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HKEX 香港交易所

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	- Insert remarks for interpreting the value - Remove field "Affiliate"
15-Feb-2013	Trade Reports / Settlement Reports	- Amendments stemming from testing members' comments during Simulation Test
27-Feb-2013	Settlement Reports	- New settlement projection report for Non-deliverable IRS
28 Feb 2013	Risk Management Reports and Market Data Reports	- Revised the timing of report publication (section 2.2)
7-Mar-2013	Trade Report / Settlement Report	- Insert note to clarify field definitions, e.g. novation date / novation effective date
2-Apr-2013	Risk Management Reports	- Revise the field definitions of unsettled VM. - Revise the field name "MFM (Concentration Margin)" - Remove WEB ERSStressMargin report
18-Apr-2013	Trade Report / Settlement Report	- Insert note to clarify the meaning of "+" and "-" for different amount - Tidy up column headers in various reports
14-May-2013	TDRP07 / STRP05 /STRP09	- Add Fixing Source and FX Reset Date fields [TDRP07] - Add FX Rate Reset Rate field [STRP05] - Add Rate Reset Date field [STRP09]
16-July-2013	Risk Management Reports/Market Data Reports	- Add two fields "Type" and "Status" in RMRP01. - Revise field heading "Concentration margin" in RMRP01 and RMRP02. - Revise field heading "interest" in RMRP03 - Switch fields in the RMRP04. - Revise field heading "Type" in

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

15 Dec 2014	TDRP08 & TDRP08_C	- Additional fields for further details of Rates Derivatives Contract, including: i. "Rcv Leg Fixed Rate" ii. "Rcv Leg Rate Index Spread" iii. "Rcv Leg Floating Rate" iv. "Rcv Leg DayCount" v. "Rcv Leg Payment Bus Day Convention" vi. "Rcv Leg Payment Frequency" vii. "Pay Leg Fixed Rate" viii. "Pay Leg Rate Index Spread" ix. "Pay Leg Floating Rate" x. "Pay Leg DayCount" xi. "Pay Leg Payment Bus Day Convention" xii. "Pay Leg Payment Frequency"
15 Dec 2014	STRP10 & STRP10_C	- New House Position and Client Position Reports to show projected cash flow in relation to non-cash collateral
15 Dec 2014	MKDR07	- New Market Data Report to show saving deposit rate in particular day on House and Client Position
30 Dec 2014	RMRP05 / RMRP06 / RMRP11 / RMRP12	- New fields "Clearing Broker"
30 Dec 2014	RMRP19 & RMRP20	- New Risk Management Reports to show IM Movement for Non-cash Collateral
30 Dec 2014	RMRP01 / RMRP02 / RMRP04 / RMRP05 / RMRP06 / RMRP07 / RMRP08 / RMRP09 / RMRP17 / RMRP18 /	- Value format for the field "Member/Client Account" coherent with Member ID for Trade and Settlement Reports in respect of Indiviual Segregated Accounts
26 Feb 2015		- Add one more report ClientPAI report in the RM section.
15Apr2015	STRP05 / STRP05_C	- Revised projected settlement amount for the coming fourteen calendar days from seven days

17Sep2015	RMRP18/RMRP19/RMRP01 /RMRP02/RMRP22/RMRP23	- Revised the field "Key" as per the enhancement of product level break-down. - Adding the field "Liquidity_AddOn" to accommodate margin add-on for cross currency swap. - Adding two new reports (WEB IM Projection report and WEB SettlementLimit report) to accommodate the incoming Cross Currency Swap clearing.
14 Dec2015	TDRP01 / TDRP02 / TDRP07 / TDRP08 / TDRP09 / TDRP10 / TDRP01_C / TDRP02_C / TDRP07_C / TDRP08_C / TDRP09_C / TDRP10_C	- Updated reports to cater for Regulatory Reporting
25 Jul 2016	TDRP02 / TDRP08 / TDRP10 / TDRP02_C / TDRP08_C / TDRP10_C /	- Updated example for Unique Reference
15 August 2016	TDRP01 / TDRP02 / TDRP04 / TDRP06 / TDRP07 / TDRP08 / TDRP09 / TDRP10 / TDRP01_C / TDRP02_C / TDRP04_C / TDRP06_C / TDRP07_C / TDRP08_C / TDRP09_C / TDRP10_C / STRP01 / STRP03 / STRP04 / STRP06 / STRP07 / STRP08 / STRP01_C / STRP03_C / STRP04_C / STRP06_C / STRP07_C / STRP08_C / MKDR04 / MKDR06 / MKDR08	- Updated reports to cater for Cross Currency Swap
12 December 2016	TDRP03 / TDRP04 / TDRP03_C / TDRP04_C STRP01 / STRP01_C / AUDR01	- Updated reports with new possible values - Updated report to cater for Notional Exchange - New audit report to show activities of

		OASIS admin user accounts
15 May 2017	TDRP02 / TDRP04 / TDRP06 / TDRP08 / TDRP10 / TDRP02_C / TDRP04_C / TDRP06_C / TDRP08_C / TDRP10_C / STRP03 / STRP09 / STRP03_C / STRP09_C / MKDR01 / MKDR02	- Updated reports to cater for currencies expansion of Non-deliverable IRS and basis swap - Updated the list of possible values for the relevant fields
12 June 2017	RMRP24 / RMRP25	- Adding 2 new reports (WEB OTCC Trade Val Report and WEB OTCC Trade Val Report_C)
24 July 2017	RMRP23	- Replace the original report by new one which can show 10y tenors results.
24 August 2017	TDRP01 / TDRP02 / TDRP03 / TDRP04 / TDRP05 / TDRP06 / TDRP07 / TDRP08 / TDRP09 / TDRP10 / TDRP01_C / TDRP02_C / TDRP03_C / TDRP04_C / TDRP05_C / TDRP06_C / TDRP07_C / TDRP08_C / TDRP09_C / TDRP10_C / STRP02 / STRP03 / STRP04 / STRP05 / STRP06 / STRP07 / STRP09 STRP02_C / STRP03_C / STRP04_C / STRP05_C / STRP06_C / STRP07_C / STRP09_C RMRP24 / RMRP25	- Provide supplementary information on affiliate/branch field
25 September 2017	STRP04 / STRP07 / STRP04_C / STRP 07_C	- New fields "Trade Ref_HKTR", "Trade Ref_MW", "Trade Ref_DSMatch" and "Trade Ref_Traiana" - Provide supplementary information on Cash Flow Reset Rate field
27 November	TDRP01 / TDRP02 /	- Updated the list of possible values

2017	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	for the relevant fields - Adding new report (WEB Special Message Report)
12 December 2017	RMRP15	- Updated the report frequency
XX February 2017	TDRP11 / TDRP12 / TDRP13 / TDRP14 / TDRP15 / TDRP11_C / TDRP12_C / TDRP13_C / TDRP14_C / TDRP15_C / STRP01 / STRP07 /STRP11 / STRP12 STRP01_C / STRP107_C /STRP11_C / STRP12_C RMRP26	- Updated reports to cater for Deliverable FX Derivatives and currency expansion of Cross Currency Swap

Table of Content

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 four types of reports – Trade Reports, Settlement Reports, Risk Management Reports, and Market Data Reports.

Trade Reports

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

Settlement Reports

This type of reports notifies Clearing Members of the amount to be settled with OTC Clear. The reports contain the amount of Settlement Component (consists of daily settlement components[1] and fees and interest) to be settled by a Clearing Member for the relevant value date.

Risk Management Reports

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

Market Data Reports

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

2.2. Reports for Client Position Accounts

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

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

[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

2.3. List of Reports and Availability Schedule[2]

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

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

*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.

10	TDRP10	WEB Month Regis IRS		Clearing Member in relation to the House Position Account during a particular calendar month
11	TDRP11	WEB Dly Regist FXD	Shortly after each Portfolio Novation Cycle on each OTC Clear Clearing Day and after the end-of-day process is completed (around 20:30 HK time)	The report sets out the Contracts in relation to the House Position Account that were registered or de-registered in the name of a Clearing Member at the time the report is published
12	TDRP12	WEB Dly Pend FXD Trades	Shortly after each Portfolio Novation Cycle on each OTC Clear Clearing Day and after the end-of-day process is completed (around 20:30 HK time)	The report sets out the Original Transactions submitted to be registered in the name of a Clearing Member in relation to the House Position Account that are in pending status at the time the report is published
13	TDRP13	WEB Dly Rejc FXD Trades	Shortly after each Portfolio Novation Cycle on each OTC Clear Clearing Day and after the end-of-day process is completed (around 20:30 HK time)	The report sets out the Original Transactions submitted to be registered in the name of a Clearing Member in relation to the House Position Account that were rejected at the time the report is published
14	TDRP14	WEB Open FXD Trades	Daily on each OTC Clear Clearing Day (around 20:30 HK time)	The report sets out all the Contracts that are currently registered in the name of a Clearing Member in relation to the House Position Account by OTC Clear
15	TDRP15	WEB Month Regis FXD	On the last OTC Clear Clearing Day of each calendar month (around 20:30 HK time)	The report sets out, in respect of a Clearing Member, the Contracts that are registered to, or de-registered from, such Clearing Member in relation to the House Position Account during a particular calendar month
Trade Reports for Client Position Accounts - for monitoring the client positions with OTC Clear:				

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

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

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

37	STRP07	WEB Monthly Fees	On the fifth OTC Clear Clearing Day of each calendar month (around 20:30 HK time)	The reports set out the details of OTC Clear's fees and charges (charged at the trade level basis) payable by a Clearing Member in relation to the House Position Account for a particular calendar month
38	STRP08	WEB Monthly Fees II	On the fifth OTC Clear Clearing Day of each calendar month (around 20:30 HK time)	The reports set out the details of OTC Clear's fees and charges (charged at the account level basis) payable by a Clearing Member in relation to the House Position Account for a particular calendar month
39	STRP09	WEB Settle Proj NDS	Daily on each OTC Clear Clearing Day (around 20:30 HK time)	The report sets out the projected coupon payment for each Non-Deliverable Rates Derivatives Contract registered in the name of a Clearing Member in relation to the House Position Account in the coming one calendar month
40	STRP10	WEB Corp Action	Daily on each OTC Clear Clearing Day (around 20:30 HK time)	This report sets out the projected cash flow from non-cash collaterals submitted by a Clearing Member in relation to its House Position Account in the coming one calendar month.
41	STRP11	WEB Settle Details FXD	Daily on each OTC Clear Clearing Day (around 20:30 HK time)	The report sets out the breakdown of the settlement amount payable to or by a Clearing Member in respect of each Contract registered in its name in relation to the House Position Account
42	STRP12	WEB Settle Proj FXD	Daily on each OTC Clear Clearing Day (around 8:15 HK time)	The report sets out the projected settlement amount for each Deliverable FX Derivatives Contract registered in the name of a Clearing Member in relation to the House Position Account in the coming fourteen calendar days
Settlement Reports for Client Position Account– for reviewing the amounts to be settled				

43	STRP01_C	WEB Money Settle_C	Daily on each OTC Clear Clearing Day (around 20:30 HK time)	The report sets out the amount to be settled on the next OTC Clear Clearing Day by a Clearing Member in relation to the Client Position Accounts
44	STRP02_C	WEB Settle Details FXNDF_C	Daily on each OTC Clear Clearing Day (around 20:30 HK time)	The report sets out the breakdown of the settlement amount payable to or by a Clearing Member in respect of each Contract registered in its name in relation to the Client Position Accounts
45	STRP03_C	WEB Settle Details IRS_C		
46	STRP04_C	WEB Settle Proj IRS_C	Daily on each OTC Clear Clearing Day (around 8:15 HK time)	The report sets out the projected cash flow payment for each Standard Rates Derivatives Contract and Standard Cross-Currency Rates Derivatives Contract registered in the name of a Clearing Member in relation to the Client Position Accounts in the coming one calendar month
47	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
48	STRP06_C	WEB Dly Addl Fees_C	Daily on each OTC Clear Clearing Day (around 20:30 HK time)	The report sets out the Additional Payment for each Rates Derivatives Contract registered in the name of a Clearing Member in relation to the Client Position Accounts for a particular calendar year

49	STRP07_C	WEB Monthly Fees_C	On the fifth OTC Clear Clearing Day of each calendar month (around 20:30 HK time)	The reports set out the details of OTC Clear's fees and charges (charged at the trade level basis) payable by a Clearing Member in relation to the Client Position Accounts for a particular calendar month
50	STRP08_C	WEB Monthly Fees II_C	On the fifth OTC Clear Clearing Day of each calendar month (around 20:30 HK time)	The reports set out the details of OTC Clear's fees and charges (charged at the account level basis) payable by a Clearing Member in relation to the Client Position Accounts for a particular calendar month
51	STRP09_C	WEB Settle Proj NDS_C	Daily on each OTC Clear Clearing Day (around 20:30 HK time)	The report sets out the projected coupon payment for each Non-Deliverable Rates Derivatives Contract registered in the name of a Clearing Member in relation to the Client Position Accounts in the coming one calendar month
52	STRP10_C	WEB Corp Action_C	Daily on each OTC Clear Clearing Day (around 20:30 HK time)	This report sets out the projected cash flow from non-cash collaterals submitted by a Clearing Member in relation to its Client Position Account in the coming one calendar month.
53	STRP11_C	WEB Settle Details FXD_C	Daily on each OTC Clear Clearing Day (around 20:30 HK time)	The report sets out the breakdown of the settlement amount payable to or by a Clearing Member in respect of each Contract registered in its name in relation to the House Position Account

54	STRP12_C	WEB Settle Proj FXD_C	Daily on each OTC Clear Clearing Day (around 8:15 HK time)	The report sets out the projected settlement amount for each Deliverable FX Derivatives Contract registered in the name of a Clearing Member in relation to the Client Position Account in the coming fourteen calendar days
Risk Management Reports – margin requirements, collateral & guarantee fund balance				
55	RMRP01	WEB MRCleared	Shortly (normally within 15 minutes) after each Portfolio Novation Cycle on each OTC Clear Clearing Day and End of Day	The report sets out the total Margin requirement (including break down of individual Margin components relating to each Position Account, i.e. Initial Margin, Variation Margin Unsettled EOD VM, and any applicable additional Margin or margin addon) for Contracts registered in the name of a Clearing Member – House and client levels.
56	RMRP02	WEB MRClearedPending	Shortly (normally within 15 minutes) after each Portfolio Novation Cycle on each OTC Clear Clearing Day and End of Day.	The report sets out the total Margin requirements (including break down of individual Margin components relating to each Position Account i.e. Initial Margin, and any applicable additional Margin) for Contracts, and "pending" Original Transactions that will be, registered in the name of a Clearing Member – House and client levels.
57	RMRP03	WEB PAI	Daily on each OTC Clear Clearing Day (Around 8:30 p.m. Hong Kong Local Time)	The report sets out information relevant for calculation of PAI registered to the name of a Clearing Member.
58	RMRP04	Web ClientPAI	Daily on each OTC Clear Clearing Day (Around 8:30 p.m. Hong Kong Local Time)	The report sets out information relevant for calculation of ClientPAI registered to the name of a Clearing Member – Client level.

59	RMRP05	WEB ERSCollateralReport	Shortly (normally within 15 minutes) after each Portfolio Novation Cycle on each OTC Clear Clearing Day and End of Day	The report sets out the details of daily Collateral movement in respect of each Collateral Account registered in the name of a Clearing Member – House and client levels.
60	RMRP06	WEB IM Collateral	Shortly (normally within 15 minutes) after each Portfolio Novation Cycle (Except for last portfolio novation cycle) on each OTC Clear Clearing Day and End of Day	The report sets out the type(s) and amount of Collateral provided by a Clearing Member in respect of each of its Collateral Account – House level, together with information relevant for determining Collateral value (including applicable Collateral Haircut, foreign exchange rate, etc.)
61	RMRP07	WEB IM Collateral_C	Shortly (normally within 15 minutes) after each Portfolio Novation Cycle (Except for last portfolio novation cycle) on each OTC Clear Clearing Day and End of Day	The report sets out the type(s) and amount of Collateral provided by a Clearing Member in respect of each of its Collateral Account – Client level, together with information relevant for determining Collateral value (including applicable Collateral Haircut, foreign exchange rate, etc.)
62	RMRP08	WEB Daily IM Mvmt – Cash	Daily on each OTC Clear Clearing Day (Around 8:30 p.m. Hong Kong Local Time)	The report sets out the details of daily Cash Collateral movement in respect of each Collateral Account registered in the name of a Clearing Member – House level.
63	RMRP09	WEB Daily IM Mvmt – Cash_C	Daily on each OTC Clear Clearing Day (Around 8:30 p.m. Hong Kong Local Time)	The report sets out the details of daily Cash Collateral movement in respect of each Collateral Account registered in the name of a Clearing Member – Client level.
64	RMRP10	WEB IM Call Amt	Daily on each OTC Clear Clearing Day (Around 8:30 p.m. Hong Kong Local Time)	The report sets out the amount of initial margin call (if any)

65	RMRP11	WEB GuaranteeFund	Daily on each OTC Clear Clearing Day(Around 8:30 p.m. Hong Kong Local Time)	The report sets out the balance of the Rates and FX Contribution contributed by a Clearing Member and the types of Collateral (and applicable Collateral Haircut applicable to each such type) delivered by such Clearing Member as Rates and FX Contribution.
66	RMRP12	WEB Intra Margin Pos	Daily on each OTC Clear Clearing Day (Around 2 p.m. Hong Kong Local Time)	The report sets out collateral balance at 2 p.m. (with currency break-down) in respect of each clearing member – House level.
67	RMRP13	WEB Intra Margin Pos_C	Daily on each OTC Clear Clearing Day (Around 2 p.m. Hong Kong Local Time)	The report sets out collateral balance at 2 p.m. (with currency break-down) in respect of each clearing member – Client level.
68	RMRP14	WEB VM Balance	Daily on each OTC Clear Clearing Day(Around 8:30 p.m. Hong Kong Local Time)	This report sets out cumulative settled variation margin amount (up to previous business day) for each currency.
69	RMRP15	WEB GF Recalculation Result	Before EOD of 1st business day of each month (GF determination date) 3.	This report sets out the minimum Additional Collateral Required to meet GF requirements for each clearing member.
70	RMRP16	WEB Intraday Valuation	Shortly (normally within 15 minutes) after each Portfolio Novation Cycle on each OTC Clear Clearing Day and End of Day	This report shows the NPV and daily variation margin of each single trade on House level.

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

71	RMRP17	WEB Intraday Valuation_C	Shortly (normally within 15 minutes) after each Portfolio Novation Cycle on each OTC Clear Clearing Day and End of Day	This report shows the NPV and daily variation margin of each single trade on Client level.
72	RMRP18	WEB ERSIMBreakdown	Daily on each OTC Clear Clearing Day(Around 8:30 p.m. Hong Kong Local Time)	This report sets out the IM by product and aggregated IM with diversification in respect of each clearing member on House and Client levels.
73	RMRP19	WEB Margin Summary	Daily on each OTC Clear Clearing Day(Around 8:30 p.m. Hong Kong Local Time)	The report sets out the total Margin requirements (including break down of individual Margin components relating to each Position Account, i.e. Initial Margin, Variation Margin Unsettled EOD VM, and any applicable additional Margin or margin addon) for Contracts registered in the name of a Clearing Member – House and client levels.
74	RMRP20	WEB Daily IM Mvmt – Non Cash	Daily on each OTC Clear Clearing Day (Around 8:30 p.m. Hong Kong Local Time)	The report sets out the details of daily Non-Cash Collateral movement in respect of each Collateral Account registered in the name of a Clearing Member – House level.
75	RMRP21	WEB Daily IM Mvmt – Non Cash_C	Daily on each OTC Clear Clearing Day (Around 8:30 p.m. Hong Kong Local Time)	The report sets out the details of daily Non-Cash Collateral movement in respect of each Collateral Account registered in the name of a Clearing Member – Client level.

76	RMRP22	WEB IM Projection report	Daily on each OTC Clear Clearing Day (Around 8:30 p.m. Hong Kong Local Time)	This sets out the information of how daily projected Initial Margin varies primarily according to the change in Liquidity_AddOn and in the forthcoming 5 OTC Clear Clearing Day.
77	RMRP23	WEB SettLimitUtil USDCNHreport	Daily on each OTC Clear Clearing Day (Around 8:30 p.m. Hong Kong Local Time)	The report sets out the settlement limit utilization of each risk limit in settlement currency and amount of settlement payments in the next 10 years.
78	RMRP24	WEB OTCC Trade Val Report	Daily on each OTC Clear Clearing Day (Around 8:30 p.m. Hong Kong Local Time)	The report shows the valuation of each single trade on House level.
79	RMRP25	WEB OTCC Trade Val Report_C	Daily on each OTC Clear Clearing Day (Around 8:30 p.m. Hong Kong Local Time)	The report shows the valuation of each single trade on Client level.
Market Data Reports - reference data adopted for settlement and margin calculations				
80	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
81	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
82	MKDR03	WEB Non Bus Days	Daily on each OTC Clear Clearing Day (around 20:30 HK time)	The report sets out the non-business days for different financial centers for the coming two calendar years

83	MKDR04	WEB CurveZeroPoints	Daily on each OTC Clear Clearing Day (Around 6:30 p.m. Hong Kong Local Time)	The report sets out the zero rates of each key tenor (with maximum tenor being 10 years) in respect of each currency.
84	MKDR05	WEB CurveFXPoints	Daily on each OTC Clear Clearing Day (Around 6:30 p.m. Hong Kong Local Time)	The reports set out FX forward points for each key tenors (up to 2 years) in respect of each currency. The rates are derived from market quotes.
85	MKDR06	WEB CurveDiscountFactor	Daily on each OTC Clear Clearing Day (Around 6:30 p.m. Hong Kong Local Time)	The report sets out the daily discount factors (with maximum tenor being 10 years) in respect of each currency.
86	MKDR07	WEB Saving Rate	Daily on each OTC Clear Clearing Day (around 20:30 HK time)	This report sets out the prevailing bank saving deposit rate for that particular day used in calculating the interests to be rebated to Clearing Member for its house and client cash margin positions.
87	MKDR08	WEB Fee FX Rate	On the last OTC Clear Clearing Day of each calendar month (around 20:30 HK time)	This report sets out the foreign exchange rates that were applied to OTC Clear's fees and charges payable by a Clearing Member for a particular calendar month into Hong Kong dollar.
Audit Reports				
88	AUDR01	WEB ClientAdmin Audit	Daily on each OTC Clear Clearing Day (around 20:30 HK time)	This report sets out the activities of the OASIS admin user accounts.
Ad Hoc Reports				

89	ADHR01	WEB Special Message Report	Ad Hoc Basis	This report sets out ad hoc announcements to the Clearing Member

2.4. Special Notes

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

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

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

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

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

Part II – Details of OTC Clear reports

1. Trade Report for House Position Account

1.1. TDRP01 WEB Dly Regist FXNDF

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Affiliate/Branch[4]	String		CCP ID of the affiliate/branch	
Fund[5]	String		CCP ID of the fund	
Product Type	String		Product Type	*FXNDF*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. DSMatch (i.e. MarkitSERV FX)*
Trade Ref_HKTR[6]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_DSM	String		Trade ID of DSM	*e.g. MSERV20141015.0000260470*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH001T*
Registration Time	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	*e.g. 08/11/2012 09:50:13*

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

[5] This field will be empty

[6] This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
Deregistration Time [7]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	*e.g. 08/11/2012 10:57:12*
Termination Time [8]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	*e.g. 20/12/2012 10:57:12*
Transfer Time [9]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	*e.g. 22/12/2012 10:13:12*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 123456*
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	*e.g. 20150831FXNDF123456*
Trade Date	JDate	DD/MM/YYYY	Trade Date	*e.g. 08/11/2012*
FX Reset Date	JDate	DD/MM/YYYY	Valuation Date of the projected cash flow	*e.g. 06/01/2013*
Trade Settle Date	JDate	DD/MM/YYYY	Trade Settlement Date	*e.g. 08/01/2013*
Settlement Rate Options	String		The Settlement Rate Source used for determining a Spot Rate of the Contract	*e.g. KRW02*

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

Field	Data Type	Format	Descriptions	Example / Possible Values
				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	###,###,###.##[10]	Primary Currency Amount	*e.g. -1,000,000.00*
Sec Cur (FX)	String		Secondary Currency	*e.g. KRW* *TWD, INR, CNY*
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## [11]	Secondary Currency Amount	*e.g. 1,080,000,000.00*
Settlement Currency (FX)	String		The settlement currency of the contract	*USD*
Trade Status	String		Status of the Contract	*CLEARED:* *The Contract is registered with OTC Clear* *DECLEARED* *The Contract is deregistered from OTC Clear*

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

Field	Data Type	Format	Descriptions	Example / Possible Values
				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*

1.2. TDRP02 WEB Dly Regist IRS

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Origin	String		Type of Account	*House*
Affiliate/Branch[12]	String		CCP ID of the affiliate/branch	
Fund[13]	String		CCP ID of the fund	
Product Type	String		Product Type	*e.g. Swap (i.e. Standard Rate Derivatives Contract)* *NDS (i.e. Non-deliverable Rate Derivatives Contract)* *SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. MW (i.e. MarkitWire)*
Trade Ref_HKTR[14]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*

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

[13] This field will be empty

[14] This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH001T*
Registration Time	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	*e.g. 24/10/2012 11:50:15*
Deregistration Time [15]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	*e.g. 29/10/2012 11:50:15*
Termination Time[16]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	*e.g. 5/11/2012 10:50:15*
Transfer Time [17]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	*e.g. 29/11/2012 01:50:15*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 130320*
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	*e.g. 20150831SWAP123456*
Trade Date	JDate	DD/MM/YYYY	Trade Date	*e.g. 24/10/2012*

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Start Date	JDate	DD/MM/YYYY	Trade Start Date	*e.g. 26/10/2012*
Maturity Date	JDate	DD/MM/YYYY	Trade Maturity Date	*e.g. 26/10/2015*
Settle Currency[18]	String		Settlement Currency of the Contract	*e.g. USD* *HKD, EUR, CNH*
Pay Leg Type	String		Pay Leg Type	*e.g. Fixed* *Float*
Pay Leg Principal Ccy	String		Currency of the Pay Leg	*e.g. USD* *HKD, EUR, CNY, CNH, INR, KRW, THB, TWD*
Pay Leg Principal	Numeric	###,###.##	Notional of the Pay Leg Principal	*e.g. 1,000,000.00*
Rec Leg Type	String		Receive Leg Type	*e.g. Fixed* *Float*
Rec Leg Principal Ccy	String		Currency of the Receive Leg	*e.g. CNH*

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

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

1.3. TDRP03 WEB Dly Pend FXNDF Trades

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[19]	String		CCP ID of the affiliate/branch	
Fund[20]	String		CCP ID of the fund	
Product Type	String		Product Type	*FXNDF*

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

20 This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. DSMatch (i.e. MarkitSERV FX)*
Trade Ref_HKTR[21]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_DSM	String		Trade ID of DSM	*e.g. MSERV20141015.0000260470*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH002T*
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Date of trade entry into OTC Clear	*e.g. 16/10/2012 13:14*
Trade ID	Integer		Trade Id	*e.g.123456*
Trade Date	JDate	DD/MM/YYYY	Trade Date	*e.g. 16/10/2012*
FX Reset Date	JDate	DD/MM/YYYY	Valuation Date of the projected cash flow	*e.g. 06/01/2013*
Trade Settle Date	JDate	DD/MM/YYYY	Trade Settlement Date	*e.g. 16/12/2012*

[21] This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
Settlement Rate Options	String		The Settlement Rate Source used for determining a Spot Rate of the Contract	*e.g. KRW02* *CNY01, TWD03, INR01*
Forward Rate	Numeric	###,###.####	Forward Rate	*e.g. 1,080.0000*
Prim Cur (FX)	String		Primary Currency	*USD*
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.##[22]	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	###,###,###.##[23]	Secondary Currency Amount	*e.g. 1,080,000,000.00*
Settlement Currency (FX)	String		Settlement Currency	*USD*
Trade Status	String		Status of the Contract	*WAIT_MARGIN:* *The transaction is in margin process pending to be registered due to insufficient margin on either the CM or its counterpart.*

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

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

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

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

1.4. TDRP04 WEB Dly Pend IRS Trades

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[24]	String		CCP ID of the affiliate/branch	
Fund[25]	String		CCP ID of the fund	
Product Type	String		Product Type	*e.g. Swap (Standard Rate Derivatives Contract)* *NDS (i.e. Non-deliverable Rate Derivatives Contract)* *SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. MW (i.e. MarkitWire)*
Trade Ref_HKTR[26]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*

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

[25] This field will be empty

[26] This field is obsolete

Field	**Data Type**	**Format**	**Descriptions**	**Example / Possible Values**
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH002T*
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	*e.g. 23/10/2012 16:07*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 140320*
Trade Date	JDate	DD/MM/YYYY	Trade Date	*e.g. 24/10/2012*
Trade Start Date	JDate	DD/MM/YYYY	Trade Start Date	*e.g. 26/10/2012*
Maturity Date	JDate	DD/MM/YYYY	Trade Maturity Date	*e.g. 26/10/2015*
Settle Currency[27]	String		Settlement Currency of the Contract	*e.g. USD* *HKD, EUR, CNH*
Pay Leg Type	String		Pay Leg Type	*e.g. Fixed* *Float*

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

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

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

1.5. TDRP05 WEB Dly Rejc FXNDF Trades

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Affiliate/Branch[28]	String		CCP ID of the affiliate/branch	
Fund[29]	String		CCP ID of the fund	
Product Type	String		Product Type	*FXNDF*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. DSMatch (i.e. MarkitSERV FX)*
Trade Ref_HKTR[30]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_DSM	String		Trade ID of DSM	*e.g. MSERV20141015.0000260470*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH002T*

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

[29] This field will be empty

[30] This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Date of trade entry into OTC Clear	*e.g. 16/10/ 2012 13:14*
Trade ID	Integer		Trade Id	*e.g. 123456*
Trade Date	JDate	DD/MM/YYYY	Trade Date	*e.g. 16/10/2012*
FX Reset Date	JDate	DD/MM/YYYY	Valuation Date of the projected cash flow	*e.g. 06/01/2013*
Trade Settle Date	JDate	DD/MM/YYYY	Trade Settlement Date	*e.g. 16/12/2012*
Settlement Rate Options	String		The Settlement Rate Source used for determining a Spot Rate of the Contract	*e.g. KRW02* *CNY01, TWD03, INR01*
Forward Rate	Numeric	###,###.####	Forward Rate	*e.g. 1,080.0000*
Prim Cur (FX)	String		Primary Currency	*USD*
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.##[31]	Primary Currency Amount	*e.g. -1,000,000.00*

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

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

1.6. TDRP06 WEB Dly Rejc IRS Trades

Report Descriptions:

Purpose:

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

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[33]	String		CCP ID of the affiliate/branch	
Fund[34]	String		CCP ID of the fund	

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

[34] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Product Type	String		Product Type	*e.g. Swap (Standard Rate Derivatives Contract)* *NDS (i.e. Non-deliverable Rate Derivatives Contract)* *SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. MW (i.e. MarkitWire)*
Trade Ref_HKTR[35]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH002T*
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	*e.g. 23/10/2012 17:48*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 140320*
Trade Date	JDate	DD/MM/YYYY	Trade Date	*e.g. 24/10/2012*

[35] This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Start Date	JDate	DD/MM/YYYY	Trade Start Date	*e.g. 26/10/2012*
Maturity Date	JDate	DD/MM/YYYY	Trade Maturity Date	*e.g. 26/10/2015*
Settlement Currency[36]	String		Settlement Currency of the Contract	*e.g. USD* *HKD, EUR, CNH*
Pay Leg Type	String		Pay Leg Type	*e.g. Fixed* *Float*
Pay Leg Principal Ccy	String		Currency of the Pay Leg	*e.g. USD* *HKD, EUR, CNH, CNY, INR, KRW, THB, TWD*
Pay Leg Principal	Numeric	##,###,###.##	Notional of the Pay Leg Principal	*e.g. 1,000,000.00*
Rec Leg Type	String		Receive Leg Type	*e.g. Fixed* *Float*
Rec Leg Principal Ccy	String		Currency of the Receive Leg	*e.g. CNH* *HKD, EUR, USD, CNY, INR, KRW, THB, TWD*

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

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

1.7. TDRP07 WEB Open FXNDF trades

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[37]	String		CCP ID of the affiliate/branch	
Fund[38]	String		CCP ID of the fund	
Product Type	String		Product Type	*FXNDF*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. DSMatch (i.e. MarkitSERV FX)*
Trade Ref_HKTR[39]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*

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

[38] This field will be empty

[39] This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Ref_DSM	String		Trade ID of DSM	*e.g. MSERV20141015.0000260470*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH002T*
Entered Date	DisplayDatetime	DD/MM/YYY HH:MM	Time/Date of original transaction entry into OTC Clear	*e.g. 08/11/2012 14:32*
Registration Date	JDate	DD/MM/YYYY	Registration Date of the Contract	*e.g. 08/11/2012*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 123456*
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	*e.g. 20150831FXNDF123456,*
Trade Date	JDate	DD/MM/YYYY	Trade Date	*e.g. 08/11/2012*
FX Reset Date	JDate	DD/MM/YYYY	Valuation Date of the projected cash flow	*e.g. 06/01/2013*
Trade Settle Date	JDate	DD/MM/YYYY	Trade Settlement Date	*e.g. 08/01/2013*
Settlement Rate Options	String		The Settlement Rate Source used for determining a Spot Rate of the Contract	*e.g. KRW02*

Field	Data Type	Format	Descriptions	Example / Possible Values
				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*	###,###,###,###.## [40]	Primary Currency Amount	*e.g. -1,000,000.00*
Sec Cur (FX)	String		Secondary Currency	*e.g. KRW* *TWD, INR, CNY*
Sec Amt (FX) [in CCP view]	*Numeric*	###,###,###,###.## [41]	Secondary Currency Amount	*e.g. 1,080,000,000.00*
Settlement Currency (FX)	String		The settlement currency of the contract	*USD*
Trade Status	String		Status of the Contract	*CLEARED:* *The Contract is registered with OTC Clear*

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

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

1.8. TDRP08 WEB Open IRS Trades

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Affiliate/Branch[42]	String		CCP ID of the affiliate/branch	
Fund[43]	String		CCP ID of the fund	
Product Type	String		Product Type	*e.g. Swap (Standard Rate Derivatives Contract)* *NDS (i.e. Non-deliverable Rate Derivatives Contract)* *SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. MW (i.e. MarkitWire)*
Trade Ref_HKTR[44]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH002T*

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

[43] This field will be empty

[44] This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	*e.g. 23/10/2012 09:34*
Registration Date	JDate	DD/MM/YYYY	Registration Date of the Contract	*e.g. 24/10/2012*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 130320*
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	*e.g. 20150831SWAP123456*
Trade Date	JDate	DD/MM/YYYY	Trade Date	*e.g. 24/10/2012*
Trade Start Date	JDate	DD/MM/YYYY	Trade Start Date	*e.g. 26/10/2012*
Maturity Date	JDate	DD/MM/YYYY	Trade Maturity Date	*e.g. 26/10/2015*
Settlement Currency[45]	String		Settlement Currency of the Contract	*e.g. USD* *CNH, HKD, EUR*
Pay Leg Type	String		Pay Leg Type	*e.g. Fixed* *Float*

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Pay Leg Principal Ccy	String		Currency of the Pay Leg	*e.g. USD,* *CNH, CNY , HKD, EUR, INR, KRW, THB, TWD*
Pay Leg Principal	Numeric	##,###,###.##	Notional of the Pay Leg Principal	*e.g. 1,000,000.00*
Pay Leg Fixed Rate	Numeric	##.#####	Fixed Rate of the Pay Leg	*e.g. 1.12345*
Pay Leg Rate Index Spread	Numeric	##.#####	Floating Rate Spread of the Pay Leg	*e.g. 1.12345*
Pay Leg Floating Rate[46]	String		Floating Rate Option of the Pay Leg	*(Currency/Rate Index/Rate Index Tenor/Rate Index Source), e.g. HKD/HIBOR/3M/HKAB,* *CNY/CNREPOFIX=CFXS/1W/Reuters*
Pay Leg DayCount	String		Day Count Fraction of the Pay Leg	*e.g. 30/360 = 30/360,* *ACT/360 = Act/360,* *ACT/ACT = Act/Act,* *ACT/365 = Act/365 (Fixed),* *30E*/360 = 30E/360,* *30E/360 = 30E/360 (ISDA),*
Pay Leg Payment Bus Day Convention	String		Business Day Convention of the Pay Leg	*e.g.MOD_FOLLOW= Modified Following,* *FOLLOWING= Following,* *PRECEDING= Preceding*

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Pay Leg Payment Frequency	String		Payment Frequency of the Pay Leg	*e.g. MTH= Monthly, QTR= Quarterly, SA= Semi-Annually, PA= Annually*
Rec Leg Type	String		Receive Leg Type	*e.g. Fixed Float*
Rec Leg Principal Ccy	String		Currency of the Receive Leg	*e.g. CNH, USD, CNY, HKD, EUR, INR, KRW, THB, TWD*
Rec Leg Principal	Numeric	##,###,###.##	Notional of the Receive Leg Principal	*e.g. 6,200,000.00*
Rec Leg Fixed Rate	Numeric	##.#####	Fixed Rate of the Receive Leg	*e.g. 1.12345*
Rec Leg Rate Index Spread	Numeric	##.#####	Floating Rate Spread of the Receive Leg	*e.g. 1.12345*
RecLeg Floating Rate[47]	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*

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

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

1.9. TDRP09 WEB Month Regis FXNDF

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[48]	String		CCP ID of the affiliate/branch	
Fund[49]	String		CCP ID of the fund	
Product Type	String		Product Type	*FXNDF*

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

[49] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. DSMatch (i.e. MarkitSERV FX)*
Trade Ref_HKTR[50]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_DSM	String		Trade ID of DSM	*e.g. MSERV20141015.0000260470*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH002T*
Registration Date	DisplayDatetime	DD/MM/YYYY	Registration Time of the Contract	*e.g. 08/11/2012*
Deregistration Date[51]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	*e.g. 08/11/2012 15:22:16*
Termination Date[52]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	*e.g. 08/14/2012 11:50:19*

[50] This field is obsolete

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

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Transfer Date [53]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	*e.g. 08/11/2012 12:50:24*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 123456*
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	*e.g. 20150831FXNDF123456*
Trade Date	JDate	DD/MM/YYYY	Trade Date	*e.g. 08/11/2012*
FX Reset Date	JDate	DD/MM/YYYY	Valuation Date of the projected cash flow	*e.g. 06/01/2013*
Trade Settle Date	JDate	DD/MM/YYYY	Trade Settlement Date	*e.g. 08/01/2013*
Settlement Rate Options	String		The Settlement Rate Source used for determining a Spot Rate of the Contract	*e.g. KRW02* *CNY01, TWD03, INR01*
Forward Rate	Numeric	###,###.####	Forward Rate	*e.g. 1,080.0000*
Prim Cur (FX)	String		Primary Currency	*USD*

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.## [54]	Primary Currency Amount	*e.g. -1,000,000.00*
Sec Cur (FX)	String		Secondary Currency	*e.g. KRW* *TWD, INR, CNY*
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## [55]	Secondary Currency Amount	*e.g. 1,080,000,000.00*
Settlement Currency (FX)	String		The settlement currency of the contract	*USD*
Trade Status	String		Status of the Contract	*CLEARED: The Contract is registered with OTC Clear* *DECLEARED The Contract is deregistered with OTC Clear* *TERMINATED: The Contract is deregistered with OTC Clear* *TRANSFERED: The Contract is deregistered from OTC Clear after going through the transfer process*

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

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

1.10. TDRP10 WEB Month Regis IRS

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Affiliate/Branch[56]	String		CCP ID of the affiliate/branch	
Fund[57]	String		CCP ID of the fund	
Product Type	String		Product Type	*e.g. Swap (Standard Rate Derivatives Contract)* *NDS (i.e. Non-deliverable Rate Derivatives Contract)* *SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. MW (i.e. MarkitWire)*
Trade Ref_HKTR[58]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*

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

[57] This field will be empty

[58] This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH002T*
Registration Date	DisplayDatetime	DD/MM/YYYY	Registration Time of the Contract	*e.g. 24/10/2012*
Deregistration Date[59]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	*e.g. 27/10/2012 11:30:11*
Termination Date[60]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	*e.g. 27/10/2012 14:30:11*
Transfer Date[61]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	*e.g. 29/10/2012 10:30:12*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 130320*
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	*e.g. 20150831SWAP123456*
Trade Date	JDate	DD/MM/YYYY	Trade Date	*e.g. 24/10/2012*

[59] This field will be populated when the Contract is deregistered.
[60] This field will be populated when the Contract is terminated by the clearing house.
[61] This field will be populated when the Contract is transferred by the clearing house.

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Start Date	JDate	DD/MM/YYYY	Trade Start Date	*e.g. 26/10/2012*
Maturity Date	JDate	DD/MM/YYYY	Trade Maturity Date	*e.g. 26/10/2015*
Settle Currency[62]	String		Settlement Currency of the Contract	*e.g. USD* *HKD, EUR, CNH*
Pay Leg Type	String		Pay Leg Type	*e.g. Fixed* *Float*
Pay Leg Principal Ccy	String		Currency of the Pay Leg	*e.g. USD* *HKD, EUR,CNH, CNY, INR, KRW, THB, TWD*
Pay Leg Principal	Numeric	##,###,###.##	Notional of the Pay Leg Principal	*e.g. 1,000,000.00*
Rec Leg Type	String		Receive Leg Type	*e.g. Fixed* *Float*
Rec Leg Principal Ccy	String		Currency of the Receive Leg	*e.g. CNH* *HKD, EUR, USD, CNY, INR, KRW, THB, TWD*

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

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

1.11. TDRP11 WEB Dly Regist FXD

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[63]	String		CCP ID of the affiliate/branch	
Fund[64]	String		CCP ID of the fund	
Product Type	String		Product Type	*e.g. FX, FXForward (i.e. Deliverable FX Forward Contract)* *FX Swap (i.e. Deliverable FX Swap Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*HKEXGTI (i.e. Traiana)*

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Ref_Traiana[65]	String		Trade ID of Traiana	*e.g. 18262416*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH001T*
Registration Time	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	*e.g. 08/11/2012 09:50:13*
Deregistration Time [66]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	*e.g. 08/11/2012 10:57:12*
Termination Time [67]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	*e.g. 20/12/2012 10:57:12*
Transfer Time [68]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	*e.g. 22/12/2012 10:13:12*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 123456*

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

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

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

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. 20150831FXForward123456,* *20150831FXSwapN123456*
Unique Reference Far[69]	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR for the far leg of a Deliverable FX Swap Contract	*e.g. 20150831FXSwap123456*
Trade Date	JDate	DD/MM/YYYY	Trade Date	*e.g. 08/11/2012*
Trade Settle Date	JDate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. 08/01/2013*
Prim Cur (FX)	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*USD*

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.##[70]	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. -1,000,000.00*
Sec Cur (FX)	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Delivertable FX Forward Contract	*e.g. CNH,* *HKD*
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## [71]	Secondary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g 6,300,000.00*
Prim Amt Far (FX) [in CCP view][72]	Numeric	###,###,###.##[73]	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g. 1,000,000.00*
Sec Amt Far (FX) [in CCP view][74]	Numeric	###,###,###.## [75]	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g -6,800,000.00*

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Settle Date Far[76]	JDate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	*e.g. 12/12/2013*
Trade Status	String		Status of the Contract	*CLEARED:* *The Contract is registered with OTC Clear* *DECLEARED* *The Contract is deregistered from OTC Clear* *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*

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.

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[77]	String		CCP ID of the affiliate/branch	
Fund[78]	String		CCP ID of the fund	
Product Type	String		Product Type	*e.g. FX, FXForward (i.e. Deliverable FX Forward Contract)* *FX Swap (i.e. Deliverable FX Swap Contract)*

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

[78] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Source	String		Approved Trade Registration System where the contract was sent	*HKEXGTI (i.e. Traiana)*
Trade Ref_Traiana[79]	String		Trade ID of Traiana	*e.g. 18262416*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH002T*
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Date of trade entry into OTC Clear	*e.g. 16/10/2012 13:14*
Trade ID	Integer		Trade Id	*e.g.123456*
Trade Date	JDate	DD/MM/YYYY	Trade Date	*e.g. 16/10/2012*
Trade Settle Date	JDate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. 16/12/2012*
Prim Cur (FX)	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*USD*

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.##[80]	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. -1,000,000.00*
Sec Cur (FX)	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. CNH,* *HKD*
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## [81]	Secondary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g 6,300,000.00*
Prim Amt Far (FX) [in CCP view][82]	Numeric	###,###,###.##[83]	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g. 1,000,000.00*

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

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

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

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

Field	Data Type	Format	Descriptions	Example / Possible Values	
Sec Amt Far (FX) [in CCP view][84]	Numeric	###,###,###.## [85]	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g -6,800,000.00*	
Trade Settle Date Far[86]	JDate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	*e.g. 12/12/2013*	
Trade Status	String		Status of the Contract	*WAIT_MARGIN:*	*The transaction is in margin process pending to be registered due to insufficient margin on either the CM or its counterpart.*
				PROCESSING:	*The transaction is in margin process pending to be registered.*
				PEND_TRF/TRM/DCL:	*The Contract is registered with OTC Clear and a deregistration request was submitted and under processing.*

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

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

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

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

1.13. TDRP13 WEB Dly Rejc FXD Trades

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[87]	String		CCP ID of the affiliate/branch	
Fund[88]	String		CCP ID of the fund	

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

[88] This field will be empty

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

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Prim Cur (FX)	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*USD*
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.##[90]	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. -1,000,000.00*
Sec Cur (FX)	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. CNH,* *HKD*
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## [91]	Secondary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g 6,300,000.00*
Prim Amt Far (FX) [in CCP view][92]	Numeric	###,###,###.##[93]	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g. 1,000,000.00*

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Sec Amt Far (FX) [in CCP view][94]	Numeric	###,###,###.## [95]	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g -6,800,000.00*
Trade Settle Date Far[96]	JDate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	*e.g. 12/12/2013*
Trade Status	String		Status of the Contract	*REJECTED: The transaction does not pass the eligibility checks or the margin process* *REMOVED The transaction does not pass the eligibility checks or the margin process*
Rejection Reason	String		Reason for the trade in rejected or removed status	*e.g. Trade not processed, short of margin*

1.14. TDRP14 WEB Open FXD Trades

Report Descriptions:

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

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

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

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[97]	String		CCP ID of the affiliate/branch	
Fund[98]	String		CCP ID of the fund	

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

[98] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Product Type	String		Product Type	*e.g. FX, FXForward (i.e. Deliverable FX Forward Contract)* *FX Swap (i.e. Deliverable FX Swap Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*HKEXGTI (i.e. Traiana)*
Trade Ref_Traiana[99]	String		Trade ID of Traiana	*e.g. 18262416*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH002T*
Entered Date	DisplayDatetime	DD/MM/YYY HH:MM	Time/Date of original transaction entry into OTC Clear	*e.g. 08/11/2012 14:32*
Registration Date	JDate	DD/MM/YYYY	Registration Date of the Contract	*e.g. 08/11/2012*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 123456*

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. 20150831FXForward123456,* *20150831FXSwapN123456*
Unique Reference Far[100]	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR for the far leg of a Deliverable FX Swap Contract	*e.g. 20150831FXSwap123456*
Trade Date	JDate	DD/MM/YYYY	Trade Date	*e.g. 08/11/2012*
Trade Settle Date	JDate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. 08/01/2013*
Prim Cur (FX)	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*USD*

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.##[101]	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. -1,000,000.00*
Sec Cur (FX)	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. CNH,* *HKD*
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## [102]	Secondary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g 6,300,000.00*
Prim Amt Far (FX) [in CCP view][103]	Numeric	###,###,###.##[104]	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g. 1,000,000.00*

101 A negative amount represent “selling” the currency while a positive amount represent “buying”
102 A negative amount represent “selling” the currency while a positive amount represent “buying”
103 The field will not be applicable for Deliverable FX Forward Contract
104 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][105]	Numeric	###,###,###.## [106]	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g -6,800,000.00*
Trade Settle Date Far[107]	JDate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	*e.g. 12/12/2013*
Trade Status	String		Status of the Contract	*CLEARED:* *The Contract is registered with OTC Clear* *PEND_TRF/TRM/DCL:* *The Contract is registered with OTC Clear and a deregistration request was submitted and under processing*

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

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

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

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

calendar month in respect of the House Position Account of a Clearing Member. Clearing Member can reconcile their registration / deregistration activities and follow-up any outstanding Deliverable FX Derivatives Contract or Original Deliverable FX Derivatives Transaction with OTC Clear.

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[108]	String		CCP ID of the affiliate/branch	
Fund[109]	String		CCP ID of the fund	
Product Type	String		Product Type	*e.g. FX, FXForward (i.e. Deliverable FX Forward Contract)*

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

[109] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
				FX Swap (i.e. Deliverable FX Swap Contract)
Trade Source	String		Approved Trade Registration System where the contract was sent	*HKEXGTI (i.e. Traiana)*
Trade Ref_Traiana[110]	String		Trade ID of Traiana	*e.g. 18262416*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH002T*
Registration Date	DisplayDatetime	DD/MM/YYYY	Registration Time of the Contract	*e.g. 08/11/2012*
Deregistration Date[111]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	*e.g. 08/11/2012 15:22:16*
Termination Date[112]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	*e.g. 08/14/2012 11:50:19*
Transfer Date[113]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	*e.g. 08/11/2012 12:50:24*

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

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

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

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 123456*
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. 20150831FXForward123456,* *20150831FXSwapN123456*
Unique Reference Far[114]	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR for the far leg of a Deliverable FX Swap Contract	*e.g. 20150831FXSwap123456*
Trade Date	JDate	DD/MM/YYYY	Trade Date	*e.g. 08/11/2012*
Trade Settle Date	JDate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. 08/01/2013*
Prim Cur (FX)	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*USD*

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Prim Amt (FX) *[in CCP view]*	Numeric	###,###,###.##[115]	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. -1,000,000.00*
Sec Cur (FX)	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. CNH,* *HKD*
Sec Amt (FX) *[in CCP view]*	Numeric	###,###,###.## [116]	Secondary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g 6,300,000.00*
Prim Amt Far (FX) *[in CCP view]*[117]	Numeric	###,###,###.##[118]	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g. 1,000,000.00*

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

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

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

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

Field	Data Type	Format	Descriptions	Example / Possible Values	
Sec Amt Far (FX) [in CCP view][119]	Numeric	###,###,###.## [120]	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g -6,800,000.00*	
Trade Settle Date Far[121]	JDate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	*e.g. 12/12/2013*	
Trade Status	String		Status of the Contract	*CLEARED:*	*The Contract is registered with OTC Clear*
				DECLEARED	*The Contract is deregistered with OTC Clear*
				TERMINATED:	*The Contract is deregistered with OTC Clear*
				TRANSFERED:	*The Contract is deregistered from OTC Clear after going through the transfer process*
				PEND_TRF/TRM/ DCL:	*The Contract is registered with OTC Clear and a deregistration request was submitted and under processing*

119 The field will not be applicable for Deliverable FX Forward Contract
120 A negative amount represent "selling" the currency while a positive amount represent "buying"
121 The field will not be applicable for Deliverable FX Forward Contract

2. Trade Report for Client Position Account

2.1. TDRP01_C WEB Dly Regist FXNDF_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Affiliate/Branch [122]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*FXNDF*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. DSMatch (i.e. MarkitSERV FX)*
Trade Ref_HKTR [123]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_DSM	String		Trade ID of DSM	*e.g. MSERV20141015.0000260470*
Original Cpty [124]	String		Counterparty of the Original Transaction	
Registration Time	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	*e.g. 08/11/2012 09:50:13*
Deregistration Time [125]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	*e.g. 08/11/2012 10:57:12*

122 This field will be empty

123 This field is obsolete

124 This field will be empty

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

Field	**Data Type**	**Format**	**Descriptions**	**Example / Possible Values**
Termination Time [126]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	*e.g. 20/12/2012 10:57:12*
Transfer Time [127]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	*e.g. 22/12/2012 10:13:12*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 123456*
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	*e.g. 20150831FXNDF123456*
Trade Date	JDate	DD/MM/YYYY	Trade Date	*e.g. 08/11/2012*
FX Reset Date	JDate	DD/MM/YYYY	Valuation Date of the projected cash flow	*e.g. 06/01/2013*
Trade Settle Date	JDate	DD/MM/YYYY	Trade Settlement Date	*e.g. 08/01/2013*
Settlement Rate Options	String		The Settlement Rate Source used for determining a Spot Rate of the Contract	*e.g. KRW02* *CNY01, TWD03, INR01*
Forward Rate	Numeric	###,###.####	Forward Rate	*e.g. 1,080.0000*

[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
Prim Cur (FX)	String		Primary Currency	*USD*
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.##[128]	Primary Currency Amount	*e.g. -1,000,000.00*
Sec Cur (FX)	String		Secondary Currency	*e.g. KRW* *TWD, INR, CNY*
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## [129]	Secondary Currency Amount	*e.g. 1,080,000,000.00*
Settlement Currency (FX)	String		The settlement currency of the contract	*USD*
Trade Status	String		Status of the Contract	*CLEARED: The Contract is registered with OTC Clear* *DECLEARED The Contract is deregistered 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*

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

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

2.2. TDRP02_C WEB Dly Regist IRS_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

Affiliate/Branch [130]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*e.g. Swap (i.e. Standard Rate Derivatives Contract)* *NDS (i.e. Non-deliverable Rate Derivatives Contract)* *SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. MW (i.e. MarkitWire)*
Trade Ref_HKTR [131]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty [132]	String		Counterparty of the Original Transaction	

130 This field will be empty

131 This field is obsolete

132 This field will be empty

Registration Time	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	*e.g. 24/10/2012 11:50:15*
Deregistration Time [133]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	*e.g. 29/10/2012 11:50:15*
Termination Time[134]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	*e.g. 5/11/2012 10:50:15*
Transfer Time [135]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	*e.g. 29/11/2012 01:50:15*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 130320*
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	*e.g. 20150831SWAP123456*
Trade Date	JDate	DD/MM/YYYY	Trade Date	*e.g. 24/10/2012*
Trade Start Date	JDate	DD/MM/YYYY	Trade Start Date	*e.g. 26/10/2012*
Maturity Date	JDate	DD/MM/YYYY	Trade Maturity Date	*e.g. 26/10/2015*

[133] This field will be populated when the Contract is deregistered
[134] This field will be populated when the Contract is terminated by the clearing house.
[135] This field will be populated when the Contract is transferred by the clearing house

Settle Currency[136]	String		Settlement Currency of the Contract	*e.g. USD* *HKD, EUR, CNH*
Pay Leg Type	String		Pay Leg Type	*e.g. Fixed* *Float*
Pay Leg Principal Ccy	String		Currency of the Pay Leg	*e.g. USD* *HKD, EUR, CNY, CNH, INR, KRW, THB, TWD*
Pay Leg Principal	Numeric	###,###.##	Notional of the Pay Leg Principal	*e.g. 1,000,000.00*
Rec Leg Type	String		Receive Leg Type	*e.g. Fixed* *Float*
Rec Leg Principal Ccy	String		Currency of the Receive Leg	*e.g. CNH* *HKD, EUR, CNY, USD, INR, KRW, THB, TWD*
Rec Leg Principal	Numeric	###,###.##	Notional of the Receive Leg Principal	*e.g. 6,200,000.00*
Trade Status	String		Status of the Contract	*CLEARED:* *The Contract is registered with OTC Clear* *DECLEARED* *The Contract is deregistered from OTC Clear*

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

				TERMINATED:	*The Contract is deregistered from OTC Clear by OTC Clear*
				TRANSFERED:	*The Contract is deregistered from OTC Clear after going through the transfer process*

2.3. TDRP03_C WEB Dly Pend FXNDF Trades_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Origin	String		Type of Account	*Client*
Affiliate/Branch [137]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*FXNDF*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. DSMatch (i.e. MarkitSERV FX)*
Trade Ref_HKTR [138]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_DSM	String		Trade ID of DSM	*e.g. MSERV20141015.0000260470*
Original Cpty [139]	String		Counterparty of the Original Transaction	

137 This field will be empty

138 This field is obsolete

139 This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Date of trade entry into OTC Clear	*e.g. 16/10/2012 13:14*
Trade ID	Integer		Trade Id	*e.g.123456*
Trade Date	JDate	DD/MM/YYYY	Trade Date	*e.g. 16/10/2012*
FX Reset Date	JDate	DD/MM/YYYY	Valuation Date of the projected cash flow	*e.g. 06/01/2013*
Trade Settle Date	JDate	DD/MM/YYYY	Trade Settlement Date	*e.g. 16/12/2012*
Settlement Rate Options	String		The Settlement Rate Source used for determining a Spot Rate of the Contract	*e.g. KRW02* *CNY01, TWD03, INR01*
Forward Rate	Numeric	###,###.####	Forward Rate	*e.g. 1,080.0000*
Prim Cur (FX)	String		Primary Currency	*USD*
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.##[140]	Primary Currency Amount	*e.g. -1,000,000.00*
Sec Cur (FX)	String		Secondary Currency	*e.g. KRW* *CNY, INR, TWD*

[140] 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	###,###,###.##[141]	Secondary Currency Amount	*e.g. 1,080,000,000.00*	
Settlement Currency (FX)	String		Settlement Currency	*USD*	
Trade Status	String		Status of the Contract	*WAIT_MARGIN:*	*The transaction is in margin process pending to be registered due to insufficient margin on either the CM or its counterpart.*
				PROCESSING:	*The transaction is in margin process pending to be registered.*
				PEND_TRF/TRM/DCL:	*The Contract is registered with OTC Clear and a deregistration request was submitted and under processing.*
				LIMITED_FAILED:	*The transaction is failed to be registered due to the breach of position/notional limits defined by CM.*
				REJECT_DCLR	*This is an interim status where the system is processing a deregistration request submitted for a Contract.*

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

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

2.4. TDRP04_C WEB Dly Pend IRS Trades_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch[142]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*

[142] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Product Type	String		Product Type	*e.g. Swap (Standard Rate Derivatives Contract)* *NDS (i.e. Non-deliverable Rate Derivatives Contract)* *SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. MW (i.e. MarkitWire)*
Trade Ref_HKTR[143]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty[144]	String		Counterparty of the Original Transaction	
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	*e.g. 23/10/2012 16:07*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 140320*

[143] This field is obsolete

[144] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Date	JDate	DD/MM/YYYY	Trade Date	*e.g. 24/10/2012*
Trade Start Date	JDate	DD/MM/YYYY	Trade Start Date	*e.g. 26/10/2012*
Maturity Date	JDate	DD/MM/YYYY	Trade Maturity Date	*e.g. 26/10/2015*
Settle Currency[145]	String		Settlement Currency of the Contract	*e.g. USD* *HKD, EUR, CNH*
Pay Leg Type	String		Pay Leg Type	*e.g. Fixed* *Float*
Pay Leg Principal Ccy	String		Currency of the Pay Leg	*e.g. USD* *HKD, EUR, CNH, CNY, INR, KRW, THB, TWD*
Pay Leg Principal	Numeric	###,###.##	Notional of the Pay Leg Principal	*e.g. 1,000,000.00*
Rec Leg Type	String		Receive Leg Type	*e.g. Fixed* *Float*
Rec Leg Principal Ccy	String		Currency of the Receive Leg	*e.g. CNH* *HKD, EUR, USD, CNY, INR, KRW, THB, TWD*

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

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

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

2.5. TDRP05_C WEB Dly Rejc FXNDF Trades_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch [146]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*FXNDF*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. DSMatch (i.e. MarkitSERV FX)*
Trade Ref_HKTR [147]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*

146 This field will be empty

147 This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Ref_DSM	String		Trade ID of DSM	*e.g. MSERV20141015.0000260470*
Original Cpty[148]	String		Counterparty of the Original Transaction	
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Date of trade entry into OTC Clear	*e.g. 16/10/ 2012 13:14*
Trade ID	Integer		Trade Id	*e.g. 123456*
Trade Date	JDate	DD/MM/YYYY	Trade Date	*e.g. 16/10/2012*
FX Reset Date	JDate	DD/MM/YYYY	Valuation Date of the projected cash flow	*e.g. 06/01/2013*
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*

[148] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Prim Cur (FX)	String		Primary Currency	*USD*
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.##[149]	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	###,###,###.##[150]	Secondary Currency Amount	*e.g. 1,080,000,000.00*
Settlement Currency	String		Settlement Currency	*USD*
Trade Status	String		Status of the Contract	*REJECTED:* *The transaction does not pass the eligibility checks or the margin process* *REMOVED* *The transaction does not pass the eligibility checks or the margin process*
Rejection Reason	String		Reason for the trade in rejected or removed status	*e.g. Trade not processed, short of margin*

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

2.6. TDRP06_C WEB Dly Rejc IRS Trades_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

Field	**Data Type**	**Format**	**Descriptions**	**Example / Possible Values**
Affiliate/Branch[151]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*e.g. Swap (Standard Rate Derivatives Contract)* *NDS (i.e. Non-deliverable Rate Derivatives Contract)* *SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. MW (i.e. MarkitWire)*
Trade Ref_HKTR[152]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty[153]	String		Counterparty of the Original Transaction	

[151] This field will be empty

[152] This field is obsolete

[153] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	*e.g. 23/10/2012 17:48*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 140320*
Trade Date	JDate	DD/MM/YYYY	Trade Date	*e.g. 24/10/2012*
Trade Start Date	JDate	DD/MM/YYYY	Trade Start Date	*e.g. 26/10/2012*
Maturity Date	JDate	DD/MM/YYYY	Trade Maturity Date	*e.g. 26/10/2015*
Settlement Currency[154]	String		Settlement Currency of the Contract	*e.g. USD* *HKD, EUR, CNH*
Pay Leg Type	String		Pay Leg Type	*e.g. Fixed* *Float*
Pay Leg Principal Ccy	String		Currency of the Pay Leg	*e.g. USD* *HKD, EUR, CNH, CNY, INR, KRW, THB, TWD*

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

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

2.7. TDRP07_C WEB Open FXNDF trades_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch [155]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*FXNDF*

[155] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. DSMatch (i.e. MarkitSERV FX)*
Trade Ref_HKTR[156]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_DSM	String		Trade ID of DSM	*e.g. MSERV20141015.0000260470*
Original Cpty[157]	String		Counterparty of the Original Transaction	
Entered Date	DisplayDatetime	DD/MM/YYY HH:MM	Time/Date of original transaction entry into OTC Clear	*e.g. 08/11/2012 14:32*
Registration Date	JDate	DD/MM/YYYY	Registration Date of the Contract	*e.g. 08/11/2012*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 123456*

[156] This field is obsolete

[157] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	*e.g. 20150831FXNDF123456,*
Trade Date	JDate	DD/MM/YYYY	Trade Date	*e.g. 08/11/2012*
FX Reset Date	JDate	DD/MM/YYYY	Valuation Date of the projected cash flow	*e.g. 06/01/2013*
Trade Settle Date	JDate	DD/MM/YYYY	Trade Settlement Date	*e.g. 08/01/2013*
Settlement Rate Options	String		The Settlement Rate Source used for determining a Spot Rate of the Contract	*e.g. KRW02* *CNY01, TWD03, INR01*
Forward Rate	Numeric	###,###.####	Forward Rate	*e.g. 1,080.0000*
Prim Cur (FX)	String		Primary Currency	*USD*
Prim Amt (FX) [in CCP view]	*Numeric*	###,###,###,###.## [158]	Primary Currency Amount	*e.g. -1,000,000.00*
Sec Cur (FX)	String		Secondary Currency	*e.g. KRW* *TWD, INR, CNY*

[158] 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*	###,###,###,###.## [159]	Secondary Currency Amount	*e.g. 1,080,000,000.00*	
Settlement Currency (FX)	String		The settlement currency of the contract	*USD*	
Trade Status	String		Status of the Contract	*CLEARED:*	*The Contract is registered with OTC Clear*
				PEND_TRF/TRM/DCL:	*The Contract is registered with OTC Clear and a deregistration request was submitted and under processing*

2.8. TDRP08_C WEB Open IRS Trades_C

<u>Report Descriptions:</u>

Purpose:

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

Time Available on OASIS:

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

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

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

Frequency:

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

Field Descriptions & Data Format:

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

[160] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Ref_HKTR[161]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty[162]	String		Counterparty of the Original Transaction	
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	*e.g. 23/10/2012 09:34*
Registration Date	JDate	DD/MM/YYYY	Registration Date of the Contract	*e.g. 24/10/2012*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 130320*
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	*e.g. 20150831SWAP123456*
Trade Date	JDate	DD/MM/YYYY	Trade Date	*e.g. 24/10/2012*

[161] This field is obsolete

[162] This field will be empty

Field	**Data Type**	**Format**	**Descriptions**	**Example / Possible Values**
Trade Start Date	JDate	DD/MM/YYYY	Trade Start Date	*e.g. 26/10/2012*
Maturity Date	JDate	DD/MM/YYYY	Trade Maturity Date	*e.g. 26/10/2015*
Settlement Currency[163]	String		Settlement Currency of the Contract	*e.g. USD* *CNH, HKD, EUR*
Pay Leg Type	String		Pay Leg Type	*e.g. Fixed* *Float*
Pay Leg Principal Ccy	String		Currency of the Pay Leg	*e.g. USD* *CNH, CNY , HKD, EUR, INR, KRW, THB, TWD*
Pay Leg Principal	Numeric	##,###,###.##	Notional of the Pay Leg Principal	*e.g. 1,000,000.00*
Pay Leg Fixed Rate	Numeric	#.#####	Fixed Rate of the Pay Leg	*e.g. 1.12345*
Pay Leg Rate Index Spread	Numeric	#.#####	Floating Rate Spread of the Pay Leg	*e.g. 1.12345*
Pay Leg Floating Rate[164]	String		Floating Rate Option of the Pay Leg	*(Currency/Rate Index/Rate Index Tenor/Rate Index Source), e.g. HKD/HIBOR/3M/HKAB,*

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

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

Field	Data Type	Format	Descriptions	Example / Possible Values
				CNY/CNREPOFIX=CFXS/1W/Reuters
Pay Leg DayCount	String		Day Count Fraction of the Pay Leg	*e.g. 30/360 = 30/360, ACT/360 = Act/360, ACT/ACT = Act/Act, ACT/365 = Act/365 (Fixed), 30E*/360 = 30E/360, 30E/360 = 30E/360 (ISDA),*
Pay Leg Payment Bus Day Convention	String		Business Day Convention of the Pay Leg	*e.g. MOD_FOLLOW= Modified Following, FOLLOWING= Following, PRECEDING= Preceding*
Pay Leg Payment Frequency	String		Payment Frequency of the Pay Leg	*e.g. MTH= Monthly, QTR= Quarterly, SA= Semi-Annually, PA= Annually*
Rec Leg Type	String		Receive Leg Type	*e.g. Fixed Float*
Rec Leg Principal Ccy	String		Currency of the Receive Leg	*e.g. CNH USD, CNY, HKD, EUR, INR, KRW, THB, TWD*
Rec Leg Principal	Numeric	##,###,###.##	Notional of the Receive Leg Principal	*e.g. 6,200,000.00*
Rec Leg Fixed Rate	Numeric	##.#####	Fixed Rate of the Receive Leg	*e.g. 1.12345*

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

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

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

2.9. TDRP09_C WEB Month Regis FXNDF_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch[166]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*FXNDF*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. DSMatch (i.e. MarkitSERV FX)*
Trade Ref_HKTR[167]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_DSM	String		Trade ID of DSM	*e.g. MSERV20141015.0000260470*

166 This field will be empty

167 This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
Original Cpty[168]	String		Counterparty of the Original Transaction	
Registration Date	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	*e.g. 08/11/2012 09:50:15*
Deregistration Date[169]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	*e.g. 08/11/2012 15:22:16*
Termination Date[170]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	*e.g. 08/14/2012 11:50:19*
Transfer Date[171]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	*e.g. 08/11/2012 12:50:24*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 123456*
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	*e.g. 20150831FXNDF123456*
Trade Date	JDate	DD/MM/YYYY	Trade Date	*e.g. 08/11/2012*

[168] This field will be empty

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

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

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

Field	Data Type	Format	Descriptions	Example / Possible Values
FX Reset Date	JDate	DD/MM/YYYY	Valuation Date of the projected cash flow	*e.g. 06/01/2013*
Trade Settle Date	JDate	DD/MM/YYYY	Trade Settlement Date	*e.g. 08/01/2013*
Settlement Rate Options	String		The Settlement Rate Source used for determining a Spot Rate of the Contract	*e.g. KRW02* *CNY01, TWD03, INR01*
Forward Rate	Numeric	###,###.####	Forward Rate	*e.g. 1,080.0000*
Prim Cur (FX)	String		Primary Currency	*USD*
Prim Amt (FX) *[in CCP view]*	Numeric	###,###,###.## [172]	Primary Currency Amount	*e.g. -1,000,000.00*
Sec Cur (FX)	String		Secondary Currency	*e.g. KRW* *TWD, INR, CNY*

[172] 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	###,###,###.## [173]	Secondary Currency Amount	*e.g. 1,080,000,000.00*
Settlement Currency (FX)	String		The settlement currency of the contract	*USD*
Trade Status	String		Status of the Contract	*CLEARED:* *The Contract is registered with OTC Clear* *DECLEARED* *The Contract is deregistered with OTC Clear* *TERMINATED:* *The Contract is deregistered with OTC Clear* *TRANSFERED:* *The Contract is deregistered from OTC Clear after going through the transfer process* *PEND_TRF/TRM/DCL:* *The Contract is registered with OTC Clear and a deregistration request was submitted and under processing*

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

2.10. TDRP10_C WEB Month Regis IRS_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

[174] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Product Type	String		Product Type	*e.g. Swap (Standard Rate Derivatives Contract)* *NDS (i.e. Non-deliverable Rate Derivatives Contract)* *SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. MW (i.e. MarkitWire)*
Trade Ref_HKTR[175]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty[176]	String		Counterparty of the Original Transaction	
Registration Date	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	*e.g. 24/10/2012 11:50:11*

175 This field is obsolete

176 This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Deregistration Date[177]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	*e.g. 27/10/2012 11:30:11*
Termination Date[178]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	*e.g. 27/10/2012 14:30:11*
Transfer Date[179]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	*e.g. 29/10/2012 10:30:12*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 130320*
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	*e.g. 20150831SWAP123456*
Trade Date	JDate	DD/MM/YYYY	Trade Date	*e.g. 24/10/2012*
Trade Start Date	JDate	DD/MM/YYYY	Trade Start Date	*e.g. 26/10/2012*
Maturity Date	JDate	DD/MM/YYYY	Trade Maturity Date	*e.g. 26/10/2015*

[177] This field will be populated when the Contract is deregistered.
[178] This field will be populated when the Contract is terminated by the clearing house.
[179] This field will be populated when the Contract is transferred by the clearing house.

Field	Data Type	Format	Descriptions	Example / Possible Values
Settle Currency[180]	String		Settlement Currency of the Contract	*e.g. USD* *HKD, EUR, CNH*
Pay Leg Type	String		Pay Leg Type	*e.g. Fixed* *Float*
Pay Leg Principal Ccy	String		Currency of the Pay Leg	*e.g. USD* *HKD, EUR, CNH, CNY, INR, KRW, THB, TWD*
Pay Leg Principal	Numeric	##,###,###.##	Notional of the Pay Leg Principal	*e.g. 1,000,000.00*
Rec Leg Type	String		Receive Leg Type	*e.g. Fixed* *Float*
Rec Leg Principal Ccy	String		Currency of the Receive Leg	*e.g. CNH* *HKD, EUR, USD, CNY, INR, KRW, THB, TWD*
Rec Leg Principal	Numeric	##,###,###.##	Notional of the Receive Leg Principal	*e.g. 6,200,000.00*

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

2.11. TDRP11_C WEB Dly Regist FXD_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch[181]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*e.g. FX, FXForward (i.e. Deliverable FX Forward Contract)* *FX Swap (i.e. Deliverable FX Swap Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*HKEXGTI (i.e. Traiana)*
Trade Ref_Traiana[182]	String		Trade ID of Traiana	*e.g. 18262416*

181 This field will be empty

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Original Cpty[183]	String		Counterparty of the Original Transaction	
Registration Time	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	*e.g. 08/11/2012 09:50:13*
Deregistration Time [184]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	*e.g. 08/11/2012 10:57:12*
Termination Time [185]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	*e.g. 20/12/2012 10:57:12*
Transfer Time [186]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	*e.g. 22/12/2012 10:13:12*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 123456*
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. 20150831FXForward123456,* *20150831FXSwapN123456*

183 This field will be empty
184 This field will be populated when the Contract is deregistered.
185 This field will be populated when the Contract is terminated by the clearing house.
186 This field will be populated when the Contract is transferred by the clearing house.

Field	Data Type	Format	Descriptions	Example / Possible Values
Unique Reference Far[187]	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR for the far leg of a Deliverable FX Swap Contract	*e.g. 20150831FXSwap123456*
Trade Date	JDate	DD/MM/YYYY	Trade Date	*e.g. 08/11/2012*
Trade Settle Date	JDate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. 08/01/2013*
Prim Cur (FX)	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*USD*
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.##[188]	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*

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

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Sec Cur (FX)	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. CNH,* *HKD*
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## [189]	Secondary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g 6,300,000.00*
Prim Amt Far (FX) [in CCP view][190]	Numeric	###,###,###.##[191]	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g. 1,000,000.00*
Sec Amt Far (FX) [in CCP view][192]	Numeric	###,###,###.## [193]	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g -6,800,000.00*

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

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

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

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

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Settle Date Far[194]	JDate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	*e.g. 12/12/2013*
Trade Status	String		Status of the Contract	*CLEARED:* *The Contract is registered with OTC Clear* *DECLEARED* *The Contract is deregistered from OTC Clear* *TERMINATED:* *The Contract is deregistered from OTC Clear by OTC Clear* *TRANSFERED:* *The Contract is deregistered from OTC Clear after going through the transfer process*

2.12. 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.

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch [195]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*e.g. FX, FXForward (i.e. Deliverable FX Forward Contract)* *FX Swap (i.e. Deliverable FX Swap Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*HKEXGTI (i.e. Traiana)*

[195] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Ref_Traiana[196]	String		Trade ID of Traiana	*e.g. 18262416*
Original Cpty[197]	String		Counterparty of the Original Transaction	
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Date of trade entry into OTC Clear	*e.g. 16/10/2012 13:14*
Trade ID	Integer		Trade Id	*e.g.123456*
Trade Date	JDate	DD/MM/YYYY	Trade Date	*e.g. 16/10/2012*
Trade Settle Date	JDate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. 16/12/2012*
Prim Cur (FX)	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*USD*

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

197 This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.##[198]	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. -1,000,000.00*
Sec Cur (FX)	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. CNH,* *HKD*
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## [199]	Secondary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g 6,300,000.00*
Prim Amt Far (FX) [in CCP view][200]	Numeric	###,###,###.##[201]	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g. 1,000,000.00*

198 A negative amount represent “selling” the currency while a positive amount represent “buying”
199 A negative amount represent “selling” the currency while a positive amount represent “buying”
200 The field will not be applicable for Deliverable FX Forward Contract
201 A negative amount represent “selling” the currency while a positive amount represent “buying”

Field	Data Type	Format	Descriptions	Example / Possible Values	
Sec Amt Far (FX) [in CCP view][202]	Numeric	###,###,###.## [203]	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g -6,800,000.00*	
Trade Settle Date Far[204]	JDate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	*e.g. 12/12/2013*	
Trade Status	String		Status of the Contract	*WAIT_MARGIN:*	*The transaction is in margin process pending to be registered due to insufficient margin on either the CM or its counterpart.*
				PROCESSING:	*The transaction is in margin process pending to be registered.*
				PEND_TRF/TRM/DCL:	*The Contract is registered with OTC Clear and a deregistration request was submitted and under processing.*

[202] The field will not be applicable for Deliverable FX Forward Contract
[203] A negative amount represent “selling” the currency while a positive amount represent “buying”
[204] The field will not be applicable for Deliverable FX Forward Contract

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

2.13. TDRP13_C WEB Dly Rejc FXD Trades_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch [205]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*e.g. FX, FXForward (i.e. Deliverable FX Forward Contract)* *FX Swap (i.e. Deliverable FX Swap Contract)*

[205] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Source	String		Approved Trade Registration System where the contract was sent	*HKEXGTI (i.e. Traiana)*
Trade Ref_Traiana[206]	String		Trade ID of Traiana	*e.g. 18262416*
Original Cpty[207]	String		Counterparty of the Original Transaction	
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Date of trade entry into OTC Clear	*e.g. 16/10/ 2012 13:14*
Trade ID	Integer		Trade Id	*e.g. 123456*
Trade Date	JDate	DD/MM/YYYY	Trade Date	*e.g. 16/10/2012*
Trade Settle Date	JDate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. 16/12/2012*

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

[207] This field will be empty

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

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Prim Amt Far (FX) [in CCP view][210]	Numeric	###,###,###.##[211]	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g. 1,000,000.00*
Sec Amt Far (FX) [in CCP view][212]	Numeric	###,###,###.## [213]	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g -6,800,000.00*
Trade Settle Date Far[214]	JDate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	*e.g. 12/12/2013*
Trade Status	String		Status of the Contract	*REJECTED:* *The transaction does not pass the eligibility checks or the margin process* *REMOVED* *The transaction does not pass the eligibility checks or the margin process*

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

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

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

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

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

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

2.14. TDRP14_C WEB Open FXD Trades_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Affiliate/Branch [215]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*e.g. FX, FXForward (i.e. Deliverable FX Forward Contract)* *FX Swap (i.e. Deliverable FX Swap Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*HKEXGTI (i.e. Traiana)*
Trade Ref_Traiana [216]	String		Trade ID of Traiana	*e.g. 18262416*
Original Cpty [217]	String		Counterparty of the Original Transaction	
Entered Date	DisplayDatetime	DD/MM/YYY HH:MM	Time/Date of original transaction entry into OTC Clear	*e.g. 08/11/2012 14:32*

[215] This field will be empty

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

[217] This field will be empty

Field	**Data Type**	**Format**	**Descriptions**	**Example / Possible Values**
Registration Date	JDate	DD/MM/YYYY	Registration Date of the Contract	*e.g. 08/11/2012*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 123456*
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR of the near leg of a Deliverable Swap Contract or a Deliverable FX Forward Contract	*e.g. 20150831FXForward123456,* *20150831FXSwapN123456*
Unique Reference Far[218]	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR for the far leg of a Deliverable FX Swap Contract	*e.g. 20150831FXSwap123456*
Trade Date	JDate	DD/MM/YYYY	Trade Date	*e.g. 08/11/2012*
Trade Settle Date	JDate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. 08/01/2013*

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

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

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

Field	Data Type	Format	Descriptions	Example / Possible Values	
Prim Amt Far (FX) [in CCP view][221]	Numeric	###,###,###.##[222]	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g. 1,000,000.00*	
Sec Amt Far (FX) [in CCP view][223]	Numeric	###,###,###.## [224]	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g -6,800,000.00*	
Trade Settle Date Far[225]	JDate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	*e.g. 12/12/2013*	
Trade Status	String		Status of the Contract	*CLEARED:*	*The Contract is registered with OTC Clear*
				PEND_TRF/TRM/DCL:	*The Contract is registered with OTC Clear and a deregistration request was submitted and under processing*

[221] The field will not be applicable for Deliverable FX Forward Contract
[222] A negative amount represent “selling” the currency while a positive amount represent “buying”
[223] The field will not be applicable for Deliverable FX Forward Contract
[224] A negative amount represent “selling” the currency while a positive amount represent “buying”
[225] The field will not be applicable for Deliverable FX Forward Contract

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 20:30 HK time)

Field Descriptions & Data Format:

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Affiliate/Branch[226]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*e.g. FX, FXForward (i.e. Deliverable FX Forward Contract)* *FX Swap (i.e. Deliverable FX Swap Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*HKEXGTI (i.e. Traiana)*
Trade Ref_Traiana[227]	String		Trade ID of Traiana	*e.g. 18262416*
Original Cpty[228]	String		Counterparty of the Original Transaction	
Registration Date	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	*e.g. 08/11/2012 09:50:15*

[226] This field will be empty

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

[228] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Deregistration Date [229]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	*e.g. 08/11/2012 15:22:16*
Termination Date [230]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	*e.g. 08/14/2012 11:50:19*
Transfer Date [231]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	*e.g. 08/11/2012 12:50:24*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 123456*
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR of the near leg of a Deliverable Swap Contract or a Deliverable FX Forward Contract	*e.g. 20150831FXForward123456,* *20150831FXSwapN123456*
Unique Reference Far [232]	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR for the far leg of a Deliverable FX Swap Contract	*e.g. 20150831FXSwap123456*
Trade Date	JDate	DD/MM/YYYY	Trade Date	*e.g. 08/11/2012*

229 This field will be populated when the Contract is deregistered.
230 This field will be populated when the Contract is terminated by the clearing house.
231 This field will be populated when the Contract is transferred by the clearing house.

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

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

233 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	###,###,###.## [234]	Secondary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g 6,300,000.00*
Prim Amt Far (FX) [in CCP view] [235]	Numeric	###,###,###.## [236]	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g. 1,000,000.00*
Sec Amt Far (FX) [in CCP view] [237]	Numeric	###,###,###.## [238]	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g -6,800,000.00*
Trade Settle Date Far [239]	JDate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	*e.g. 12/12/2013*

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

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

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

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

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

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

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

3. Settlement Reports for House Position Account

3.1. STRP01 WEB Money Settle

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
CCP Trade ID	Integer		The ID of the settlement component with OTC Clear	*e.g. 135044*
Payment Type	String		Type of payment	*VARIATION_MARGIN: End-of-day variation margin requirement*

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Ccy Pair[240]	String		Currency Pair of Notional Exchange	*e.g. USD/CNH,* *USD/HKD*
Settle Currency	String		Settlement Currency	*e.g. USD* *HKD, EUR, CNH*
Transfer Amount[241]	Numeric	###,###,###.##	Amount to be settle	*e.g. 60,123.45*
Settle Method	String		Settlement Method	*SWIFT* — *Amount to be Settled by RTGS* *RTGS PvP* — *Amount to be Settled by RTGS PVP mechanism*
Split ID[242]	String		This is the ID to identify the pair of notional amounts to be settled by each RTGS message	*e.g. 20160916-100000*

240 The field will only be applicable for Notional Exchange

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

242 The field will only be applicable when Notional Exchange Settlement for a currency pair exceed the daily Settlement Limit. Then the Notional Exchange Settlement will be split in multiple payment messages in which each payment message is within the settlement limit

3.2. STRP02 WEB Settle Details FXNDF

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member/Client ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[243]	String		CCP ID of the affiliate/branch	

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Fund[244]	String		CCP ID of the fund	
Product Type	String		Product Type	*FXNDF*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. DSMatch (i.e. MarkitSERV FX)*
Trade Ref_HKTR[245]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_DSM	String		Trade ID of DSM	*e.g. MSERV20141015.0000260470*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH002T*
Registration Date	JDate	DD/MM/YYYY	Registration Date of the Contract	*e.g. 08/11/2012*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 123456*
Trade Date	JDate	DD/MM/YYYY	Trade Date	*e.g. 08/11/2012*

244 This field will be empty

245 This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values	
Trade Settle Date	JDate	DD/MM/YYYY	Trade Settlement Date	*e.g. 08/01/2013*	
Forward Rate	Numeric	###,###.####	Forward Rate	*e.g. 1,080.0000*	
Prim Cur (FX)	String		Primary Currency	*USD*	
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.## [246]	Primary Currency Amount	*e.g. -1,000,000.00*	
Sec Cur (FX)	*String*		Secondary Currency	*e.g. KRW* *TWD, INR, CNY*	
Sec Amt (FX) [in CCP view]	*Numeric*	###,###,###.## [247]	Secondary Currency Amount	*e.g. 1,080,000,000.00*	
Trade Status	String		Status of the Contract	*CLEARED:*	*The Contract is registered with OTC Clear*
				PEND_TRF/TRM/DCL:	*The Contract is registered with OTC Clear and a deregistration request was submitted and under processing*
				DECLEARED	*The Contract is deregistered from OTC Clear*

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

Field	Data Type	Format	Descriptions	Example / Possible Values
				TRANSFERED — *The Contract is deregistered from OTC Clear after going through the transfer process* *TERMINATED* — *The Contract is deregistered from OTC Clear*
Term/Trf/Deregistration Date[248]	JDate	DD/MM/YYYY HH:MM:SS	Termination/Transfer or Declear Date	*e.g. 19/112012 15:11:32*
Posting Date	JDate	DD/MM/YYYY	Date of Variation Margin calculation	*e.g. 19/112012*
Yesterday's NPV	Numeric	###,###,###.##	Yesterday's Mark-to-Market value	*e.g. 1,234,377.10*
EOD NPV	Numeric	###,###,###.##	End of Day Mark-to-Market value	*e.g. 1,254,377.10*
VM[249]	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*

[248] *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.*

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Settlement Amount[250]	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:

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 20:30 HK time)

Field Descriptions & Data Format:

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Member/Client ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[251]	String		CCP ID of the affiliate/branch	
Fund[252]	String		CCP ID of the fund	
Product Type	String		Product Type	*e.g. Swap (Standard Rate Derivatives Contract)* *NDS (i.e. Non-deliverable Rate Derivatives Contract)* *SwapCrossCurrency (i.e. Standard Cross-currency Rates Derivatives Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. MW (i.e. MarkitWire)*
Trade Ref_HKTR[253]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*

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

[252] This field will be empty

[253] This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH002T*
Registration Date	JDate	DD/MM/YYYY	Registration Date of the Contract	*e.g. 08/11/2012*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 130320*
Trade Date	JDate	DD/MM/YYYY	Trade Date	*e.g. 24/10/2012*
Trade Start Date	JDate	DD/MM/YYYY	Trade Start Date	*e.g. 26/10/2012*
Maturity Date	JDate	DD/MM/YYYY	Trade Maturity Date	*e.g. 26/10/2015*
Pay Leg Type	String		Pay Leg Type	*e.g. Fixed* *Float*
Pay Leg Principal Ccy	String		Currency of the Pay Leg	*e.g. USD* *HKD, EUR, CNH, CNY, INR, KRW, THB, TWD*
Pay Leg Principal	Numeric	##,###,###.##	Notional of the Pay Leg Principal	*e.g. 1,000,000.00*

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Term/Trf/Deregistration Date[254]	JDate	DD/MM/YYYY HH:MM:SS	Termination/Transfer or Deregistered Date	*e.g. 19/112012 16:22:11*
Posting Date	JDate	DD/MM/YYYY	Date of Variation Margin calculation	*e.g. 19/112012*
Yesterday's NPV[255]	Numeric	###,###,###.##	Yesterday's Mark-to-Market value	*e.g. 1,234,377.10*
Yesterday's NPV (CCS Pay Leg)	Numeric	###,###,###.##	CCS Pay Leg's Yesterday's Net Present Value	*e.g. 1,234,377.10*
Yesterday's NPV (CCS Rec Leg)	Numeric	###,###,###.##	CCS Receive Leg's Yesterday's Net Present Value	*e.g. 1,234,377.10*
EOD NPV[256]	Numeric	###,###,###.##	End of Day Mark-to-Market value	*e.g. 1,254,377.10*
EOD NPV (CCS Pay Leg)	Numeric	###,###,###.##	CCS Pay Leg's End of day Net present Value	*e.g. 1,254,377.10*
EOD NPV (CCS Rec Leg)	Numeric	###,###,###.##	CCS Receive Leg's End of day Net present Value	*e.g. 1,254,377.10*

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

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

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

Field	Data Type	Format	Descriptions	Example / Possible Values
VM[257]	Numeric	###,###,###.##	Variation margin amount	*e.g. 20,000.00*
VM Value Date[258]	JDate	DD/MM/YYYY	Variation margin value date	*e.g. 20/11/2012*
VM (CCS Pay Leg)	Numeric	###,###,###.##	CCS Pay Leg's Variation margin amount	*e.g. 20,000.00*
VM Value Date (CCS Pay Leg)	JDate	DD/MM/YYYY	CCS Pay Leg's Variation margin value date	*e.g. 20/11/2012*
VM (CCS Rec Leg)	Numeric	###,###,###.##	CCS Receive Leg's Variation margin amount	*e.g. 20,000.00*
VM Value Date (CCS Rec Leg)	JDate	DD/MM/YYYY	CCS Receive Leg's Variation margin value date	*e.g. 20/11/2012*
Settle Cur.[259]	String		Settlement Currency of the Contract	*e.g. USD* *HKD, EUR, CNH*
Cash Flow Amount[260]	Numeric	###,###,###.##	Amount of the Cashflow	*e.g. 5,678.11*

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

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

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

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Cash Flow Value Date[261]	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[262]	String		Currency of the Additional Payment	*e.g. USD* *HKD, EUR, CNH*
Addnl Payment Amount[263]	Numeric	###,###,###.##	Amount of the Additional Payment	*e.g. 100.00*

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

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

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Addnl Payment Val Date[264]	JDate	DD/MM/YYYY	Additional Payment value date	*e.g. 26/10/2012*
Principal Ccy (CCS Pay Leg)	String		Currency of the Initial or Final Exchange for CCS Pay Leg	*e.g. USD* *HKD, EUR, CNH*
Principal Amount (CCS Pay Leg)	Numeric	###,###,###.##	Amount of the Initial or Final Exchange for CCS Pay Leg	*e.g. 1,000,000.00*
Principal Value Date (CCS Pay Leg)	JDate	DD/MM/YYYY	Principal Value Date for CCS Pay Leg	*e.g. 26/10/2012*
Principal Ccy (CCS Rec Leg)	String		Currency of the Initial or Final Exchange for CCS Receive Leg	*e.g. CNH* *HKD, EUR, USD*
Principal Amount (CCS Rec Leg)	Numeric	###,###,###.##	Amount of the Initial or Final Exchange for CCS Receive Leg	*e.g. - 6,200,000.00*
Principal Value Date (CCS Rec Leg)	JDate	DD/MM/YYYY	Principal Value Date for CCS Receive Leg	*e.g. 26/10/2012*

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

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:

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

Field Descriptions & Data Format:

Field	**Data Type**	**Format**	**Descriptions**	**Example / Possible Values**
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[265]	String		CCP ID of the affiliate/branch	

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Fund[266]	String		CCP ID of the fund	
Product Type	String		Product Type	*e.g. Swap (Standard Rate Derivatives Contract)* *SwapCrossCurrency (i.e. Standard Cross-currency Rates Derivatives Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. MW (i.e. MarkitWire)*
Trade Ref_HKTR[267]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH002T*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 130320*
Cash Flow Type	String		Cash Flow Type	*e.g. INTEREST,* *PRINCIPAL*

[266] This field will be empty

[267] This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
Cash Flow Reset Date [268]	JDate	DD/MM/YYYY	Reset Date of the projected cash flow	*e.g. 19/112012*
Cash Flow Reset Rate [269]	Numeric	###.####	Rate used to determine the projected cash flow	*e.g. 1.5000*
Cash Flow Date	JDate	DD/MM/YYYY	Value Date of the projected cash flow	*e.g. 20/11/2012*
Cash Flow Ccy	String		Currency of the Cash Flow	*e.g. USD* *HKD, EUR, CNH*
CCP Pay Amt[270]	Numeric	###,###,###.##	Amount of the Cash Flow to be paid by OTC Clear	*e.g. - 5,678.11*
CCP Rec Amt[271]	Numeric	###,###,###.##	Amount of the Cash Flow to be received by OTC Clear	*e.g. 5,678.11*

[268] This fieled will be populated when the cashflow is generated from the float leg

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

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

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

3.5. STRP05 WEB Settle Proj FXNDF

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Affiliate/Branch[272]	String		CCP ID of the affiliate/branch	
Fund[273]	String		CCP ID of the fund	
Product Type	String		Product Type	*FXNDF*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. DSMatch (i.e. MarkitSERV FX)*
Trade Ref_HKTR[274]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_DSM	String		Trade ID of DSM	*e.g. MSERV20141015.0000260470*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH002T*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 135806*

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

[273] This field will be empty

[274] This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
Cash Flow Type	String		Cash Flow Type	*PRINCIPAL*
FX Reset Date	JDate	DD/MM/YYYY	Valuation Date of the projected cash flow	*e.g. 19/11/2012*
FX Reset Rate	Numeric	###,###.####	The currency exchange rate determined in accordance with the specified Settlement Rate Option,	*e.g. 1030.0000*
Cash Flow Date	JDate	DD/MM/YYYY	Value Date of the projected cash flow	*e.g. 21/11/2012*
Prim Cur (FX)	String		Primary Currency of the contract	*USD*
Sec Cur (FX)	String		Secondary Currency of the contract	*e.g. KRW* *TWD, INR, CNY*
Cash Flow Ccy	String		Currency of the Cash Flow	*USD*
CCP Pay Amt[275]	Numeric	###,###,###.##	Amount of the cashflow to be paid by OTC Clear	*e.g. - 5,678.11*

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

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

3.6. STRP06 WEB Dly Addl Fees

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

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[277]	String		CCP ID of the affiliate/branch	
Fund[278]	String		CCP ID of the fund	
Trade ID	Integer		OCASS Trade ID of the Contract with the additional payment	*e.g. 135806*
Fee Type	String		Entry Type	*ADDNL_PAYMENT*
Fee Applied Date	JDate	DD/MM/YYYY	Posting Date of the Additional Payment	*e.g. 27/09/2012*
Fee Date	JDate	DD/MM/YYYY	Value Date of the Additional Payment	*e.g. 21/11/2012*
CCP Pay/Rec	String		Pay or Receive from CCP perspective	*e.g. PAY* *REC*
Fee Currency	String		Currency of the Additional Payment	*e.g. USD*

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

[278] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
				HKD, EUR, CNH
Fee Amount[279]	Numeric	###,###,###.##	Amount of the additional payment	*e.g. -10,500.50*

3.7. STRP07 WEB Monthly Fees

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

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[280]	String		CCP ID of the affiliate/branch	
Fund[281]	String		CCP ID of the fund	
Trade ID	*Integer*		*Trade ID with OTC Clear*	*e.g. 135806*
Product Type	*String*		*Product Type*	*e.g. FXNDF* *Swap, NDS, Margin Call*[282]*, SwapCrossCurrency, FX, FXForward, FXSwap*
Fee Type	*String*		*Fee Type*	*CLEARING_FEE* — *Charge for registering a contract* *DECLEAR_FEE* — *Charge for deregistering a contract* *TRANSACTION_FEE* — *Charge for each non-cash collateral movement request*

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

[281] This field will be empty

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Fee Applied Date	JDate	DD/MM/YYYY	Posting Date of the Fee	*e.g. 27/10/2012*
CCP Pay/Rec	String		Pay or Receive from CCP perspective	*e.g. REC,* *PAY (if discount, rebate, or adjustment)*
Fee Currency[283]	String		Currency of the Fee	*e.g. HKD* *USD*
Fee Amount	Numeric	###,###,###.##	Amount of the Fee	*e.g. 500.00*
Trade Ref_HKTR[284]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Trade Ref_DSM	String		Trade ID of DSM	*e.g. MSERV20141015.0000260470*
Trade Ref_Traiana[285]	String		Trade ID of Traiana	*e.g. 18262416*

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

284 This field is obsolete

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

3.8. STRP08 WEB Monthly Fees II

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values	
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*	
Origin	String		Type of Account	*House*	
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 135807*	
Fee Type	String		Fee Type	*MAINTENANCE_FEE*	*Charge for maintaining a registered contract with OTC Clear*

Field	**Data Type**	**Format**	**Descriptions**	**Example / Possible Values**	
				ANNUAL_FEE	*Annual fee of being an Active Clearing Member*
				ADJUSTMENT_FEE	*Adjustment for fee charged*
				DISCOUNT	*Discount on fee charged*
				OTHER_FEE	*Any other fees*
Fee Applied Date	JDate	DD/MM/YYYY	Posting Date of the Fee	*e.g. 27/10/2012*	
CCP Pay/Rec	String		Pay or Receive from CCP perspective	*e.g. Receive* *Pay (if discount, rebate, or adjustment)*	
Fee Currency	String		Currency of the Fee	*e.g. HKD* *USD*	
Fee Amount[286]	Numeric	###,###,###.##	Amount of the Fee	*e.g. 500.00*	
Remark	String		Special remark for the entry when applicable		

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

3.9. STRP09 WEB Settle Proj NDS

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[287]	String		CCP ID of the affiliate/branch	

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Fund[288]	String		CCP ID of the fund	
Product Type	String		Product Type	*NDS (i.e. Non-deliverable Rate Derivatives Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. MW (i.e. MarkitWire)*
Trade Ref_HKTR[289]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH002T*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 130320*
Cash Flow Type	String		Cash Flow Type	*INTEREST*
Cash Flow Date	JDate	DD/MM/YYYY	Value Date of the projected cash flow	*e.g. 20/11/2012*
Trade Currency	String		Currency of the Contract	*CNY,* *INR, KRW, THB, TWD*

[288] This field will be empty

[289] This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
Cash Flow Ccy	String		Currency of the Cash Flow	*USD*
CCP Pay Amt[290]	Numeric	###,###,###.##	Amount of the Coupon to be paid by OTC Clear	*e.g. -5,678.11*
CCP Rec Amt[291]	Numeric	###,###,###.##	Amount of the Coupon to be received by OTC Clear	*e.g. 5,678.11*

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 20:30 HK time)

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

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
ISIN	String		ISIN of the non-cash collateral	*e.g. US912828NP10*
Description	String		Description of the non-cash collateral	*e.g. BondUST Bonds Jul15 /54M/31/07/2015/1.75%*
Nominal	Numeric	#,###,###	Nominal amount of the non-cash collateral held	*e.g. 5,000,000*
CA Type	String		The type of cash flow	*e.g. INTEREST* *REDEMPTION*
Cash Flow Reset Rate	Numeric	###.####	Rate used to determine the projected cash flow	*e.g. 1.1234*
Cash Flow Date	JDate	DD/MM/YYYY	Value Date of the projected cash flow	*e.g. 20/11/2012*
Cash Flow Ccy	String		Currency of the Cash Flow	*USD*
CCP Pay Amt	Numeric	###,###,###.##	Amount of the Coupon to be paid by OTC Clear to the Clearing Member	*e.g. 5,678.11*

3.11. STRP11 WEB Settle Details FXD

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member/Client ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[292]	String		CCP ID of the affiliate/branch	

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Fund[293]	String		CCP ID of the fund	
Product Type	String		Product Type	*e.g. FX, FXForward (i.e. Deliverable FX Forward Contract)* *FX Swap (i.e. Deliverable FX Swap Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*HKEXGTI (i.e. Traiana)*
Trade Ref_Traiana[294]	String		Trade ID of Traiana	*e.g. 18262416*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH002T*
Registration Date	JDate	DD/MM/YYYY	Registration Date of the Contract	*e.g. 08/11/2012*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 123456*
Trade Date	JDate	DD/MM/YYYY	Trade Date	*e.g. 08/11/2012*

[293] This field will be empty

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Settle Date	JDate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. 08/01/2013*
Prim Cur (FX)	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*USD*
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.##[295]	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. -1,000,000.00*
Sec Cur (FX)	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. CNH* *HKD*
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## [296]	Secondary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g 6,300,000.00*

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

Field	Data Type	Format	Descriptions	Example / Possible Values	
Prim Amt Far (FX) [in CCP view][297]	Numeric	###,###,###.##[298]	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g. 1,000,000.00*	
Sec Amt Far (FX) [in CCP view][299]	Numeric	###,###,###.## [300]	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g -6,800,000.00*	
Trade Settle Date Far[301]	JDate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	*e.g. 12/12/2013*	
Trade Status	String		Status of the Contract	*CLEARED:*	*The Contract is registered with OTC Clear*
				PEND_TRF/TRM/DCL:	*The Contract is registered with OTC Clear and a deregistration request was submitted and under processing*
				DECLEARED	*The Contract is deregistered from OTC Clear*

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

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

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

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

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

Field	Data Type	Format	Descriptions	Example / Possible Values
				TRANSFERED — *The Contract is deregistered from OTC Clear after going through the transfer process* *TERMINATED* — *The Contract is deregistered from OTC Clear*
Term/Trf/Deregistration Date[302]	JDate	DD/MM/YYYY HH:MM:SS	Termination/Transfer or Declear Date	*e.g. 19/112012 15:11:32*
Posting Date	Date	DD/MM/YYYY	Date of Variation Margin calculation	e.g. 19/11/2012
Yesterday's NPV	Numeric	###,###.##	Yesterday's Mark-to-Market value	e.g. 1,234,377.10
EOD NPV	Numeric	###,###.##	End of Day Mark-to-Market value	e.g. 1,254,377.10
VM	Numeric	###,###.##	Variation margin amount	e.g. 20,000.00
VM Value Date	Date	DD/MM/YYYY	Variation margin value date	e.g. 20/11/2012
Principal Ccy (Prim Leg)	String		Currency of the Principal Exchange for the Primary Leg	*e.g. USD*

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Principal Amount (Prim Leg)[303]	Numeric	###,###,###.##	Amount of the Principal Exchange for the Primary Leg	*e.g. 1,000,000.00*
Principal Value Date (Prim Leg)	JDate	DD/MM/YYYY	Principal Value Date for the Primary Leg	*e.g. 08/01/2013*
Principal Ccy (Sec Leg)	String		Currency of the Principal Exchange for the Secondary Leg	*e.g. CNH* *HKD*
Principal Amount (Sec Leg)[304]	Numeric	###,###,###.##	Amount of the Principal Exchange for the Secondary Leg	*e.g. - 6,300,000.00*
Principal Value Date (Sec Leg)	JDate	DD/MM/YYYY	Principal Value Date for the Secondary Leg	*e.g. 08/01/2013*

3.12. STRP12 WEB Settle Proj FXD

Report Descriptions:

Purpose:

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

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

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member/Client ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[305]	String		CCP ID of the affiliate/branch	
Fund[306]	String		CCP ID of the fund	
Product Type	String		Product Type	*e.g. FX, FXForward (i.e. Deliverable FX Forward Contract)*

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

[306] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
				FX Swap (i.e. Deliverable FX Swap Contract)
Trade Source	String		Approved Trade Registration System where the contract was sent	*HKEXGTI (i.e. Traiana)*
Trade Ref_Traiana[307]	String		Trade ID of Traiana	*e.g. 18262416*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH002T*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 123456*
Cash Flow Type	String		Cash Flow Type	*e.g. PRINCIPAL*
Prim Cur (FX)	String		Primary Currency	*e.g. USD*
Sec Cur (FX)	String		Secondary Currency	*e.g. CNH* *HKD*
Cash Flow Date	JDate	DD/MM/YYYY	Value Date of the projected cash flow	*e.g. 20/11/2012*
Cash Flow Ccy	String		Currency of the Cash Flow	*e.g. USD* *CNH, HKD*

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

Field	Data Type	Format	Descriptions	Example / Possible Values
CCP Pay Amt[308]	Numeric	###,###,###.##	Amount of the Cash Flow to be paid by OTC Clear	*e.g. – 100,000.00*
CCP Rec Amt[309]	Numeric	###,###,###.##	Amount of the Cash Flow to be received by OTC Clear	*e.g. 600,000.00*

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

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

4. Settlement Reports for Client Position Account

4.1. STRP01_C WEB Money Settle_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*Client*
CCP Trade ID	Integer		The ID of the settlement component with OTC Clear	*e.g. 135044*
Payment Type	String		Type of payment	*VARIATION_MARGIN: End-of-day variation margin requirement*

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Ccy Pair[310]	String		Currency Pair of Notional Exchange	*e.g. USD/CNH,* *USD/HKD*
Settle Currency	String		Settlement Currency	*e.g. USD* *HKD, EUR, CNH*
Transfer Amount[311]	Numeric	###,###,###.##	Amount to be settle	*e.g. 60,123.45*
Settle Method	String		Settlement Method	*SWIFT* — *Amount to be Settled by RTGS* *RTGS PvP* — *Amount to be Settled by RTGS PVP mechanism*
Split ID[312]	String		This is the ID to identify the pair of notional amounts to be settled by each RTGS message	*e.g. 20160916-100000*

310 This field will only be applicable for Notional Exchange

311 A positive figure will be populated when CCP Pay/Rec field is “RECEIPT” and a negative figure will be populated when CCP Pay/Rec is “PAYMENT”

312 The field will only be applicable when Notional Exchange Settlement for a currency pair exceed the daily Settlement Limit. Then the Notional Exchange Settlement will be split in multiple payment messages in which each payment message is within the settlement limit

4.2. STRP02_C WEB Settle Details FXNDF_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member/Client ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch[313]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*

[313] This field should be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Product Type	String		Product Type	*FXNDF*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. DSMatch (i.e. MarkitSERV FX)*
Trade Ref_HKTR[314]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_DSM	String		Trade ID of DSM	*e.g. MSERV20141015.0000260470*
Original Cpty[315]	String		Counterparty of the Original Transaction	
Registration Date	JDate	DD/MM/YYYY	Registration Date of the Contract	*e.g. 08/11/2012*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 123456*
Trade Date	JDate	DD/MM/YYYY	Trade Date	*e.g. 08/11/2012*
Trade Settle Date	JDate	DD/MM/YYYY	Trade Settlement Date	*e.g. 08/01/2013*
Forward Rate	Numeric	###,###.####	Forward Rate	*e.g. 1,080.0000*

314 This field is obsolete

315 This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values	
Prim Cur (FX)	String		Primary Currency	*USD*	
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.## [316]	Primary Currency Amount	*e.g. -1,000,000.00*	
Sec Cur (FX)	*String*		Secondary Currency	*e.g. KRW* *TWD, INR, CNY*	
Sec Amt (FX) [in CCP view]	*Numeric*	###,###,###.## [317]	Secondary Currency Amount	*e.g. 1,080,000,000.00*	
Trade Status	String		Status of the Contract	*CLEARED:*	*The Contract is registered with OTC Clear*
				PEND_TRF/TRM/DCL:	*The Contract is registered with OTC Clear and a deregistration request was submitted and under processing*
				DECLEARED	*The Contract is deregistered from OTC Clear*
				TRANSFERED	*The Contract is deregistered from OTC Clear after going through the transfer process*

[316] A negative amount represent "selling" the currency while a positive amount represent "buying"
[317] 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	
				TERMINATED	*The Contract is deregistered from OTC Clear*
Term/Trf/Deregistration Date[318]	JDate	DD/MM/YYYY HH:MM:SS	Termination/Transfer or Declear Date	*e.g. 19/112012 15:33:23*	
Posting Date	JDate	DD/MM/YYYY	Date of Variation Margin calculation	*e.g. 19/112012*	
Yesterday's NPV	Numeric	###,###,###.##	Yesterday's Mark-to-Market value	*e.g. 1,234,377.10*	
EOD NPV	Numeric	###,###,###.##	End of Day Mark-to-Market value	*e.g. 1,254,377.10*	
VM[319]	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[320]	Numeric	###,###,###.##	The settlement amount for the contract	*e.g. 56,789.30*	

318 *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.*

319 *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*

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Settlement Value Date	JDate	DD/MM/YYYY	Value Date of the Settlement Amount	*e.g. 20/11/2012*

4.3. STRP03_C WEB Settle Details IRS_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Affiliate/Branch[321]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*e.g. Swap (Standard Rate Derivatives Contract)* *NDS (i.e. Non-deliverable Rate Derivatives Contract)* *SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. MW (i.e. MarkitWire)*
Trade Ref_HKTR[322]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty[323]	String		Counterparty of the Original Transaction	

321 This field will be empty

322 This field is obsolete

323 This field will be empty

Field	**Data Type**	**Format**	**Descriptions**	**Example / Possible Values**
Registration Date	JDate	DD/MM/YYYY	Registration Date of the Contract	*e.g. 08/11/2012*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 130320*
Trade Date	JDate	DD/MM/YYYY	Trade Date	*e.g. 24/10/2012*
Trade Start Date	JDate	DD/MM/YYYY	Trade Start Date	*e.g. 26/10/2012*
Maturity Date	JDate	DD/MM/YYYY	Trade Maturity Date	*e.g. 26/10/2015*
Pay Leg Type	String		Pay Leg Type	*e.g. Fixed* *Float*
Pay Leg Principal Ccy	String		Currency of the Pay Leg	*e.g. USD* *HKD, EUR, CNH, CNY, INR, KRW, THB, TWD*
Pay Leg Principal	Numeric	##,###,###.##	Notional of the Pay Leg Principal	*e.g. 1,000,000.00*
Rec Leg Type	String		Receive Leg Type	*e.g. Fixed* *Float*
Rec Leg Principal Ccy	String		Currency of the Receive Leg	*e.g. CNH* *HKD, EUR, USD, CNY, INR, KRW, THB, TWD*

Field	Data Type	Format	Descriptions	Example / Possible Values	
Rec Leg Principal	Numeric	##,###,###.##	Notional of the Receive Leg Principal	*e.g. 6,200,000.00*	
Trade Status	String		Status of the Contract	*CLEARED:*	*The Contract is registered with OTC Clear*
				PEND_TRF/TRM/DCL:	*The Contract is registered with OTC Clear and a pending deregistration request was submitted and under processing*
				DECLEARED	*The Contract is deregistered from OTC Clear*
				TRANSFERED:	*The Contract is deregistered from OTC Clear after going through the transfer process*
				TERMINATED	*The Contract is deregistered from OTC Clear*
Term/Trf/Deregistration Date[324]	JDate	DD/MM/YYYY HH:MM:SS	Termination/Transfer or Deregistered Date	*e.g. 19/112012 16:22:36*	
Posting Date	JDate	DD/MM/YYYY	Date of Variation Margin calculation	*e.g. 19/112012*	

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

Field	**Data Type**	**Format**	**Descriptions**	**Example / Possible Values**
Yesterday's NPV[325]	Numeric	###,###,###.##	Yesterday's Mark-to-Market value	*e.g. 1,234,377.10*
Yesterday's NPV (CCS Pay Leg)	Numeric	###,###,###.##	CCS Pay Leg's Yesterday's Net Present Value	*e.g. 1,234,377.10*
Yesterday's NPV (CCS Rec Leg)	Numeric	###,###,###.##	CCS Receive Leg's Yesterday's Net Present Value	*e.g. 1,234,377.10*
EOD NPV[326]	Numeric	###,###,###.##	End of Day Mark-to-Market value	*e.g. 1,254,377.10*
EOD NPV (CCS Pay Leg)	Numeric	###,###,###.##	CCS Pay Leg's End of Day Net Present Value	*e.g. 1,254,377.10*
EOD NPV (CCS Rec Leg)	Numeric	###,###,###.##	CCS Receive Leg's End of Day Net Present Value	*e.g. 1,254,377.10*
VM[327]	Numeric	###,###,###.##	Variation margin amount	*e.g. 20,000.00*
VM Value Date[328]	JDate	DD/MM/YYYY	Variation margin value date	*e.g. 20/11/2012*

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

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

[327] *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

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

Field	Data Type	Format	Descriptions	Example / Possible Values
VM (CCS Pay Leg)	Numeric	###,###,###.##	CCS Pay Leg's Variation margin amount	*e.g. 20,000.00*
VM Value Date (CCS Pay Leg)	JDate	DD/MM/YYYY	CCS Pay Leg's Variation margin value date	*e.g. 20/11/2012*
VM (CCS Rec Leg)	Numeric	###,###,###.##	CCS Receive Leg's Variation margin amount	*e.g. 20,000.00*
VM Value Date (CCS Rec Leg)	JDate	DD/MM/YYYY	CCS Receive Leg's Variation margin value date	*e.g. 20/11/2012*
Settle Cur.[329]	String		Settlement Currency of the Contract	*e.g. USD* *HKD, EUR, CNH*
Cash Flow Amount[330]	Numeric	###,###,###.##	Amount of the Cashflow	*e.g. 5,678.11*
Cash Flow Value Date[331]	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*

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

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

[331] 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[332]	String		Currency of the Additional Payment	*e.g. USD* *HKD, EUR, CNH*
Addnl Payment Amount[333]	Numeric	###,###,###.##	Amount of the Additional Payment	*e.g. 100.00*
Addnl Payment Val Date[334]	JDate	DD/MM/YYYY	Additional Payment value date	*e.g. 26/10/2012*

332 *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.*

333 *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.*

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

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

4.4. STRP04_C WEB Settle Proj IRS_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch[335]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*e.g. Swap (Standard Rate Derivatives Contract)* *SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)*

[335] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. MW (i.e. MarkitWire)*
Trade Ref_HKTR[336]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty[337]	String		Counterparty of the Original Transaction	
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 130320*
Cash Flow Type	String		Cash Flow Type	*e.g. INTEREST,* *PRINCIPAL*
Cash Flow Reset Date [338]	JDate	DD/MM/YYYY	Reset Date of the projected cash flow	*e.g. 19/112012*
Cash Flow Reset Rate [339]	Numeric	####.####	Rate used to determine the projected cash flow	*e.g. 1.5000*

336 This field is obsolete

337 This field will be empty

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

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Cash Flow Date	JDate	DD/MM/YYYY	Value Date of the projected cash flow	*e.g. 20/11/2012*
Cash Flow Ccy	String		Currency of the Cash Flow	*e.g. USD* *HKD, EUR, CNH*
CCP Pay Amt[340]	Numeric	###,###,###.##	Amount of the Cash Flow to be paid by OTC Clear	*e.g. - 5,678.11*
CCP Rec Amt[341]	Numeric	###,###,###.##	Amount of the Cash Flow to be received by OTC Clear	*e.g. 5,678.11*

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

[340] 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

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch[342]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*FXNDF*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. DSMatch (i.e. MarkitSERV FX)*

[342] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Ref_HKTR[343]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_DSM	String		Trade ID of DSM	*e.g. MSERV20141015.0000260470*
Original Cpty[344]	String		Counterparty of the Original Transaction	
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 135806*
Cash Flow Type	String		Cash Flow Type	*PRINCIPAL*
FX Reset Date	JDate	DD/MM/YYYY	Valuation Date of the projected cash flow	*e.g. 19/11/2012*
FX Reset Rate	Numeric	####.####	The currency exchange rate determined in accordance with the specified Settlement Rate Option,	*e.g. 1030.0000*
Cash Flow Date	JDate	DD/MM/YYYY	Value Date of the projected cash flow	*e.g. 21/11/2012*
Prim Cur (FX)	String		Primary Currency of the contract	*USD*

[343] This field is obsolete

[344] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Sec Cur (FX)	String		Secondary Currency of the contract	*e.g. KRW* *TWD, INR, CNY*
Cash Flow Ccy	String		Currency of the Cash Flow	*USD*
CCP Pay Amt[345]	Numeric	*###,###,###.##*	Amount of the cashflow to be paid by OTC Clear	*e.g. - 5,678.11*
CCP Rec Amt[346]	Numeric	*###,###,###.##*	Amount of the cashflow to be received by OTC Clear	*e.g. 5,678.11*

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

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

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch[347]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
Trade ID	Integer		OCASS Trade ID of the Contract with the additional payment	*e.g. 135806*
Fee Type	String		Entry Type	*ADDNL_PAYMENT*

[347] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Fee Applied Date	JDate	DD/MM/YYYY	Posting Date of the Additional Payment	*e.g. 27/09/2012*
Fee Date	JDate	DD/MM/YYYY	Value Date of the Additional Payment	*e.g. 21/11/2012*
CCP Pay/Rec	String		Pay or Receive from CCP perspective	*e.g. PAY* *REC*
Fee Currency	String		Currency of the Additional Payment	*e.g. USD* *HKD, EUR, CNH*
Fee Amount[348]	Numeric	###,###,###.##	Amount of the additional payment	*e.g. -10,500.50*

4.7. STRP07_C WEB Monthly Fees_C

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

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch[349]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 135806*
Product Type	String		Product Type	*e.g. FXNDF* *SWAP, NDS, MARGIN CALL*[350]*, SWAPCROSSCURRENCY*

[349] This field will be empty

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Fee Type	String		Fee Type	*CLEARING_FEE* — *Charge for registering a contract* *DECLEAR_FEE* — *Charge for deregistering a contract* *TRANSACTION_FEE* — *Charge for each non-cash collateral movement request*
Fee Applied Date	JDate	DD/MM/YYYY	Posting Date of the Fee	*e.g. 27/10/2012*
CCP Pay/Rec	String		Pay or Receive from CCP perspective	*e.g. REC,* *PAY (if discount, rebate, or adjustment)*
Fee Currency[351]	String		Currency of the Fee	*e.g. HKD* *USD*
Fee Amount	Numeric	###,###,###.##	Amount of the Fee	*e.g. 500.00*
Trade Ref_HKTR[352]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*

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

352 This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Ref_DSM	String		Trade ID of DSM	*e.g. MSERV20141015.0000260470*
Trade Ref_Traiana[353]	String		Trade ID of Traiana	*e.g. 18262416*

4.8. STRP08_C WEB Monthly Fees II_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

[353] 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	
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*	
Origin	String		Type of Account	*Client*	
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 135807*	
Fee Type	String		Fee Type	*MAINTENANCE_FEE*	*Charge for maintaining a registered contract with OTC Clear*
				ANNUAL_FEE	*Annual fee of being an Active Clearing Member*
				ADJUSTMENT_FEE	*Adjustment for fee charged*
				DISCOUNT	*Discount on fee charged*
				OTHER_FEE	*Any other fees*
Fee Applied Date	JDate	DD/MM/YYYY	Posting Date of the Fee	*e.g. 27/10/2012*	
CCP Pay/Rec	String		Pay or Receive from CCP perspective	*e.g. Receive* *Pay (if discount, rebate, or adjustment)*	
Fee Currency	String		Currency of the Fee	*HKD*	

Field	Data Type	Format	Descriptions	Example / Possible Values
Fee Amount[354]	Numeric	###,###,###.##	Amount of the Fee	*e.g. 500.00*
Remark	String		Special remark for the entry when applicable	

4.9. STRP09_C WEB Settle Proj NDS_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

[354] 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
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch[355]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*NDS (i.e. Non-deliverable Rate Derivatives Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. MW (i.e. MarkitWire)*
Trade Ref_HKTR[356]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty[357]	String		Counterparty of the Original Transaction	

355 This field will be empty

356 This field is obsolete

357 This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 130320*
Cash Flow Type	String		Cash Flow Type	*INTEREST*
Cash Flow Date	JDate	DD/MM/YYYY	Value Date of the projected cash flow	*e.g. 20/11/2012*
Trade Currency	String		Currency of the Contract	*CNY, INR, KRW, THB, TWD*
Cash Flow Ccy	String		Currency of the Cash Flow	*USD*
CCP Pay Amt[358]	Numeric	###,###,###.##	Amount of the Coupon to be paid by OTC Clear	*e.g. -5,678.11*
CCP Rec Amt[359]	Numeric	###,###,###.##	Amount of the Coupon to be received by OTC Clear	*e.g. 5,678.11*

4.10. STRP10_C WEB Corp Action_C

Report Descriptions:

[358] 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.
[359] 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.

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 20:30 HK time)

Field Descriptions & Data Format:

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

Cash Flow Date	JDate	DD/MM/YYYY	Value Date of the projected cash flow	*e.g. 20/11/2012*
Cash Flow Ccy	String		Currency of the Cash Flow	*USD*
CCP Pay Amt	Numeric	###,###,###.##	Amount of the Coupon to be paid by OTC Clear to the Clearing Member	*e.g. 5,678.11*

4.11. STRP11_C WEB Settle Details FXD_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Origin	String		Type of Account	*Client*
Affiliate/Branch[360]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*e.g. FX, FXForward (i.e. Deliverable FX Forward Contract)* *FX Swap (i.e. Deliverable FX Swap Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*HKEXGTI (i.e. Traiana)*
Trade Ref_Traiana[361]	String		Trade ID of Traiana	*e.g. 18262416*
Original Cpty[362]	String		Counterparty of the Original Transaction	
Registration Date	JDate	DD/MM/YYYY	Registration Date of the Contract	*e.g. 08/11/2012*

[360] This field will be empty

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

[362] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 123456*
Trade Date	JDate	DD/MM/YYYY	Trade Date	*e.g. 08/11/2012*
Trade Settle Date	JDate	DD/MM/YYYY	Trade Settlement Date	*e.g. 08/01/2013*
Prim Cur (FX)	String		Primary Currency	*USD*
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.##[363]	Primary Currency Amount	*e.g. -1,000,000.00*
Sec Cur (FX)	String		Secondary Currency	*e.g. CNH* *HKD*
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## [364]	Secondary Currency Amount	*e.g 6,300,000.00*
Prim Amt Far (FX) [in CCP view][365]	Numeric	###,###,###.##[366]	Primary Currency Amount for the far leg	*e.g. 1,000,000.00*

[363] A negative amount represent “selling” the currency while a positive amount represent “buying”
[364] A negative amount represent “selling” the currency while a positive amount represent “buying”
[365] The field will not be applicable for Deliverable FX Forward Contract
[366] 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][367]	Numeric	###,###,###.## [368]	Secondary Currency Amount for the far leg	*e.g -6,800,000.00*	
Trade Settle Date Far[369]	JDate	DD/MM/YYYY	Trade Settlement Date for the far leg	*e.g. 12/12/2013*	
Trade Status	String		Status of the Contract	*CLEARED:*	*The Contract is registered with OTC Clear*
				PEND_TRF/TRM/DCL:	*The Contract is registered with OTC Clear and a deregistration request was submitted and under processing*
				DECLEARED	*The Contract is deregistered from OTC Clear*
				TRANSFERED	*The Contract is deregistered from OTC Clear after going through the transfer process*
				TERMINATED	*The Contract is deregistered from OTC Clear*

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

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

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Term/Trf/Deregistration Date[370]	JDate	DD/MM/YYYY HH:MM:SS	Termination/Transfer or Declear Date	*e.g. 19/112012 15:11:32*
Posting Date	Date	DD/MM/YYYY	Date of Variation Margin calculation	e.g. 19/11/2012
Yesterday's NPV	Numeric	###,###.##	Yesterday's Mark-to-Market value	e.g. 1,234,377.10
EOD NPV	Numeric	###,###.##	End of Day Mark-to-Market value	e.g. 1,254,377.10
VM	Numeric	###,###.##	Variation margin amount	e.g. 20,000.00
VM Value Date	Date	DD/MM/YYYY	Variation margin value date	e.g. 20/11/2012
Principal Ccy (Prim Leg)	String		Currency of the Principal Exchange for the Primary Leg	*e.g. USD*
Principal Amount (Prim Leg)[371]	Numeric	###,###,###.##	Amount of the Principal Exchange for the Primary Leg	*e.g. 1,000,000.00*

370 *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.*

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Principal Value Date (Prim Leg)	JDate	DD/MM/YYYY	Principal Value Date for the Primary Leg	*e.g. 08/01/2013*
Principal Ccy (Sec Leg)	String		Currency of the Principal Exchange for the Secondary Leg	*e.g. CNH* *HKD*
Principal Amount (Sec Leg)[372]	Numeric	###,###,###.##	Amount of the Principal Exchange for the Secondary Leg	*e.g. - 6,300,000.00*
Principal Value Date (Sec Leg)	JDate	DD/MM/YYYY	Principal Value Date for the Secondary Leg	*e.g. 08/01/2013*

4.12. STRP12_C WEB Settle Proj FXD_C

<u>Report Descriptions:</u>

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

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

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member/Client ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch[373]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*e.g. FX, FXForward (i.e. Deliverable FX Forward Contract)* *FX Swap (i.e. Deliverable FX Swap Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*HKEXGTI (i.e. Traiana)*

[373] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Ref_Traiana[374]	String		Trade ID of Traiana	*e.g. 18262416*
Original Cpty[375]	String		Counterparty of the Original Transaction	
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 123456*
Cash Flow Type	String		Cash Flow Type	*e.g. PRINCIPAL*
Prim Cur (FX)	String		Primary Currency	*e.g. USD*
Sec Cur (FX)	String		Secondary Currency	*e.g. CNH* *HKD*
Cash Flow Date	JDate	DD/MM/YYYY	Value Date of the projected cash flow	*e.g. 20/11/2012*
Cash Flow Ccy	String		Currency of the Cash Flow	*e.g. USD* *CNH, HKD*

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

375 This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
CCP Pay Amt[376]	Numeric	###,###,###.##	Amount of the Cash Flow to be paid by OTC Clear	*e.g. - 100,000.00*
CCP Rec Amt[377]	Numeric	###,###,###.##	Amount of the Cash Flow to be received by OTC Clear	*e.g. 600,000.00*

[376] 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

[377] 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.

5. Risk Management Reports

5.1. RMRP01 WEB MRCleared

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

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

VAR	Numeric	###,###.##	Shows 5-Day Value at Risk for house and 7-day VAR for clients. Please note the VaR figure is for reference only.	33,560.14
ETL	Numeric	###,###.##	Expected Tail Loss (Expected Shortfall) over 5-day portfolio holding period for house and 7-day portfolio holding period for clients. This represents the initial margin stipulated in clearing rules and procedure.	75,042.74
DiscretionaryMargin	Numeric	###,###.##	A margin amount OTC Clear may impose to a member's house or client account due to market conditions stipulated in clearing rules or procedures.	0.00
ConcentrationMargin	Numeric	###,###.##	A scale factor to address concentration risk and liquidity addon of members' portfolio.	0.00
Liquidity_AddOn	Numeric	###,###.##	A margin amount automatically imposed to a member's house or client account based on the level of cross currency swap & FXD products' principal exchange amount within the specified period of time e.g., in the next 5 days.	0.00
Margin	Numeric	###,###.##	the amount equals to ETL multiplied by *ConcentrationMargin minus Liquidity_AddOn*	0.00

CreditMultiplier	Numeric	###,###.##	The multiplier used to calculate credit margin per member's house/client account	0.00
CreditAddOn	Numeric	###,###.##	Credit margin amount - ETL multiplied by credit multiplier	0.00
HolidayMultiplier	Numeric	###,###.##	The multiplier to calculate holiday margin per member's house/client account.	0.00
HolidayAddOn	Numeric	###,###.##	Holiday Margin amount - ETL multiplied by Holiday multiplier	0.00
IM	Numeric	###,###.##	Total Initial Margin including all margin addons, so it will be sum of ETL, Margin, Liquidity_AddOn, Credit AddOn, Holiday AddOn and Discretionary Margin	75,042.74
UnsettledEODVM	Numeric	###,###.##	Unsettled Variation Margin, which is the (accumulated) VM not paid by members up to End of prior day.	0.00
CollateralizedVM	Numeric	###,###.##	Intra-day Variation Margin due to market fluctuations.	-210,078.35
TotalMargin	Numeric	###,###.##	Shows the overall margin requirement of members/clients. It's the sum of UnsettledEODVM, Collateralized VM and Initial Margin	0.00

5.2. RMRP02 WEB MRClearedPending

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example	
Member	String	Member name	Clearing Member Name.	CM4	CM4
Member/Client Account	String		The name of position account in house and client levels.	House name: CM4 Client name: CLRM1	House name: CM4 Client name: CLRM1

Account name	String		The name of the position account in house and client levels for cleared and pending status shown in two separate rows.	House name: CM4_House, CM4_house_P Client Name: CB4_SEG_CLAXCB4 CB4_SEG_CLAXCB4_P	House name: CM4_House, CM4_house_P Client Name: CB4_SEG_CLAXCB4 CB4_SEG_CLAXCB4_P
Status	String		Display type of trade status. Currently "Cleared" and "Pending" are supported.	CLEARED	PENDING
VAR	Numeric	###,###.##	Shows 5-Day Value at Risk for house and 7 day VAR for clients. Please note the VaR figure is for reference only.	122,209.64	111,646.26
ETL	Numeric	###,###.##	Expected Tail Loss (Expected Shortfall) over 5-day portfolio holding period for house and 7-day portfolio holding period for client. This represents the initial margin stipulated in clearing rules and procedure.	273,269.07	249,648.62

DiscretionaryMargin	Numeric	###,###.##	A margin amount OTC Clear may impose to a member's house or client account due to market condition stipulated in clearing rules or procedures.	0.00	0.00
ConcentrationMargin	Numeric	###,###.##	A scale factor to address concentration risk and liquidity addon of members' portfolio.	1.20	1.20
Liquidity_AddOn	Numeric	###,###.##	A margin amount automatically imposed to a member's house or client account based on the level of cross currency swap & FXD products' principal exchange amount within the specified period of time e.g., in the next 5 days.	0.00	0.00
Margin	Numeric	###,###.##	the amount equals to ETL multiplied by MFM *ConcentrationMargin*	327,922.88	299,578.34
CreditMultiplier	Numeric	###,###.##	The multiplier used to calculate credit margin per member's house/client account	0.00	0.00
CreditAddOn	Numeric	###,###.##	Credit margin amount - ETL multiplied by credit multiplier	0.00	0.00

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

5.3. RMRP03 WEB PAI

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

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

Spread	Numeric	###,###.##	The spread added to Rate index	0
Day Count	String		Day count convention used to calculate PAI. This could be either act /360 or act/365	ACT/360
Interest Rate	String		Interest rate of rate index in terms of percentage. For example, 0.08 means 0.08%.	0.08
No of Days	Integer		Number of days interest is calculated	1
Interest	Numeric	###,###.##	Price alignment Interest amount. Negative figures means member has to pay to OTC Clear and vice versa. Please note that the amount is indicative and please refer to WEB Money Settlement report for actual PAI amount to be settled.	-14.09
Value Date	Date	dd/mm/yyyy	The date when PAI will be settled.	17/11/2011

5.4. RMRP04 WEB ClientPAI

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule.

Field Descriptions & Data Format:

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

5.5. RMRP05 WEB ERSCollateralReport

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

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

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

5.6. RMRP06 WEB IM Collateral

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example

Member/Client Account	String		The name of position account in house levels.	CM4
Clearing Broker	String		Parent name	CM4
Type	String		Collateral Type	Cash
Description	String		Collateral currency or security name	USD
Nominal	Numeric	###,###.##	Nominal	16,069.64
Clean Price	Numeric	###,###.##	Collateral market price.	1
Currency	String		Collateral currency	USD
Value	Numeric	###,###.##	Face value	16,069.64
Haircut	Numeric	###,###.##	Haircut Ratio applied to the collateral (example: 0.5 mean 0.5%)	0.5
All-In Value	Numeric	###,###.##	Collateral value after haircut in collateral currency	15,989.29
FX rate	Numeric	##.######	FX Rate used to convert to contract value in HKD (in 6 decimal places) and is indicative only.	7.7524
Contract Value	Numeric	###,###.##	After haircut collateral value in base currency	123,955.37
Maturity Date	Date	dd/mm/yyyy	Maturity Date (For non-cash collateral)	26/10/2016

5.7. RMRP07 WEB IM Collateral_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
Member/Client Account	String		The name of client position account	CLC
Clearing Broker	String		Parent name	CM4
Type	String		Collateral Type	Cash
Description	String		Collateral currency or security name	USD
Nominal	Numeric	###,###.##	Nominal	16,069.64
Clean Price	Numeric	###,###.##	Collateral market price.	1

Currency	String		Collateral currency	USD
Value	Numeric	###,###.##	Face value	16,069.64
Haircut	Numeric	###,###.##	Haircut Ratio applied to the collateral (example: 0.5 mean 0.5%)	0.5
All-In Value	Numeric	###,###.##	Collateral value after haircut in collateral currency	15,989.29
FX rate	Numeric	##.######	FX Rate used to convert to contract value in HKD (in 6 decimal places) and is indicative only.	7.7524
Contract Value	Numeric	###,###.##	After haircut collateral value in base currency	123,955.39
Maturity Date	Date	dd/mm/yyyy	Maturity Date (For non-cash collateral)	26/10/2016

5.8. RMRP08 WEB Daily IM Mvmt - Cash

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

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

5.9. RMRP09 WEB Daily IM Mvmt – Cash_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

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

5.10. RMRP10 WEB IM Call Amt

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

5.11. RMRP11 WEB GuaranteeFund

<u>Report Descriptions:</u>

Purpose:

The report sets out the collateral balance of the Rates and FX Contribution contributed by a Clearing Member and the types of Collateral (and applicable Collateral Haircut applicable to each such type) delivered by such Clearing Member as Rates and FX Contribution.

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

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

5.12. RMRP12 WEB Intra Margin Pos

Report Descriptions:

Purpose:

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

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report 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
Member/Client Account	String		The name of position account in house levels	CM4

Clearing Broker	String		Parent Name	CM4
Type	String		Collateral Type Cash and non-cash: e.g. security	Cash or Security
Description	String		Collateral currency or security name	USD
Nominal	Numeric	###,###.##	Notional value of collateral	16,069.64
Currency	String		Currency of the collateral	USD
Value	Numeric	###,###.##	Value of the collateral	16069.64

5.13. RMRP13 WEB Intra Margin Pos_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

5.14. RMRP14 WEB VM Balance

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

5.15. RMRP15 WEB GF Recalculation Result

Report Descriptions:

Purpose:

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

Time Available on OASIS:

No later than day-end of GF determination date.

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
Member	String	-	Member name	CM4
Currency	String	-	The currency of GF requirement	HKD
GF Requirement	Numeric	###,###.##	Latest required Guarantee Fund contribution calculated by OTC Clear.	100,000,000
Value Date	Date	dd/mm/yyyy	The date in which the report is published	02/05/2013
Current GF Balance (after haircut)	Numeric	###,###.##	Current balance of Guarantee Fund account after haircut	50,000,000
Minimum Additional Collateral Required	Numeric	###,###.##	Collateral amount that needs to top up to fulfil the GF requirement deficit.	1,000,000
Excess(after haircut)	Numeric	###,###.##	Excess of guaranteed fund amount after haircut.	0

5.16. RMRP16 WEB INTRADAY VALUATION

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule.

Field Descriptions & Data Format:

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

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

5.17. RMRP17 WEB INTRADAY VALUATION_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule.

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
Member/Client Account	String		The name of Client position account	CLC
Trade Id	String		The identification no of the trade	170335
Product Description	String		Trade description of each trade	FXNDF/USD/CNY/14/05/2014
TradeStatus	String		Trade status	Cleared
Book	String		Name of the members' or client's position account.	CM4_Client
Trade Currency	String	-	Swap & NDS: Refers to notional currency. NDF: Refers to non-deliverable currency.	Swap: HKD/EUR/USD/CNH NDF: CNY/INR/KRW/TWD NDS: CNY/INR/KRW/TWD/MYR/THB
Swap Settlement Ccy	String		Swap & NDS: this refers to settlement currency.	Swap: HKD/EUR/USD/CNH

			NDF: Secondary Ccy = non-deliverable currency	NDF: CNY/INR/KRW/TWD NDS: USD
NDF Settlement Ccy	String		NDF: this refers to settlement currency.	NDF: USD
Pricer.NPV	Numeric	###,###.##	Latest Net present value.. For NDS and NDF: US dollar For other IRS: trade currency	157.68
Pricer.Daily_Variation_Margin	Numeric	###,###.##	Latest daily VM figures of the respective trade in settlement currency For NDS and NDF: US dollar For other IRS: trade currency	10.88

5.18. RMRP18 WEB ERSIMBreakdown

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
Member	String		Member name	CM4
Member/Client Account	String		The name of position account in house and client levels.	House name: CM4 Client name: CM4_CLC
Key	String		The classification of the IM by product level	[Member/Client Account]_NDFUSDCNY
Value	Numeric	###,###.##	The IM figures with respect to the classification (in base currency)	123,456.78

5.19. RMRP19 WEB Margin Summary

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
Member	String		Member name	CM4
Member/Client Account	String		The name of position account in house and client levels.	House name: CM4 Client name: CLC
Status	String		Display type of trade status. Currently “Cleared” and “Pending” are supported.	CLEARED
VAR	Numeric	###,###.##	Shows 5-Day Value at Risk for house and 7 day VAR for clients.	33,560.14
ETL	Numeric	###,###.##	Expected Tail Loss (Expected Shortfall) over 5 day portfolio holding period for house and 7 day portfolio holding period for client.	75,042.74

5.20. RMRP20 WEB Daily IM Mvmt - Non Cash

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
Member/Client Account	String		The name of position account in client levels.	CLC
Product Code	String		ISIN code	HK0000123585
Prd Description	String		Detailed description of non-cash collateral	BondHKEFN 0.25%/0D/18/09/2017/0.25% HKD Movements 10.0000000

Currency	String		3-digit ISO currency code	HKD
Movement Type	String		“Movement”	Movement
Date	String	###,###.##	The net movement in terms of minimum tradable amount on the report date	300

5.21. RMRP21 WEB Daily IM Mvmt - Non Cash_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
Member/Client Account	String		The name of position account in client levels.	CLC_OMNI1

Product Code	String		ISIN code	HK0000123585
Prd Description	String		Detailed description of non-cash collateral	BondHKEFN 0.25%/0D/18/09/2017/0.25% HKD Movements 10.0000000
Currency	String		3-digit ISO currency code	HKD
Movement Type	String		“Movement”	Movement
Date	String	###,###.##	The net movement in terms of minimum tradable amount on the report date	300

5.22. RMRP22 WEB IM Projection report

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
Member Name	String		The name of Clearing Member	RMDUMMY2
Account Name	String		The name of the position account in house and client levels	RMDUMMY2_OMNI1
Date	String	dd/mm/yyyy	The date on which initial margin is projected.	12/4/2015
IM Currency	String		The currency in which Initial Margin is denominated. Currently it's HKD.	HKD

Initial Margin	Numeric	###,###.##	The projected Initial Margin amount (including all margin addons)	10000.12

5.23. RMRP23 WEB SettLimitUtil USDCNH

Report Descriptions:

Purpose:

The report sets out the settlement limit utilization of each risk limit in settlement currency and amount of settlement payments in the forthcoming 3660 calendar days.
To reduce the amount of information to be shown in the report, any date which the clearing member does not have FX settlement exposure will be skipped and not to be shown in the report. In other words, clearing member can assume the available settlement limit on any date not found in the report to be equal to Payment Limit (Item B& D) specified in the report.

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
Member Name	String		Clearing Member Name	RMDUMMY2

Date	String	dd/mm/yyyy	The date of settlement limit applies	25/10/2017
Outstanding Exposure USD (-ve means pay) (A)	Numeric	###,###.##	The principal payment amount (in USD) has to be paid/received by Clearing Member on the principal exchange date falling into the date of settlement limit.(-ve means CM pay)	-6,500,000
Payment Limit USD (B)	Numeric	###,###.##	The settlement limit amount for USD.	90,000,000
Max payment amt available USD (A+B)	Numeric	###,###.##	The remaining limit which can be used to clear cross currency swap for USD side.	83,500,000
Outstanding Exposure CNH (-ve means pay) (C)	Numeric	###,###.##	The principal payment amount (in CNH) has to be paid/received by Clearing Member on the principal exchange date falling into the date of settlement limit.(-ve means CM pay)	45,000,000
Payment Limit CNH (D)	Numeric	###,###.##	The settlement limit amount for CNH.	600,000,000
Max payment amt available CNH (C+D)	Numeric	###,###.##	The remaining limit which can be used to clear cross currency swap for CNH side.	645,000,000

5.24. RMRP24 WEB OTCC Trade Val Report

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
Member ID	String		Clearing Member Name	RMDUMMY2
Origin	String		Type of Account	*House*
Affiliate[378]	String		CCP ID of the affiliate/branch	
Fund[379]	String		CCP ID of the fund	
Product Type	String		Product Type	*e.g. Swap (i.e. Standard Rate Derivatives Contract)*

[378] 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)

[379] This field will be empty

				NDS (i.e. Non-deliverable Rate Derivatives Contract) *SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)* FXNDF FX FXForward FXSwap
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. DSMatch (i.e. MarkitSERV FX)* *MW (i.e. MarkitWire)* HKEXGTI (i.e. Traiana)
MW Trade Ref	String		Trade ID of MW	*e.g. 18262416*
DSMatch Trade Ref	String		Trade ID of DSM	*e.g. MSERV20141015.0000260470*
Traiana Trade Ref	String		Trade ID of Traiana	*e.g. 12345678*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 123456*
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	*e.g. 20150831SWAP123456*

				20150831FXNDF123456 *20180102FXSPOT123456* *20180102FXFORWARD123456* *20180102FXSWAPN123456*
Valuation Value Currency	String		Currency of the Valuation Value	USD
Valuation Value Amount	Numeric	###,###.##	Latest valuation. The figure shown is from Clearing Member's perspective. For NDS and NDF: US dollar For other IRS: trade currency	157.68
Valuation Date Time	Date	YYYY-MM-DD HH:MM:SS	Time of the valuation	2012-11-12 19:45:00
Valuation Type	String		Type of the valuation	CCP Valuation

5.25. RMRP25 WEB OTCC Trade Val Report_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate[380]	String		CCP ID of the affiliate/branch	
Fund[381]	String		CCP ID of the fund	
Product Type	String		Product Type	*e.g. Swap (i.e. Standard Rate Derivatives Contract)* *NDS (i.e. Non-deliverable*

[380] 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)

[381] This field will be empty

				Rate Derivatives Contract) *SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)* FXNDF FX FXForward FXSwap
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. DSMatch (i.e. MarkitSERV FX)* *MW (i.e. MarkitWire)* HKEXGTI (i.e. Traiana)
MW Trade Ref	String		Trade ID of MW	*e.g. 18262416*
DSMatch Trade Ref	String		Trade ID of DSM	*e.g. MSERV20141015.0000260470*
Traiana Trade Ref	String		Trade ID of Traiana	*e.g. 12345678*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 123456*
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	*e.g. 20150831SWAP123456* *20150831FXNDF123456*

				20180102FXSPOT123456 *20180102FXFORWARD123456* *20180102FXSWAPN123456*
Valuation Value Currency	String		Currency of the Valuation Value	USD
Valuation Value Amount	Numeric	###,###.##	Latest valuation. The figure shown is from Clearing Member's perspective. For NDS and NDF: US dollar For other IRS: trade currency	157.68
Valuation Date Time	Date	YYYY-MM-DD HH:MM:SS	Time of the valuation	2012-11-12 19:45:00
Valuation Type	String		Type of the valuation	CCP Valuation

5.26. RMRP26 WEB SettLimitUtil USDHKD

Report Descriptions:

Purpose:

The report sets out the settlement limit utilization of each risk limit in settlement currency and amount of settlement payments in the forthcoming 3660 calendar days.

To reduce the amount of information to be shown in the report, any date which the clearing member does not have FX settlement exposure will be skipped and not to be shown in the report. In other words, clearing member can assume the available settlement limit on any date not found in the report to be equal to Payment Limit (Item B&D) specified in the report.

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
Member Name	String		Clearing Member Name	RMDUMMY2
Date	String	dd/mm/yyyy	The date of settlement limit applies	25/10/2017
Outstanding Exposure USD (-ve means pay) (A)	Numeric	###,###.##	The principal payment amount (in USD) has to be paid/received by Clearing Member on the principal exchange date falling into the date of settlement limit.(-ve means CM pay)	-6,500,000
Payment Limit USD (B)	Numeric	###,###.##	The settlement limit amount for USD.	90,000,000
Max payment amt available USD (A+B)	Numeric	###,###.##	The remaining limit which can be used to clear cross currency swap for USD side.	83,500,000
Outstanding Exposure	Numeric	###,###.##	The principal payment amount (in HKD) has to be paid/received by Clearing	45,000,000

HKD (-ve means pay) (C)			Member on the principal exchange date falling into the date of settlement limit.(-ve means CM pay)	
Payment Limit HKD (D)	Numeric	###,###.##	The settlement limit amount for HKD.	600,000,000
Max payment amt available HKD (C+D)	Numeric	###,###.##	The remaining limit which can be used to clear cross currency swap for HKD side.	645,000,000

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	Format	Descriptions	Example / Possible Values

	Type			
Currency	String		Reference index currency	*e.g. USD* *CNH, CNY EUR, HKD, INR, KRW, THB, TWD*
Index	String		Reference index	*e.g. LIBOR* *CNREPOFIX=CFXS, EURIBOR, HIBOR,* *SHIBOR, FBIL-MIBOR-OIS-COMPOUND, MIBOR-OIS-COMPOUND, CD,* *THBFIX, TAIBOR, KLIBOR*
Source	String		Source of the index	*e.g. BBA* *HKAB, Reuters, 3220, BNM, FIMMDA, KSDA-Bloomberg, MIBR=NS*
Tenor	String		The designated maturity of the reference index	*e.g. 6M* *1D, 1W, 1M, 3M, 1Y*
Quote Type	String		Type of the Quote	*Yield*
Reset Date	Date	*DD/MM/YYYY*	The date the tenor of the reference index is obtained	*e.g. 16/11/2011*
Reset Rate	Numeric	*###.#####*	The value of the Rate applied	*e.g. 1.56789*

6.2. MKDR02 WEB Appl FX Rate

Report Descriptions:

Purpose:

This report sets out the historical foreign exchange rates that were applied to the FX Derivatives Contracts in the past three months. Clearing Member can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear.

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

Curve Side	String		Curve Side	*MID*
Quote Mode	String		Quote Mode - Multiply or Divide	*Multiply*
Date	Date	*DD/MM/YYYY*	Date the FX exchange rate is obtained	*e.g. 19/9/2012*
Close	Numeric	*####.####*	Close Rate	*e.g. 6.5*

6.3. MKDR03 WEB Non Bus Days

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

6.4. MKDR04 WEB CurveZeroPoints

Report Descriptions:

Purpose:

The report sets out the daily zero rate of **each key tenor** (with maximum tenor being 10 years) in respect of each currency. The zero rates are derived from market quotes which are in WEB Curve IRQuotes report.

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example

Currency	*String*		The currency of the rate index	USD
Rate Index	*String*		Benchmark Rate Index.	LIBOR
Rate Index Tenor	*String*		The tenor of benchmark index.	3M
Instance Type	*String*		Curve instance, EOD_OF_DAY or LAST	END_OF_DAY
Offset	*String*		integer difference between curve valuation date and curve point date	1
Date	*Date*	DD/MM/YYYY	underlying instrument maturity	20/11/2012
Zero Ask	*Numeric*	###,###.##	Ask price of zero rates. It's in terms of absolute value. For example, 0.001 means 0.1%	0.001
Zero Bid	*Numeric*	###,###.##	Bid price of zero rates. It's in terms of absolute value. For example, 0.001 means 0.1%	0.001
Zero Mid	*Numeric*	###,###.##	Mid price of zero rates. It's in terms of absolute value. For example, 0.001 means 0.1%	0.001

6.5. MKDR05 WEB CurveFXPoints

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	**Data Type**	**Format**	**Descriptions**	**Example**
Name	String		Curve Name in clearing system	USD INR FX Curve
Instance Type	String		Curve instance, EOD_OF_DAY or LAST	END_OF_DAY
Offset	Integer	###	Number of days from curve date to the underlying instrument maturity date	1
Date	Date	DD/MM/YYYY	The date which the derived FX rates represents.	24/12/2012
Curve Point *Ask*	Numeric	###,###.##	instrument ask price (in pips)	10

Curve Point *Bid*	Numeric	###,###.##	instrument bid price (in pips)	10
Curve Point *Mid*	Numeric	###,###.##	instrument mid-price (in pips)	10

6.6. MKDR06 WEB CurveDiscountFactor

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
Currency	*String*		The currency of the rate index	USD
Rate Index	String		Benchmark Rate Index.	LIBOR
Rate Index Tenor	String		The tenor of benchmark index.	3M
Instance Type	String		Curve instance, EOD_OF_DAY or LAST	END_OF_DAY
Curve Date Time	Date	DD/MM/YY HH:MM:SS.SSS	Curve or data generated in clearing system	12/11/12 16:20:00.000 o'clock HKT

Offset	Integer	###	Number of days from curve date to the underlying instrument maturity date	1
Df Ask	Numeric	###,###.##	Ask price of discount factor	0.999989288
Df Bid	Numeric	###,###.##	Bid price of discount factor	0.999989288
Df Mid	Numeric	###,###.##	Mid price of discount factor	0.999989288

6.7. MKDR07 WEB Saving Rate

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	**Data Type**	**Format**	**Descriptions**	**Example / Possible Values**
Date	JDate	*DD/MM/YYYY*	Date the savings rate is obtained	*e.g. 01/09/2014*

Field	Data Type	Format	Descriptions	Example / Possible Values
Currency	String		Savings rate currency	*e.g. MM.HKD.IMINT.1D.HKEX (HKD Saving Rate), MM.CNH.IMINT.1D.HKEX (CNH Saving Rate), MM.EUR.IMINT.1D.HKEX (EUR Saving Rate), MM.USD.IMINT.1D.HKEX (USD Saving Rate),*
Savings Rate[382]	Numeric	#####.####	Savings rate	*e.g. 3.1234*

6.8. MKDR08 WEB Fee FX Rate

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

[382] 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.

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Date	JDate	*DD/MM/YYYY*	Date the FX exchange rate is obtained	*e.g. 17/11/2015*
Quote Name	String		FX exchange rate per 1 HKD	*e.g. USD/HKD* *EUR/HKD* *CNY/HKD* *CNH/HKD*
Quote Value	Numeric	####.######	Close Rate	*e.g. 7.750111*

7. Audit Reports

7.1. AUDR01 WEB ClientAdmin Audit

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member Name	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Task ID	Integer		System generated identification	*e.g. 123456*
Task Class			OASIS Account type	*e.g. com.calypso.tk.product.cbsl.SelfAdminUser*
Task Field Name			Type of the user administrative action	*e.g. calypsoUser (Reset password),* *AccountLockedDatetime (Lock/Unlock account),* *AccountLockedReason (Lock/Unlock account),* *Comments (Update comment box),* *_CREATE_ (Create user),* *_DELETE_ (Delete user),* *__dataSegregations (Update user profile)*
Modification Date Time	DisplayDatetime	DD/MM/YYYY HH:MM:SS.000 o'clock HKT	Time of the user administrative action	e.g. 18/10/16 16:45:11.000 o'clock HKT
Old Value	String		Value prior to the user administrative action is taken	e.g. OLDPASSWORD

Field	Data Type	Format	Descriptions	Example / Possible Values
New Value	String		Value after the user administrative action is taken	e.g. NEWPASSWORD
Changed User	String		User account affected by the user administrative action	e.g. user1==abcdhkhh001t
Request User (Maker)	String		User that trigger the user administrative action	e.g. admin1==abcdhkhh001t
Approval User (Checker)	String		User that approve/reject the user administrative action	e.g. admin2==abcdhkhh001t
Status	String		Status of the user administrative action	*e.g. Accepted or Rejected*
Approval Date Time	DisplayDatetime	DD/MM/YYYY HH:MM:SS.000 o'clock HKT	Time the user administrative action is approved/rejected	*e.g. 18/10/16 16:45:45.493 o'clock HKT*

8. Ad Hoc Reports

8.1. ADHR01 WEB Special Message Report

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Ad Hoc Basis

Field Descriptions & Data Format:

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