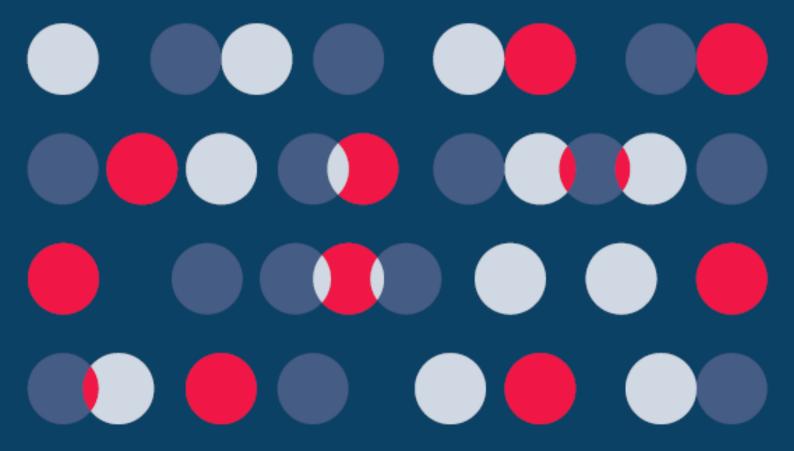


OTC Clearing Hong Kong Limited

OTC Account Services Information System (OASIS) Report Usage Guide





Disclaimer

The information of this document serves for education, training and/or on-boarding purposes only. HKEx assumes no responsibility for any errors, omissions or conflicts with clearing house rules, procedures and other official notice/circulars. Also, all examples in this document are used for illustration purposes only, and should not be considered the results of actual market circumstances. All matters pertaining to specifications herein are made subject to further revision and are superseded by official HKEx rules.





Amendment Log

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





		 Revise field heading "interest" in RMRP03 Switch fields in the RMRP04 Revise field heading "Type" in RMRP05 and field heading "Date" in RMRP06 Remove fields "Quote date" and "offset" in MKDR07 Revise field headings "bid", "ask" and "mid" in MKDR04~MKDR08 Revise description in the column "interest" in WEB PAI report Mark WEB IM Call Amount report to be available in phase 2
19 Jul 2013	TDRP03 / TDRP04	- Revise possible values for column "Trade Status"
29 Jul 2013	RMRP05 / RMRP02 /RMRP11	 Revise report frequency of RMRP05 Revise the report name and frequency of RMRP02. Add RMRP11 –WEB GF Recalculation Result
14 May 2014	All trade and settlement reports / risk management reports / a few market data reports	3
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"	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 Ref_HKTR" or "Trade Ref_DSM" as trade identifiers
15 Dec 2014	All Trade and Settlement Reports except STRP01 / STRP08 and their respective	fund





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





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





	1	
12 Dec 2016	TDRP03 / TDRP04 / TDRP03_C / TDRP04_C	- Updated reports with new possible values
	STRP01 / STRP01_C /	- Updated report to cater for Notional Exchange
	AUDR01	- 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 /	 Updated reports to cater for currencies expansion of Non-deliverable IRS and basis swap Updated the list of possible values for the relevant fields
	MKDR01 / MKDR02	
12 Jun 2017	RMRP24 / RMRP25	- Adding 2 new reports (WEB OTCC Trade Val Report and WEB OTCC Trade Val Report_C)
24 Jul 2017	RMRP23	- Replace the original report by new one which can show 10y tenors results
24 Aug 2017	TDRP01 / TDRP02 / TDRP03 / TDRP04 / TDRP05 / TDRP06 / TDRP07 / TDRP08 / TDRP09 / TDRP10 /	- Provide supplementary information on affiliate/branch field
	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/	





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





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





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





	RMRP29 / RMRP30 / RMRP31 / RMRP32/ RMRP34 / RMRP35 / RMRP37	
18 Nov 2020	RMRP23 / RMRP26 / RMRP38 / RMRP39	 Update existing SettLimitUtil USDCNH report Update existing SettLimitUtil USDHKD report New report for SettLimitUtil USDCNH report_C New report for SettLimitUtil USDHKD report_C
8 Mar 2021	RMRP36 / RMRP37	 Update report for Benchmark DV01 Risk report Update report for Benchmark DV01 Risk report_C
26 Apr 2021	TDRP01 / TDRP02 / TDRP03 / TDRP04 / TDRP05 / TDRP06 / TDRP08 / TDRP10 / TDRP11 / TDRP12 / TDRP13 / TDRP014 TDRP01_C / TDRP02_C / TDRP03_C / TDRP04_C / TDRP05_C / TDRP06_C / TDRP08_C / TDRP10_C / TDRP11_C / TDRP12_C / TDRP13_C / TDRP014_C STRP01 / STRP03 / STRP04 / STRP07 / STRP08 / STRP02 STRP04_C / STRP03_C / STRP04_C / STRP07_C / STRP08_C / STRP07_C / STRP08_C / STRP12_C RMRP01 / RMRP04 / RMRP16 / RMRP17 / RMRP24 / RMRP25 /	 Updated existing WEB Settle details report to reflect cessation of secondary currency VM requirement for CCS Updated reports for possible values from "NDS" to "SwapNonDeliverable" Updated existing WEB MRCleared report Updated existing ClientPAI report Updated Report Frequency
10 Aug 2021	RMRP06 / RMRP07 RMRP40 RMRP41	Updated IM Collateral Updated IM Collateral_C New report for ClientPAI_C report New report for VM Balance_C report





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





	RMRP51	- WEB Stress loss excess option
27 Jan 2024	RMRP53	New report for discretionary margin, i.e. WEB DiscretionaryMarginReport
	RMRP28 / RMRP30 / RMRP45 / RMRP52	 Updated WEB Margin Call Updated WEB NonSettleRiskLimitUsage Updated WEB PM Call Amt Updated WEB GF Call amt
	TDRP01 / TDRP02 / TDRP07 / TDRP08 / TDRP11 / TDRP14 / TDRP16 / TDRP19 TDRP01_C / TDRP02_C / TDRP07_C / TDRP08_C / TDRP11_C / TDRP14_C / TDRP16_C / TDRP19_C	- Updated WEB Regist and WEB Open reports to include UPI values
29 Mar 2024	STRP16 / STRP 17 / STRP16_C / STRP17_C	New monthly reports for Interest on IM collateral and PAI
20 Dec 2024	TDRP02 / TDRP16 / TDRP02_C / TDRP16_C COMP02 / COMP02_C RMRP06 / RMRP07 RMRP41 STRP16 / STRP17 STRP16_C / STRP17_C STRP01 / STRP01_C	 Updated WEB Dly Regist IRS WEB Dly Regist IRS NB, WEB Compress Batch Details IRS, WEB Dly Regist IRS_C, WEB Dly Regist IRS NB_C, WEB Compress Batch Details IRS_C reports to include PTRR ID after solo compression - Updated WEB IM Collateral and WEB IM Collateral and WEB IM Collateral and WEB IM Collateral for add new column "Next Payment Date" - Update VM Balance_C - Updated the publication time for WEB Monthly IM Interest and WEB Monthly PAI - Updated WEB Money Settle and WEB Money Settle_C



20 Mar 2025	MKDR09 ADHR01 ADHR01 RMRP06 / RMRP07	 Updated WEB CM Curve IRQuotes report Updated WEB Special Message Report Updated WEB Special Message Report Updated WEB IM Collateral and
9 Jun 2025	RMRP54/ RMRP55	- New report for Expected Uncollateralized Loss, i.e. WEB EUL - New report for collateral FX rate, i.e. WEB FX Rate for Collateral
	RMRP10/ RMRP52	- Updated WEB IM call amt and WEB GF call amt
19 Sep 2025	RMRP57 RMRP58 RMRP59 RMRP60 RMRP61 RMRP62 RMRP62	 New report for WEB IM BY Trade Report_C New report for WEB IM BY Trade Report NB_C New report for WEB PAI Allocate Report_C New report for WEB PAI Allocate Rpt NB_C New report for WEB VM Allocate Report_C New report for WEB VM Allocate Report_C New report for WEB VM Allocate Rpt NB_C Updated WEB Margin call and WEB Lockbox Utilization



Table of Content

Pa	rt I –	General Information	20
1.	In	troduction	20
2.	R	eports Overview	21
	2.1.	Type of Reports	21
	2.2.	Reports for Client Position Accounts	
	2.3.	List of Reports and Availability Schedule	
	2.4.	Special Notes	
Pa	rt II -	- Details of OTC Clear reports	53
1.	T	rade Report for House Position Account	53
	1.1.	TDRP01 WEB Dly Regist FXNDF	53
	1.2.	TDRP02 WEB Dly Regist IRS	
	1.3.	TDRP03 WEB Dly Pend FXNDF Trades	
	1.4.	TDRP04 WEB Dly Pend IRS Trades	
	1.5.	TDRP05 WEB Dly Rejc FXNDF Trades	
	1.6.	TDRP06 WEB Dly Rejc IRS Trades	
	1.7.	TDRP07 WEB Open FXNDF trades	
	1.8.	TDRP08 WEB Open IRS Trades	
	1.9.	TDRP09 WEB Month Regis FXNDF	
	1.10.	TDRP10 WEB Month Regis IRS	
	1.11.	TDRP11 WEB Dly Regist FXD	
	1.12.	TDRP12 WEB Dly Pend FXD Trades	
	1.13. 1.14.	TDRP13 WEB Dly Rejc FXD Trades	
	1.14. 1.15.	TDRP14 WEB Open FXD Trades TDRP15 WEB Month Regis FXD	
	1.16.	TDRP16 WEB Dly Regist IRS NB	
	1.10.	TDRP17 WEB DIV Regist INS NBTDRP17 WEB DIV Pend IRS Trades NB	
	1.17.	TDRP18 WEB Dly Rejc IRS Trades NB	
	1.10.	TDRP19 WEB Open IRS Trades NB	
	1.10.	TDRP20 WEB Month Regis IRS NB	
2.	Ti	rade Report for Client Position Account	153
	2.1.	TDRP01_C WEB Dly Regist FXNDF_C	
	2.2.	TDRP02_C WEB Dly Regist IRS_C	
	2.3.	TDRP03_C WEB Dly Pend FXNDF Trades_C	162
	2.4.	TDRP04_C WEB Dly Pend IRS Trades_C	
	2.5.	TDRP05_C WEB Dly Rejc FXNDF Trades_C	
	2.6.	TDRP06_C WEB Dly Rejc IRS Trades_C	175
	2.7.	TDRP07_C WEB Open FXNDF trades_C	
	2.8.	TDRP08_C WEB Open IRS Trades_C	



	2.9.	TDRP09_C WEB Month Regis FXNDF_C	
	2.10.	TDRP10_C WEB Month Regis IRS_C	
	2.11.	TDRP11_C WEB Dly Regist FXD_C	
	2.12.	TDRP12_C WEB Dly Pend FXD Trades_C	207
	2.13.	TDRP13_C WEB Dly Rejc FXD Trades_C	212
	2.14.	TDRP14_C WEB Open FXD Trades_C	217
	2.15.	TDRP15_C WEB Month Regis FXD_C	221
	2.16.	TDRP16_C WEB Dly Regist IRS NB_C	227
	2.17.	TDRP17_C WEB Dly Pend IRS Trades NB_C	232
	2.18.	TDRP18_C WEB Dly Rejc IRS Trades NB_C	
	2.19.	TDRP19_C WEB Open IRS Trades NB_C	
	2.20.	TDRP20_C WEB Month Regis IRS NB_C	249
3.	Se	ettlement Reports for House Position Accour	nt 254
	3.1.	STRP01 WEB Money Settle	254
	3.2.	STRP02 WEB Settle Details FXNDF	257
	3.3.	STRP03 WEB Settle Details IRS	261
	3.4.	STRP04 WEB Settle Proj IRS	270
	3.5.	STRP05 WEB Settle Proj FXNDF	
	3.6.	STRP06 WEB Dly Addl Fees	
	3.7.	STRP07 WEB Monthly Fees	
	3.8.	STRP08 WEB Monthly Fees II	
	3.9.	STRP09 WEB Settle Proj NDS	
	3.10.	STRP10 WEB Corp Action	
	3.11.	STRP11 WEB Settle Details FXD	
	3.12.	STRP12 WEB Settle Proj FXD	
	3.13.	STRP13 WEB Money Settle For Stmt Bank	
	3.14.	STRP14 WEB Settle Details IRS NB	
	3.15.	STRP15 WEB Settle Proj IRS NB	
	3.16.	STRP16 WEB Monthly IM Interest	
	3.17.	STRP17 WEB Monthly PAI	314
4.	Se	ettlement Reports for Client Position Account	317
	4.1.	STRP01_C WEB Money Settle_C	317
	4.2.	STRP02_C WEB Settle Details FXNDF_C	320
	4.3.	STRP03_C WEB Settle Details IRS_C	324
	4.4.	STRP04_C WEB Settle Proj IRS_C	
	4.5.	STRP05_C WEB Settle Proj FXNDF_C	
	4.6.	STRP06_C WEB Dly Addl Fees_C	
	4.7.	STRP07_C WEB Monthly Fees_C	
	4.8.	STRP08_C WEB Monthly Fees II_C	
	4.9.	STRP09_C WEB Settle Proj NDS_C	
	4.10.	STRP10_C WEB Corp Action_C	
	4.11.	STRP11_C WEB Settle Details FXD_C	350
	4.12.	STRP12_C WEB Settle Proj FXD_C	
	4.13.	STRP13_C WEB Money Settle For Stmt Bank_C	359



	4.14.		C WEB Settle Details IRS NB_C	
	4.15.		C WEB Settle Proj IRS NB_C	
	4.16.		C WEB Monthly IM Interest_C	
	4.17.	_	C WEB Monthly PAI_C	
5.	Ri	isk Mana	agement Reports	378
	5.1.	RMRP01	WEB MRCleared	
	5.2.	RMRP02	WEB MRClearedPending	
	5.3.	RMRP03	WEB PAI	
	5.4. 5.5.	RMRP04 RMRP05	WEB ClientPAI	
	5.5. 5.6.	RMRP05	WEB ERSCollateralReportWEB IM Collateral	
	5.0. 5.7.	RMRP07	WEB IM Collateral_C	
	5.7. 5.8.	RMRP08	WEB Daily IM Mvmt - Cash	
	5.9.	RMRP09	WEB Daily IM Mvmt – Cash_C	
	5.10.	RMRP10	WEB IM Call Amt	
	5.11.	RMRP11	WEB GuaranteeFund	
	5.12.	RMRP12	WEB Intra Margin Pos	
	5.13.	RMRP13	WEB Intra Margin Pos_C	
	5.14.	RMRP14	WEB VM Balance	
	5.15.	RMRP15	WEB GF Recalculation Result	405
	5.16.	RMRP16	WEB INTRADAY VALUATION	407
	5.17.	RMRP17	WEB INTRADAY VALUATION_C	409
	5.18.	RMRP18	WEB ERSIMBreakdown	
	5.19.	RMRP19	WEB Margin Summary	
	5.20.	RMRP20	WEB Daily IM Mvmt - Non Cash	
	5.21.	RMRP21	WEB Daily IM Mvmt - Non Cash_C	415
	5.22.	RMRP22	WEB IMProjection	
	5.23.	RMRP23	WEB SettLimitUtil USDCNH	
	5.24.	RMRP24	WEB OTCC Trade Val Report	
	5.25.	RMRP25	WEB OTCC Trade Val Report_C	
	5.26.	RMRP26	WEB SettLimitUtil USDHKD	
	5.27.		WEB IM BY Trade Report	
	5.28.	RMRP28	WEB Margin Call	430
	5.29.	RMRP29	WEB SettLimit Margin Add On	
	5.30. 5.31.	RMRP30 RMRP31	WEB NonSettleRiskLimitUsage	
	5.31. 5.32.	RMRP32	WEB Branch PAL Allocation Report	
	5.33.	RMRP33	WEB Branch PAI Allocation Report WEB Benchmark Valuation report	
	5.34.	RMRP34	WEB Benchmark Valuation Report_C	439 140
	5.35.	RMRP35	WEB Stress Test Value	
	5.36.	RMRP36	WEB Benchmark DV01 Risk Report	
	5.37.	RMRP37	WEB Benchmark DV01 Risk Report_C	
	5.38.	RMRP38	WEB SettLimitUtil USDCNH_C	
	5.39.	RMRP39	WEB SettLimitUtil USDHKD_C	445
	5.40.	RMRP40	WEB ClientPAI_C	
	5.41.	RMRP41	WEB VM Balance_C	449
		• •		



	5.42.	RMRP42	WEB IM BY Trade Report NB	449
	5.43.	RMRP43	WEB Branch VM Allocation Rpt NB	
	5.44.	RMRP44	WEB Branch PAI Allocation Rpt NB	452
	5.45.	RMRP45	WEB PM Call Amt	
	5.46.	RMRP46	WEB PM Collateral	
	5.47.	RMRP47	WEB PM Utilization	
	5.48.	RMRP48	WEB PM Breakdown	
	5.49.	RMRP49	WEB Lockbox Utilization	
	5.50.	RMRP50	WEB PM Multiplier Report	
	5.51.	RMRP51	WEB Stress loss excess option	
	5.52.	RMRP52	WEB GF Call amt	
	5.53.	RMRP53	WEB DiscretionaryMarginReport	
	5.54.	RMRP54	WEB EUL	
	5.55. 5.56.	RMRP55 RMRP56	WEB FX Rate for Collateral	
	5.50. 5.57.	RMRP57	WEB FX Rate for Collateral_C WEB IM BY Trade Report_C	
	5.57. 5.58.	RMRP58	WEB IM BY Trade Report NB_C	
	5.59.	RMRP59	WEB PAI Allocate Report_C	413
	5.60.	RMRP60	WEB PAI Allocate Report_C	
	5.61.	RMRP61	WEB VM Allocate Report_C	
	5.62.	RMRP62	WEB VM Allocate Rpt NB_C	484
_				
6.	M	arket Da	ıta Reports	486
	6.1.	MKDR01	WEB Appl Int Rate	486
	6.2.		WEB Appl FX Rate	
	6.3.		WEB Non Bus Days	
	6.4.		WEB CurveZeroPoints	
	6.5.	MKDR05	WEB CurveFXPoints	492
	6.6.	MKDR06	WEB CurveDiscountFactor	493
	6.7.		WEB Saving Rate	
	6.8.		WEB Fee FX Rate	
	6.9.		WEB CM Curve IRQuotes	
	6.10.	MKDR10	WEB Saving Rate NB	497
7.	A	udit Rep	orts	498
	7.1.	-	WEB ClientAdmin Audit	
	7.1. 7.2.		WEB Client	
	1.2.	AUDINUZ	VVED Client	50 1
8.			eports	
8.		d Hoc R		503
	A 0	d Hoc Ro ADHR01	eports WEB Special Message Report	503
8. 9.	8.1. S 6	d Hoc Ro ADHR01 V	eports WEB Special Message Report pression Reports for House Position	503 503
	8.1. Sc	d Hoc Ro ADHR01 V olo Com ccount	eports WEB Special Message Report pression Reports for House Position	503 503
	8.1. S 6	d Hoc Ro ADHR01 V olo Com ccount	eports WEB Special Message Report pression Reports for House Position	503 503 504



9.3.	COMP03 WEB Compress ATRS Input IRS	511
	olo Compression Reports for Client Position	
Α	ccount	513
10.1.	COMP01_C WEB Offset Trade Details IRS_C	513
10.2.	COMP02_C WEB Compress Batch Details IRS_C	
10.3.	COMP03_C WEB Compress ATRS Input IRS_C	520
11. M	ultilateral Compression Reports for House Po	sition
Α	ccount	522
11.1.	MULT01 WEB Compression Trade Detail	522
11.2.	·	
11.3.	MULT03 WEB Compression DV01 Report	537
11.4.	MULT04 WEB Compression FXDelta Report	538
11.5.	MULT05 WEB Compression Margin Sim	539
11.6.	MULT06 WEB Compression Top Up MC	541
11.7.	MULT07 WEB Compression Top Up MC Status	543





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:

The OTC Clearing Operations Department Hong Kong Exchanges and Clearing Limited 21/F One Exchange Square 8 Connaught Place Central, Hong Kong

Hotline: 2211 6508 Fax: 2427 2211



2. Reports Overview

2.1. Type of Reports

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

Trade Reports

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

Settlement Reports

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

Risk Management Reports

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

Market Data Reports

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

Audit Reports

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

Solo Compression Reports

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

Multilateral Compression Reports

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

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

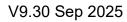




2.2. Reports for Client Position Accounts

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

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





2.3. List of Reports and Availability Schedule²

-

 $^{^{2}\,}$ The time of report publication will be indicative and subject to actual business volume and system run time.



No.	Report Number	Report Name	Report Frequency*	Descriptions
Trade Re	ports for House Positi	ion Accounts - for monitor	ing the house positions	with OTC Clear:
2	TDRP01	WEB Dly Regist FXNDF WEB Dly Regist IRS	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-	The report sets out the Contracts in relation to the House Position Account that were registered or deregistered in the name of a Clearing Member at the
			day process is completed (around 22:00 HK time)	time the report is published
3	TDRP03	WEB Dly Pend FXNDF Trades	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day	The report sets out the Original Transactions submitted to be registered in the name of a Clearing Member in relation to the
4	TDRP04	WEB Dly Pend IRS Trades	and after the end-of- day process is completed (around 22:00 HK time)	House Position Account that are in pending status at the time the report is published
5	TDRP05	WEB Dly Rejc FXNDF Trades	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-	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
6	TDRP06	WEB Dly Rejc IRS Trades	day process is completed (around 22:00 HK time)	that were rejected at the time the report is published
7	TDRP07	WEB Open FXNDF Trades	Daily on each OTC Clear Clearing Day (around 22:00 HK time)	The report sets out all the Contracts that are currently registered in the name of a Clearing Member in relation to the House Position
8	TDRP08	WEB Open IRS Trades		Account by OTC Clear
9	TDRP09	WEB Month Regis	On the last OTC Clear Clearing Day of each calendar month (around 22:00 HK time)	The report sets out, in respect of a Clearing Member, the Contracts that are registered to, or deregistered from, such
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	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 HK time)	The report sets out the Contracts in relation to the House Position Account that were registered or deregistered in the name of a Clearing Member at the time the report is published
12	TDRP12	WEB Dly Pend FXD Trades	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 HK time)	The report sets out the Original Transactions submitted to be registered in the name of a Clearing Member in relation to the House Position Account that are in pending status at the time the report is published
13	TDRP13	WEB Dly Rejc FXD Trades	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 HK time)	The report sets out the Original Transactions submitted to be registered in the name of a Clearing Member in relation to the House Position Account that were rejected at the time the report is published
14	TDRP14	WEB Open FXD Trades	Daily on each OTC Clear Clearing Day (around 22:00 HK time)	The report sets out all the Contracts that are currently registered in the name of a Clearing Member in relation to the House Position Account by OTC Clear
15	TDRP15	WEB Month Regis FXD	On the last OTC Clear Clearing Day of each calendar month (around 22:00 HK time)	The report sets out, in respect of a Clearing Member, the Contracts that are registered to, or deregistered from, such Clearing Member in relation to the House Position Account during a particular calendar month

-

^{*}The Report Frequency shown in the table above may be amended by OTC Clear from time to time. OTC Clear will notify Clearing Members of any such changes.



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



TDRP01_C	WEB Dly Regist FXNDF_C	during 08:30 to 19:00 hours Hong Kong time on each	The report sets out the Contracts in relation to the Client Position Accounts that were registered or de-
TDRP02_C	WEB Dly Regist IRS_C	Clearing Day and after the end-of- day process is completed (around 22:00 HK time)	registered in the name of a Clearing Member at the time the report is published
TDRP03_C	WEB Dly Pend FXNDF Trades_C	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear	The report sets out the Original Transactions submitted to be registered in the name of a Clearing Member in
TDRP04_C	WEB Dly Pend IRS Trades_C	Clearing Day and after the end-of- day process is completed (around 22:00 HK time)	relation to the Client Position Accounts that are in pending status at the time the report is published
TDRP05_C	WEB Dly Rejc FXNDF Trades_C	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear	The report sets out the Original Transactions submitted to be registered in the name of a Clearing Member in
TDRP06_C	WEB Dly Rejc IRS Trades_C	Clearing Day and after the end-of-day process is completed (around 22:00 HK time)	relation to the Client Position Accounts that were rejected at the time the report is published
TDRP07_C	WEB Open FXNDF Trades_C	Daily on each OTC Clear Clearing Day (around 22:00 HK time)	The report sets out all the Contracts that are currently registered in the name of a Clearing Member in relation to the
TDRP08_C	WEB Open IRS Trades_C		Client Position Accounts by OTC Clear
TDRP09_C	WEB Month Regis FXNDF_C	On the last OTC Clear Clearing Day of each calendar month (around	The report sets out, in respect of a Clearing Member, the Contracts that are registered to, or de-registered from, such
TDRP10_C	WEB Month Regis IRS_C	22.00 FK time)	Clearing Member in relation to the Client Position Accounts during a particular calendar month
	TDRP03_C TDRP04_C TDRP05_C TDRP06_C TDRP07_C TDRP08_C TDRP09_C	TDRP02_C WEB Dly Regist IRS_C TDRP03_C WEB Dly Pend FXNDF Trades_C TDRP04_C WEB Dly Pend IRS Trades_C TDRP05_C WEB Dly Rejc FXNDF Trades_C TDRP06_C WEB Dly Rejc IRS Trades_C TDRP07_C WEB Open FXNDF Trades_C TDRP08_C WEB Open IRS Trades_C TDRP09_C WEB Month Regis FXNDF_C TDRP10_C WEB Month Regis	TDRP02_C WEB DIy Regist IRS_C Clearing Day and after the end-of-day process is completed (around 22:00 HK time) TDRP04_C WEB DIy Pend IRS Trades_C WEB DIy Rejc FXNDF Trades_C WEB DIy Rejc FXNDF Trades_C WEB DIY Rejc IRS TDRP06_C WEB DIY Rejc IRS Trades_C Diy Rejc



31	TDRP11_C	WEB Dly Regist FXD_C	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 HK time)	The report sets out the Contracts in relation to the Client Position Accounts that were registered or deregistered in the name of a Clearing Member at the time the report is published
32	TDRP12_C	WEB Dly Pend FXD Trades_C	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 HK time)	The report sets out the Original Transactions submitted to be registered in the name of a Clearing Member in relation to the Client Position Accounts that are in pending status at the time the report is published
33	TDRP13_C	WEB Dly Rejc FXD Trades_C	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 HK time)	The report sets out the Original Transactions submitted to be registered in the name of a Clearing Member in relation to the Client Position Accounts that were rejected at the time the report is published
34	TDRP14_C	WEB Open FXD Trades_C	Daily on each OTC Clear Clearing Day (around 22:00 HK time)	The report sets out all the Contracts that are currently registered in the name of a Clearing Member in relation to the Client Position Accounts by OTC Clear
35	TDRP15_C	WEB Month Regis FXD_C	On the last OTC Clear Clearing Day of each calendar month (around 22:00 HK time)	The report sets out, in respect of a Clearing Member, the Contracts that are registered to, or de-registered from, such Clearing Member in relation to the Client Position Accounts during a particular calendar month



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



Settleme	nt Reports for Hous	se Position Account– for revi	ewing the amounts to be	e settled
41	STRP01	WEB Money Settle	Daily on each OTC Clear Clearing Day (around 22:00 HK time)	The report sets out the amount to be settled on the next OTC Clear Clearing Day by a Clearing Member in relation to the House Position Account
42	STRP02	WEB Settle Details FXNDF	Daily on each OTC Clear Clearing Day (around 22:00 HK time)	The report sets out the breakdown of the settlement amount payable to or by a Clearing Member in respect of each Contract
43	STRP03	WEB Settle Details IRS		registered in its name in relation to the House Position Account
44	STRP04	WEB Settle Proj IRS	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day	The report sets out the projected cash flow payment for each Standard Rates Derivatives Contract and Standard Cross-Currency Rates Derivatives Contract registered in the name of a Clearing Member in relation to the House Position Account in the coming one calendar month
45	STRP05	WEB Settle Proj FXNDF	Daily on each OTC Clear Clearing Day (around 8:15 HK time)	The report sets out the projected settlement amount for each FX Derivatives Contract registered in the name of a Clearing Member in relation to the House Position Account in the coming fourteen calendar days
46	STRP06	WEB Dly Addl Fees	Daily on each OTC Clear Clearing Day (around 22:00 HK time)	The report sets out the Additional Payment for each Rates Derivatives Contract registered in the name of a Clearing Member in relation to the House Position Account for a particular calendar year



47	STRP07	WEB Monthly Fees	On the fifth OTC Clear Clearing Day of each calendar month (around 22:00 HK time)	The reports set out the details of OTC Clear's fees and charges (charged at the trade level basis) payable by a Clearing Member in relation to the House Position Account for a particular calendar month
48	STRP08	WEB Monthly Fees II	On the fifth OTC Clear Clearing Day of each calendar month (around 22:00 HK time)	The reports set out the details of OTC Clear's fees and charges (charged at the account level basis) payable by a Clearing Member in relation to the House Position Account for a particular calendar month
49	STRP09	WEB Settle Proj NDS	Daily on each OTC Clear Clearing Day (around 22:00 HK time)	The report sets out the projected coupon payment for each Non-Deliverable Rates Derivatives Contract registered in the name of a Clearing Member in relation to the House Position Account in the coming one calendar month
50	STRP10	WEB Corp Action	Daily on each OTC Clear Clearing Day (around 22:00 HK time)	This report sets out the projected cash flow from non-cash collaterals submitted by a Clearing Member in relation to its House Position Account in the coming one calendar month.
51	STRP11	WEB Settle Details FXD	Daily on each OTC Clear Clearing Day (around 22:00 HK time)	The report sets out the breakdown of the settlement amount payable to or by a Clearing Member in respect of each Contract registered in its name in relation to the House Position Account
52	STRP12	WEB Settle Proj FXD	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day	The report sets out the projected settlement amount for each Deliverable FX Derivatives Contract registered in the name of a Clearing Member in relation to the House Position Account in the coming fourteen calendar days



STRP13	WEB Money Settle For	Daily on each OTC Clear Clearing Day	This report sets out the amount to be settled on the
	Stmt Bank	(around 22:00 HK time)	next OTC Clear Day in respect of the House Position Account by a Clearing Member and House Position Account of a Clearing Member in which they act as an agent bank. Clearing Member can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear
STRP14	WEB Settle Details IRS NB	Daily on each Northbound Clearing Day (around 22:00 HK time)	The report sets out the breakdown of the settlement amount payable to or by a Clearing Member in respect of each Northbound Contract registered in its name in relation to the House Position Account
STRP15	WEB Settle Proj IRS_NB	Daily on each Northbound Clearing Day (around 19:15 HK time)	The report sets out the projected cash flow payment for each Northbound Contract registered in the name of a Clearing Member in relation to the House Position Account in the coming one calendar month
STRP16	WEB Monthly IM Interest	On the first OTC Clear Clearing Day of each calendar month (around 22:00 HK time)	The reports set out the details of OTC Clear's Interest on IM collateral payable to a Clearing Member in relation to the House Position Account for a particular calendar month
STRP17	WEB Monthly PAI	On the first OTC Clear Clearing Day of each calendar month (around 22:00 HK time)	The reports set out the details of OTC Clear's PAI payable to / receivable from a Clearing Member in relation to the House Position Account for a particular calendar month
	STRP14 STRP15	STRP14 WEB Settle Details IRS NB STRP15 WEB Settle Proj IRS_NB STRP16 WEB Monthly IM Interest	Stmt Bank Stmt Bank Clear Clearing Day (around 22:00 HK time) STRP14 WEB Settle Details IRS NB Daily on each Northbound Clearing Day (around 22:00 HK time) STRP15 WEB Settle Proj IRS_NB Daily on each Northbound Clearing Day (around 19:15 HK time) STRP16 WEB Monthly IM Interest Clear Clearing Day (around 19:15 HK time) STRP17 WEB Monthly IM Interest On the first OTC Clear Clearing Day of each calendar month (around 22:00 HK time) STRP17 WEB Monthly PAI On the first OTC Clear Clearing Day of each calendar month (around 22:00 HK time)



58	STRP01_C	WEB Money Settle_C	Daily on each OTC Clear Clearing Day (around 22:00 HK time)	The report sets out the amount to be settled on the next OTC Clear Clearing Day by a Clearing Member in relation to the Client Position Accounts
59	STRP02_C	WEB Settle Details FXNDF_C	Daily on each OTC Clear Clearing Day (around 22:00 HK time)	The report sets out the breakdown of the settlement amount payable to or by a Clearing Member in
60	STRP03_C	WEB Settle Details IRS_C		respect of each Contract registered in its name in relation to the Client Position Accounts
61	STRP04_C	WEB Settle Proj IRS_C	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day	The report sets out the projected cash flow payment for each Standard Rates Derivatives Contract and Standard Cross-Currency Rates Derivatives Contract registered in the name of a Clearing Member in relation to the Client Position Accounts in the coming one calendar month
62	STRP05_C	WEB Settle Proj FXNDF_C	Daily on each OTC Clear Clearing Day (around 8:15 HK time)	The report sets out the projected settlement amount for each FX Derivatives Contract registered in the name of a Clearing Member in relation to the Client Position Accounts in the coming fourteen calendar days
63	STRP06_C	WEB Dly Addl Fees_C	Daily on each OTC Clear Clearing Day (around 22:00 HK time)	The report sets out the Additional Payment for each Rates Derivatives Contract registered in the name of a Clearing Member in relation to the Client Position Accounts for a particular calendar year



64	STRP07_C	WEB Monthly Fees_C	On the fifth OTC Clear Clearing Day of each calendar month (around 22:00 HK time)	The reports set out the details of OTC Clear's fees and charges (charged at the trade level basis) payable by a Clearing Member in relation to the Client Position Accounts for a particular calendar
65	STRP08_C	WEB Monthly Fees II_C	On the fifth OTC Clear Clearing Day of each calendar month (around 22:00 HK time)	month The reports set out the details of OTC Clear's fees and charges (charged at the account level basis) payable by a Clearing Member in relation to the Client Position Accounts for a particular calendar month
66	STRP09_C	WEB Settle Proj NDS_C	Daily on each OTC Clear Clearing Day (around 22:00 HK time)	The report sets out the projected coupon payment for each Non-Deliverable Rates Derivatives Contract registered in the name of a Clearing Member in relation to the Client Position Accounts in the coming one calendar month
67	STRP10_C	WEB Corp Action_C	Daily on each OTC Clear Clearing Day (around 22:00 HK time)	This report sets out the projected cash flow from non-cash collaterals submitted by a Clearing Member in relation to its Client Position Account in the coming one calendar month.
68	STRP11_C	WEB Settle Details FXD_C	Daily on each OTC Clear Clearing Day (around 22:00 HK time)	The report sets out the breakdown of the settlement amount payable to or by a Clearing Member in respect of each Contract registered in its name in relation to the Client Position Account



69	STRP12_C	WEB Settle Proj FXD_C	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day	The report sets out the projected settlement amount for each Deliverable FX Derivatives Contract registered in the name of a Clearing Member in relation to the Client Position Account in the coming fourteen calendar days
70	STRP13_C	WEB Money Settle For Stmt Bank	Daily on each OTC Clear Clearing Day (around 22:00 HK time)	This report sets out the amount to be settled on the next OTC Clear Day in respect of the Client Position Account by a Clearing Member and Client Position Account of a Clearing Member in which they act as an agent bank. Clearing Member can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear.
71	STRP14_C	WEB Settle Details IRS NB_C	Daily on each Northbound Clearing Day (around 22:00 HK time)	The report sets out the breakdown of the settlement amount payable to or by a Clearing Member in respect of each Northbound Contract registered in its name in relation to the Client Position Account
72	STRP15_C	WEB Settle Proj IRS_NB_C	Daily on each Northbound Clearing Day (around 19:15 HK time)	The report sets out the projected cash flow payment for each Northbound Contract registered in the name of a Clearing Member in relation to the Client Position Accounts in the coming one calendar month



73	STRP16_C	WEB Monthly IM Interest_C	On the first OTC Clear Clearing Day of each calendar month (around 22:00 HK time)	The reports set out the details of OTC Clear's Interest on IM collateral payable to a Clearing Member in relation to the Client Position Account for a particular calendar month
74	STRP17_C	WEB Monthly PAI_C	On the first OTC Clear Clearing Day of each calendar month (around 22:00 HK time)	The reports set out the details of OTC Clear's PAI payable to / receivable from a Clearing Member in relation to the Client Position Account for a particular calendar month
Risk Mana	gement Reports – n	nargin requirements, collate	eral & guarantee fund ba	alance
75	RMRP01	WEB MRCleared	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and Northbound Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out the total Margin requirement (including break down of individual Margin components relating to each Position Account, i.e. Initial Margin, Variation Margin Unsettled EOD VM, and any applicable additional Margin or margin addon) for Contracts registered in the name of a Clearing Member – House and client levels.
76	RMRP02	WEB MRClearedPending	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and Northbound Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out the total Margin requirements (including break down of individual Margin components relating to each Position Account i.e. Initial Margin, and any applicable additional Margin) for Contracts, and "pending" Original Transactions that will be, registered in the name of a Clearing Member – House and client levels.



77	RMRP03	WEB PAI	Daily on each OTC Clear Clearing Day and Northbound Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out information relevant for calculation of PAI registered to the name of a Clearing Member.
78	RMRP04	Web ClientPAI	Daily on each OTC Clear Clearing Day and Northbound Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out information relevant for calculation of ClientPAI registered to the name of a Clearing Member – Client level.
79	RMRP05	WEB ERSCollateralReport	On an hourly basis during 08:30 to 19:00 hours. Hong Kong time on each OTC Clear Clearing Day and Northbound Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out the balance standing to the credit of each Collateral Account registered in the name of a Clearing Member, participating margin requirement and the amount of Excess Collateral (HK dollar equivalent) for each of such Collateral Account provided by such Clearing Member.
80	RMRP06	WEB IM Collateral	On an hourly basis during 08:30 to 19:00 hours. Hong Kong time on each OTC Clear Clearing Day and Northbound Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out the type(s) and amount of Collateral provided by a Clearing Member in respect of each of its Collateral Account – House level, together with information relevant for determining Collateral value (including applicable Collateral Haircut, foreign exchange rate, etc.)
81	RMRP07	WEB IM Collateral_C	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and Northbound Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out the type(s) and amount of Collateral provided by a Clearing Member in respect of each of its Collateral Account – Client level, together with information relevant for determining Collateral value (including applicable Collateral Haircut, foreign exchange rate, etc.)



82	RMRP08	WEB Daily IM Mvmt – Cash	Daily on each OTC Clear Clearing Day and Northbound Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out the details of daily Cash Collateral movement in respect of each Collateral Account registered in the name of a Clearing Member – House level.
83	RMRP09	WEB Daily IM Mvmt – Cash_C	Daily on each OTC Clear Clearing Day and Northbound Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out the details of daily Cash Collateral movement in respect of each Collateral Account registered in the name of a Clearing Member – Client level.
84	RMRP10	WEB IM Call Amt	Daily on each OTC Clear Clearing Day and Northbound Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out the amount of initial margin call (if any)
85	RMRP11	WEB GuaranteeFund	Daily on each OTC Clear Clearing Day and Northbound Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out the balance of the Rates and FX Contribution contributed by a Clearing Member and the types of Collateral (and applicable Collateral Haircut applicable to each such type) delivered by such Clearing Member as Rates and FX Contribution.
86	RMRP12	WEB Intra Margin Pos	Daily on each OTC Clear Clearing Day and Northbound Clearing Day (around 14:00 HK time)	The report sets out collateral balance at 2 p.m. (with currency break-down) in respect of each clearing member – House level.
87	RMRP13	WEB Intra Margin Pos_C	Daily on each OTC Clear Clearing Day and Northbound Clearing Day (around 14:00 HK time)	The report sets out collateral balance at 2 p.m. (with currency break-down) in respect of each clearing member – Client level.



88	RMRP14	WEB VM Balance	Daily on each OTC Clear Clearing Day and Northbound Clearing Day after the end-of-day process is completed (around 22:00 HK time)	This report sets out cumulative settled variation margin amount (up to previous business day) for each currency.
89	RMRP15	WEB GF Recalculation Result	Before EOD of 1 st business day of each month (GF determination date)	This report sets out the minimum Additional Collateral Required to meet GF requirements for each clearing member.
90	RMRP16	WEB Intraday Valuation	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and Northbound Clearing Day	This report shows the NPV and daily variation margin of each single trade on House level.
91	RMRP17	WEB Intraday Valuation_C	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and Northbound Clearing Day	This report shows the NPV and daily variation margin of each single trade on Client level.
92	RMRP18	WEB ERSIMBreakdown	Daily on each OTC Clear Clearing Day and Northbound Clearing Day after the end-of-day process is completed (around 22:00 HK time)	This report sets out the IM by product and aggregated IM with diversification in respect of each clearing member on House and Client levels.



93	RMRP19	WEB Margin Summary	Daily on each OTC Clear Clearing Day after the end-of- day process is completed (around 22:00 HK time)	The report sets out the total Margin requirements (including break down of individual Margin components relating to each Position Account, i.e. Initial Margin, Variation Margin Unsettled EOD VM, and any applicable additional Margin or margin addon) for Contracts registered in the name of a Clearing Member – House and
94	RMRP20	WEB Daily IM Mvmt – Non Cash	Daily on each OTC Clear Clearing Day and Northbound Clearing Day after the end-of-day process is completed (around 22:00 HK time)	client levels. The report sets out the details of daily Non-Cash Collateral movement in respect of each Collateral Account registered in the name of a Clearing Member – House level.
95	RMRP21	WEB Daily IM Mvmt – Non Cash_C	Daily on each OTC Clear Clearing Day and Northbound Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out the details of daily Non-Cash Collateral movement in respect of each Collateral Account registered in the name of a Clearing Member – Client level.
96	RMRP22	WEB IMProjection	Daily on each OTC Clear Clearing Day and Northbound Clearing Day after the end-of-day process is completed (around 22:00 HK time)	This sets out the information of how daily projected Initial Margin varies primarily according to the change in Liquidity_AddOn and in the forthcoming 5 OTC Clear Clearing Day.
97	RMRP23	WEB SettLimitUtil USDCNH	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 HK time)	The report sets out the Clearing Member group / House settlement limit utilization of each risk limit in settlement currency and amount of settlement payments in the next 16 years.



98	RMRP24	WEB OTCC Trade Val	Daily on each OTC Clear Clearing Day after the end-of- day process is completed (around 22:00 HK time)	The report shows the valuation of each single trade on House level.
99	RMRP25	WEB OTCC Trade Val	Daily on each OTC Clear Clearing Day after the end-of- day process is completed (around 22:00 HK time)	The report shows the valuation of each single trade on Client level.
100	RMRP26	WEB SettLimitUtil USDHKD	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 HK time)	The report sets out the Clearing Member group / House settlement limit utilization of each risk limit in settlement currency and amount of settlement payments in the next 16 years.
101	RMRP27	WEB IM BY Trade Report	Daily on each OTC Clear Clearing Day after the end-of- day process is completed (around 22:00 HK time)	The reports sets out the hypothetical IM figure on individual trade basis.
102	RMRP28	WEB Margin Call	Daily on each OTC Clear Clearing Day and Northbound Clearing Day (around 8:28 and 14:20 HK time)	The report sets out the amount of EOD/ITD margin call (if any)
103	RMRP29	WEB SettLimit Margin Add on	Daily on each OTC Clear Clearing Day after the end-of- day process is completed (around 22:00 HK time)	The report sets out the amount of settlement limit margin call (if any)



104	RMRP30	WEB NonSettleRiskLimitUsage	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and Northbound Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out the nonsettlement limit utilization of each risk limit
105	RMRP31	WEB Branch VM Allocation Report	Daily on each OTC Clear Clearing Day after the end-of- day process is completed (around 22:00 HK time)	The report sets out information relevant for calculation of VM at trade level registered to the name of a Clearing Member – House
106	RMRP32	WEB Branch PAI Allocation Report	Daily on each OTC Clear Clearing Day and Northbound Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out information relevant for calculation of PAI at trade level registered to the name of a Clearing Member – House
107	RMRP33	WEB Benchmark Valuation Report	Daily on each OTC Clear Clearing Day after the end-of- day process is completed (around 22:00 HK time)	The report sets out information of hypothetical NPV difference of discounting transition of each trade
108	RMRP34	WEB Benchmark Valuation Report_C	Daily on each OTC Clear Clearing Day after the end-of- day process is completed (around 22:00 HK time)	The report sets out information of hypothetical NPV difference of discounting transition of each trade – Client only



109	RMRP35	WEB Stress Test Value	Daily on each OTC Clear Clearing Day and Northbound Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out the amount of Stress Test Value amount
110	RMRP36	WEB Benchmark DV01 Risk Report	Not applicable	Not applicable
111	RMRP37	WEB Benchmark DV01 Risk Report_C	Not applicable	Not applicable
112	RMRP38	WEB SettLimitUtil USDCNH_C	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 HK time)	The report sets out the Client settlement limit utilization of each risk limit in settlement currency and amount of settlement payments in the next 16 years.
113	RMRP39	WEB SettLimitUtil USDHKD_C	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 HK time)	The report sets out the Client settlement limit utilization of each risk limit in settlement currency and amount of settlement payments in the next 16 years.



114	RMRP40	WEB ClientPAI_C	Daily on each OTC Clear Clearing Day and Northbound Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out information relevant for calculation of ClientPAI_C registered to the name of a Clearing Member – Client level.
115	RMRP41	WEB VM Balance_C	Not applicable	Not applicable
116	RMRP42	WEB IM BY Trade Report	Daily on each Northbound Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The reports sets out the hypothetical IM figure of Swap Connect trades on individual trade basis.
117	RMRP43	WEB Branch VM Allocation Rpt NB	Daily on each Northbound Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out information relevant for calculation of VM of Swap Connect trades at trade level registered to the name of a Clearing Member – House
118	RMRP44	WEB Branch PAI Allocation Rpt NB	Daily on each Northbound Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out information relevant for calculation of PAI of Swap Connect trades at trade level registered to the name of a Clearing Member – House
119	RMRP45	WEB PM Call Amt	Daily on each OTC Clear Clearing Day and Northbound Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out the amount of participating margin call (if any)



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



125	RMRP51	WEB Stress loss excess option	Daily on each OTC Clear Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out stress loss excess option status
126	RMRP52	WEB GF Call amt	Daily on each OTC Clear Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out the amount of guarantee fund call (if any)
127	RMRP53	WEB DiscretionaryMarginReport	Daily on each OTC Clear Clearing Day and Northbound Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out the discretionary margin with details of individual additional margin items relating to each position account for contracts registered in the name of a Clearing Member at house and client levels.
128	RMRP54	WEB EUL	Daily on each OTC Clear Clearing Day and Northbound Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out the Expected Uncollateralized Loss relating to each Clearing Member account.
129	RMRP55	WEB FX Rate for Collateral	Daily on each OTC Clear Clearing Day and Northbound Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out the exchange rates used to convert collateral into HKD equivalent.
130	RMRP56	WEB FX Rate for Collateral_C	Daily on each OTC Clear Clearing Day and Northbound Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out the exchange rates used to convert collateral into HKD equivalent for Clearing Member – Client level



131	RMRP57	WEB IM BY Trade Report_C	Daily on each OTC Clear Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The reports sets out the hypothetical IM figure on individual trade basis on client position account.
132	RMRP58	WEB IM BY Trade Report	Daily on each Northbound Clearing Day after the end-of- day process is completed (around 22:00 HK time)	The reports sets out the hypothetical IM figure of Swap Connect trades on individual trade basis on client position account.
133	RMRP59	WEB PAI Allocate Report_C	Daily on each OTC Clear Clearing Day and Northbound Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out information relevant for calculation of PAI at trade level registered to the name of a Clearing Member – Client
134	RMRP60	WEB PAI Allocate Rpt NB_C	Daily on each Northbound Clearing Day after the end-of- day process is completed (around 22:00 HK time)	The report sets out information relevant for calculation of PAI of Swap Connect trades at trade level registered to the name of a Clearing Member – Client
135	RMRP61	WEB VM Allocate Report_C	Daily on each OTC Clear Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out information relevant for calculation of VM at trade level registered to the name of a Clearing Member – Client
136	RMRP62	WEB VM Allocate Rpt NB_C	Daily on each Northbound Clearing Day after the end-of- day process is completed (around 22:00 HK time)	The report sets out information relevant for calculation of VM of Swap Connect trades at trade level registered to the name of a Clearing Member – Client



137	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
138	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
139	MKDR03	WEB Non Bus Days	Daily on each OTC Clear Clearing Day (around 22:00 HK time)	The report sets out the non- business days for different financial centers for the coming two calendar years
140	MKDR04	WEB CurveZeroPoints	Daily on each OTC Clear Clearing Day (around 18:30 HK time)	The report sets out the zero rates of each key tenor (with maximum tenor being 10 years) in respect of each currency.
141	MKDR05	WEB CurveFXPoints	Daily on each OTC Clear Clearing Day (around 18:30 HK time)	The reports set out FX forward points for each key tenors (up to 2 years) in respect of each currency. The rates are derived from market quotes.
142	MKDR06	WEB CurveDiscountFactor	Daily on each OTC Clear Clearing Day (around 18:30 HK time)	The report sets out the daily discount factors (with maximum tenor being 10 years) in respect of each currency.
143	MKDR07	WEB Saving Rate	Daily on each OTC Clear Clearing Day (around 22:00 HK time)	This report sets out the prevailing bank saving deposit rate for that particular day used in calculating the interests to be rebated to Clearing Member for its house and client cash margin positions.



Clear Clearing Day of each calendar month (around 22:00 HK time) MKDR09 WEB CM Curve IRQuotes MKDR10 WEB Saving Rate NB On the fifth OTC Clear Speak of that prevailing month used in calculating the interests to be rebated to Clearing Member for its participating cash margin positions. Audit Reports AUDR01 WEB Client Admin Audit Itime) WEB Client Clear Clearing Day (around 22:00 HK time) WEB Client Clear Clearing Day (around 22:00 HK time) WEB Client Clear Clearing Day (around 22:00 HK time) WEB Client Clear Clearing Day (around 22:00 HK time) This report sets out the activities of the OASIS admin user accounts. Ad Hoc Reports Ad Hoc Reports Ad Hoc Reports Ad Hoc Basis(around This report sets out a hoc		MKDR08	WEB Fee FX Rate	On the last OTC	This report sets out the
MKDR10 WEB Saving Rate NB On the fifth OTC Clear Clearing Day of each calendar month (around 22:00 HK time) 146 Audit Reports 147 AUDR01 WEB ClientAdmin Audit Daily on each OTC Clear Clearing Day (around 22:00 HK time) 148 AUDR02 WEB Client Daily on each OTC Clear Clearing Day (around 22:00 HK time) 148 AUDR02 WEB Client Daily on each OTC Clear Clearing Day (around 22:00 HK time) 149 ADHR01 WEB Special Message Report 140 ADHR01 WEB Special Message Report 141 ADHR01 WEB Special Message Report 142 Ad Hoc Basis(around 14:30 HK time) 143 Ad Hoc Basis(around 14:30 HK time)	144	WINDING	WEDTeeTXINate	Clear Clearing Day of each calendar month (around 22:00 HK	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
MKDR10 WEB Saving Rate NB On the fifth OTC Clear Clearing Day of each calendar month (around 22:00 HK time) AUDR01 WEB ClientAdmin Audit Daily on each OTC Clear Clearing Day (around 22:00 HK time) AUDR02 WEB Client Daily on each OTC Clear Clearing Day (around 22:00 HK time) Daily on each OTC Clear Clearing Day (around 22:00 HK time) This report sets out the activities of the OASIS admin user accounts. Ad Hoc Reports Ad Hoc Reports ADHR01 WEB Special Message Report Ad Hoc Basis(around 14:30 HK time) This report sets out the clients of the Clearing Broker. This report sets out the clients of the Clearing Day (around 22:00 HK time) This report sets out the clients of the Clearing Broker.	145	MKDR09		Not applicable	Not applicable
Audit Reports AUDR01 WEB ClientAdmin Audit Clear Clearing Day (around 22:00 HK time) AUDR02 WEB Client Daily on each OTC Clear Clearing Day (around 22:00 HK time) This report sets out the activities of the OASIS admin user accounts. This report sets out the clients of the Clearing Day (around 22:00 HK time) Ad Hoc Reports Ad Hoc Reports Ad Hoc Basis(around 14:30 HK time) Ad Hoc Basis(around 22:00 HK time) Ad Hoc Basis(around 14:30 HK time) This report sets out ad hoc announcements to the Clearing Member		MKDR10	WEB Saving Rate NB	Clear Clearing Day of each calendar month (around 22:00 HK	This report sets out the bank saving deposit rate for that prevailing month used in calculating the interests to be rebated to Clearing Member for its participating cash margin positions.
Clear Clearing Day (around 22:00 HK time) AUDR02 WEB Client Daily on each OTC Clear Clearing Day (around 22:00 HK time) Ad Hoc Reports ADHR01 WEB Special Message Report Ad Hoc Basis(around 14:30 HK time) Ad Hoc Basis(around 22:00 HK time) Ad Hoc Basis(around 14:30 HK time) Ad Hoc Basis(around 22:00 HK time)		ts			<u> </u>
Ad Hoc Reports ADHR01 WEB Special Message Report Ad Hoc Basis(around 14:30 HK time) Ad Hoc Basis(around 14:30 HK time) This report sets out ad hoc announcements to the Clearing Member	147	AUDR01	WEB ClientAdmin Audit	Clear Clearing Day (around 22:00 HK	This report sets out the activities of the OASIS admin user accounts.
ADHR01 WEB Special Message Report Ad Hoc Basis(around 14:30 HK time) This report sets out ad hoc announcements to the Clearing Member	148	AUDR02	WEB Client	Clear Clearing Day (around 22:00 HK	_
Report 14:30 HK time) announcements to the Clearing Member	Ad Hoc Re	ports			
Solo Compression Reports for House Position Account	149	ADHR01			
	Solo Comp	ression Reports	for House Position Account		



150	COMP01	WEB Offset Trade Details IRS Daily on each OTC Clear Clearing Day (around 22:00 HK time)		This report sets out all the outstanding Rates Derivatives Contracts which are eligible for trade compression with OTC Clear in respect of the House Position Account of a Clearing Member.
151	COMP02	WEB Compress Batch Details IRS	Daily on each OTC Clear Clearing Day (around 14:30 HK time)	This report lists out the status of the Rate Derivatives Contracts that completed the trade compression process with OTC Clear for that particular day in respect of the House Position Account of a Clearing Member.
152	COMP03	WEB Compress ATRS Input IRS	Daily on each OTC Clear Clearing Day (around 14:30 HK time)	This report lists out the status of the Rate Derivatives Contracts that completed the trade compression process with OTC Clear for that particular day in respect of the House Position Account of a Clearing Member.
Solo Compre	ession Reports fo	r Client Position Account		
153	COMP01_C	WEB Offset Trade Details IRS_C	Daily on each OTC Clear Clearing Day (around 22:00 HK time)	This report sets out all the outstanding Rates Derivatives Contracts which are eligible for trade compression with OTC Clear in respect of the Client Position Account of a Clearing Member.
154	COMP02_C	WEB Compress Batch Details IRS_C	Daily on each OTC Clear Clearing Day (around 14:30 HK time)	This report lists out the status of the Rate Derivatives Contracts that completed the trade compression process with OTC Clear for that particular day in respect of the Client Position Account of a Clearing Member.
155	COMP03_C	WEB Compress ATRS Input IRS_C	Daily on each OTC Clear Clearing Day (around 14:30 HK time)	This report lists out the status of the Rate Derivatives Contracts that completed the trade compression process with OTC Clear for that particular day in respect of the Client Position Account of a Clearing Member.



156	MULT01	WEB Compression Trade Detail	Daily on each OTC Clear Clearing Day (around 19:15 HK time)	This report sets out all the outstanding Rates Derivatives Contracts which are eligible for multilateral compression with OTC Clear in respect of the House Position Account of a Clearing Member.
157	MULT02	WEB Compression PV per Leg	Daily on each OTC Clear Clearing Day (around 19:15 HK time)	This report sets out End-of-Day PV per Leg of each outstanding Rates Derivatives Contract which is eligible for multilateral compression with OTC Clear in respect of the House Position Account of a Clearing Member.
158	MULT03	WEB Compression DV01 Report	Daily on each OTC Clear Clearing Day (around 19:15 HK time)	This report sets out by- tenor Delta 01 of each outstanding Rates Derivatives Contract which is eligible for multilateral compression with OTC Clear in respect of the House Position Account of a Clearing Member.
159	MULT04	WEB Compression FXDelta Report	Daily on each OTC Clear Clearing Day (around 19:15 HK time)	This report sets out FX Delta of each outstanding Rates Derivatives Contract which is eligible for multilateral compression with OTC Clear in respect of the House Position Account of a Clearing Member.
160	MULT05	WEB Compression Margin Simulation	Ad Hoc Basis, when an Unwind Proposal is produced by a Compression Service Provider	This report sets out the simulated margin requirement in respect of the Unwind Proposal
161	MULT06	WEB Compression Top Up Margin Call	12:00 HK time on Compression Execution Date	This report sets out the amount of compression top- up margin call.



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

2.4. Special Notes

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

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

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

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

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

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



Part II – Details of OTC Clear reports

1. Trade Report for House Position Account

1.1. TDRP01 WEB Dly Regist FXNDF

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:



Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		Clearing Member ID	e.g. ABCDHKHH001T
Origin	String		Type of Account	House
Affiliate/Branch³	String		CCP ID of the affiliate/branch	
Fund⁴	String		CCP ID of the fund	
Product Type	String		Product Type	FXNDF
Trade Source	String		Approved Trade Registration System where the contract was sent	e.g. DSMatch (i.e. TradeServ)
Trade Ref_HKTR⁵	String		Trade ID of HKTR-MC	e.g. T20141212000003
Trade Ref_DSM	String		Trade ID of TradeServ	e.g. MSERV20141015.0000260470

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

⁴ This field will be empty

⁵ This field is obsolete



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

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



Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Settle Date	Jdate	DD/MM/YYYY	Trade Settlement Date	e.g. 08/01/2013
Settlement Rate	String		The Settlement Rate Source used for determining a Spot Rate of the Contract	e.g. KRW02 CNY01, TWD03, INR01
Forward Rate	Numeric	###,###.####	Forward Rate	e.g. 1,080.0000
Prim Cur (FX)	String		Primary Currency	USD
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.## ⁹	Primary Currency Amount	e.g1,000,000.00
				e.g. KRW
Sec Cur (FX)	String		Secondary Currency	TWD, INR, CNY
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## 10	Secondary Currency Amount	e.g. 1,080,000,000.00
Settlement Currency (FX)	String		The settlement currency of the contract	USD

A negative amount represent "selling" the currency while a positive amount represent "buying"
 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		
				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	
Trade Status	String		Status of the Contract	TRANSFERED:	The Contract is deregistered from OTC Clear after going through the transfer process	
UPI Value	String		UPI value of the Contract	e.g. QZ6583NHBZK7		

1.2. TDRP02 WEB Dly Regist IRS

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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



Frequency:

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

Field Descriptions & Data Format:

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

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

¹² This field will be empty



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

¹³ This field is obsolete

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



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

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

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



Field	Data Type	Format	Descriptions	Example / Possi	ible Values
				HKD, EUR, CNY	, CNH, INR, KRW, THB, TWD
Pay Leg Principal	Numeric	###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00)
				e.g. Fixed	
Rec Leg Type	String		Receive Leg Type	Float	
				e.g. CNH	
Rec Leg Principal Ccy	String		Currency of the Receive Leg	HKD, EUR, CNY	, USD, INR, KRW, THB, TWD
Rec Leg Principal	Numeric	###,###.##	Notional of the Receive Leg Principal	e.g. 6,200,000.00	0
				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
Trade Status	String		Status of the Contract	TRANSFERED:	The Contract is deregistered from OTC Clear after going through the transfer process



Field	Data Type	Format	Descriptions	Example / Possible Values
OriginalTrade				
Ref_MW	String		Trade ID of MW for the bilateral trade	e.g. 1234567
UPI Value	String		UPI value of the Contract	e.g. QZMVB746N621
			PTRR ID for the solo compression	e.g.
PTRR_ID	String		event of the Contract	213800CKBBZUAHHARH83S240829ABCDEFGH123TSwa p24

1.3. TDRP03 WEB Dly Pend FXNDF Trades

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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



Field Descriptions & Data Format:

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

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

¹⁹ This field will be empty



Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Ref_HKTR ²⁰	String		Trade ID of HKTR-MC	e.g. T20141212000003
Trade Ref_DSM	String		Trade ID of TradeServ	e.g. MSERV20141015.0000260470
Original Cpty	String		Counterparty of the Original Transaction	e.g. ABCDHKHH001T or EFGFHKHH002T
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Date of trade entry into OTC Clear	e.g. 16/10/2012 13:14
Trade ID	Integer		Trade Id	e.g.123456
Trade Date	Jdate	DD/MM/YYYY	Trade Date	e.g. 16/10/2012
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	e.g. KRW02 CNY01, TWD03, INR01

²⁰ This field is obsolete



Field	Data Type	Format	Descriptions	Example / Possible	e Values
Forward Rate	Numeric	###,###.####	Forward Rate	e.g. 1,080.0000	
Prim Cur (FX)	String		Primary Currency	USD	
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.## ²¹	Primary Currency Amount	e.g1,000,000.00	
				e.g. KRW	
Sec Cur (FX)	String		Secondary Currency	CNY, INR, TWD	
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## ²²	Secondary Currency Amount	e.g. 1,080,000,000.	00
Settlement Currency (FX)	String		Settlement Currency	USD	
				WAIT_MARGIN:	The transaction is in margin process pending to be registered due to insufficient margin on either the CM or its counterpart.
Trade Status	String		Status of the Contract	PROCESSING:	The transaction is in margin process pending to be registered.

_

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

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



Field	Data Type	Format	Descriptions	Example / Possible Values	
				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 \	/alues
				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:

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



22:00 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		Clearing Member ID	e.g. ABCDHKHH001T
Origin	String		Type of Account	House
Affiliate/Branch ²³	String		CCP ID of the affiliate/branch	
Fund ²⁴	String		CCP ID of the fund	
				e.g. Swap (Standard Rate Derivatives Contract) SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract) SwapCrossCurrency (i.e. Standard Cross-Currency Rates
Product Type	String		Product Type	Derivatives Contract)
Trade Source	String		Approved Trade Registration System where the contract was sent	e.g. MW (i.e. MarkitWire)

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

²⁴ This field will be empty



Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Ref_HKTR ²⁵	String		Trade ID of HKTR-MC	e.g. T20141212000003
Trade Ref_MW	String		Trade ID of MW	e.g. 18262416
Original Cpty	String		Counterparty of the Original Transaction	e.g. ABCDHKHH001T or EFGFHKHH002T
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	e.g. 23/10/2012 16:07
Trade ID	Integer		Trade ID with OTC Clear	e.g. 140320
Trade Date	Jdate	DD/MM/YYYY	Trade Date	e.g. 24/10/2012
Trade Start Date	Jdate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012
Maturity Date	Jdate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015

²⁵ This field is obsolete



Field	Data Type	Format	Descriptions	Example / Possible Values
			C-44	e.g. USD
Settle Currency ²⁶	String		Settlement Currency of the Contract	HKD, EUR, CNH
				e.g. Fixed
Pay Leg Type	String		Pay Leg Type	Float
				e.g. USD
Pay Leg Principal Ccy	String		Currency of the Pay Leg	HKD, EUR, CNH, CNY, INR, KRW, THB, TWD
Pay Leg Principal	Numeric	##,###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00
				e.g. Fixed
Rec Leg Type	String		Receive Leg Type	Float
				e.g. CNH
Rec Leg Principal Ccy	String		Currency of the Receive Leg	HKD, EUR, USD, CNY, INR, KRW, THB, TWD
Rec Leg Principal	Numeric	##,###,###.##	Notional of the Receive Leg Principal	e.g. 6,200,000.00

-

²⁶ The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract



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

1.5. TDRP05 WEB Dly Rejc FXNDF Trades

Report Descriptions:

Purpose:

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



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

Time Available on OASIS:

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

Frequency:

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		Clearing Member ID	e.g. ABCDHKHH001T
Origin	String		Type of Account	House
Affiliate/Branch ²⁷	String		CCP ID of the affiliate/branch	
Fund ²⁸	String		CCP ID of the fund	

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

²⁸ This field will be empty



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

²⁹ This field is obsolete



Field	Data Type	Format	Descriptions	Example / Possible Values
FX Reset Date	Jdate	DD/MM/YYYY	Valuation Date of the projected cash flow	e.g. 06/01/2013
Trade Settle Date	Jdate	DD/MM/YYYY	Trade Settlement Date	e.g. 16/12/2012
Settlement Rate Options	String		The Settlement Rate Source used for determining a Spot Rate of the Contract	
Forward Rate	Numeric	###,###.####	Forward Rate	e.g. 1,080.0000
Prim Cur (FX)	String		Primary Currency	USD
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.##30	Primary Currency Amount	e.g1,000,000.00
				e.g. KRW
Sec Cur (FX)	String		Secondary Currency	CNY, INR, TWD

_

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



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

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"

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



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

Time Available on OASIS:

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

Frequency:

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

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

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

³³ This field will be empty



Field	Data Type	Format	Descriptions	Example / Possible Values
				e.g. Swap (Standard Rate Derivatives Contract)
				SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)
Product Type	String		Product Type	SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)
Trade Source	String		Approved Trade Registration System where the contract was sent	e.g. MW (i.e. MarkitWire)
Trade Ref_HKTR ³⁴	String		Trade ID of HKTR-MC	e.g. T20141212000003
Trade Ref_MW	String		Trade ID of MW	e.g. 18262416
Original Cpty	String		Counterparty of the Original Transaction	e.g. ABCDHKHH001T or EFGFHKHH002T
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	e.g. 23/10/2012 17:48
Trade ID	Integer		Trade ID with OTC Clear	e.g. 140320

³⁴ This field is obsolete



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

_

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



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

1.7. TDRP07 WEB Open FXNDF trades

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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



Frequency:

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

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

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

³⁷ This field will be empty



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

³⁸ This field is obsolete



Field	Data Type	Format	Descriptions	Example / Possible Values
FX Reset Date	Jdate	DD/MM/YYYY	Valuation Date of the projected cash flow	e.g. 06/01/2013
Trade Settle Date	Jdate	DD/MM/YYYY	Trade Settlement Date	e.g. 08/01/2013
				e.g. KRW02
Settlement Rate Options	String		The Settlement Rate Source used for determining a Spot Rate of the Contract	
Forward Rate	Numeric	###,###.####	Forward Rate	e.g. 1,080.0000
Prim Cur (FX)	String		Primary Currency	USD
Prim Amt (FX) [in CCP view]	Numeric	###,###,###,###.## 39	Primary Currency Amount	e.g1,000,000.00
				e.g. KRW
Sec Cur (FX)	String		Secondary Currency	TWD, INR, CNY
Sec Amt (FX) [in CCP view]	Numeric	###,###,###,###.## ⁴⁰	Secondary Currency Amount	e.g. 1,080,000,000.00

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

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



Field	Data Type	Format	Descriptions	Example / Possible Values	
Settlement Currency (FX)	String		The settlement currency of the contract	USD	
				CLEARED:	The Contract is registered with OTC Clear
Trade Status	String		Status of the Contract	PEND_TRF/TRM/DCL:	The Contract is registered with OTC Clear and a deregistration request was submitted and under processing
UPI Value	String		UPI value of the Contract	e.g. QZMVB746N621	

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

Frequency:



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

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		Clearing Member ID	e.g. ABCDHKHH001T
Origin	String		Type of Account	House
Affiliate/Branch ⁴¹	String		CCP ID of the affiliate/branch	
Fund ⁴²	String		CCP ID of the fund	
Product Type	String		Product Type	e.g. Swap (Standard Rate Derivatives Contract) SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract) SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)
Trade Source	String		Approved Trade Registrati System where the contract w sent	

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

⁴² This field will be empty



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

⁴³ This field is obsolete



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

_

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



Field	Data Type	Format	Descriptions	Example / Possible Values
				(Currency/Rate Index/Rate Index Tenor/Rate Index
				Source),
				e.g. HKD/HIBOR/3M/HKAB,
Pay Leg Floating			Floating Rate Option of the Pay	
Rate ⁴⁵	String		Leg	CNY/CNREPOFIX=CFXS/1W/Reuters
				e.g. 30/360 = 30/360,
				ACT/360 = Act/360,
				ACT/ACT = Act/Act,
				ACT/365 = Act/365 (Fixed),
			Day Count Fraction of the Pay	$30E^*/360 = 30E/360$,
Pay Leg DayCount	String		Leg	30E/360 = 30E/360 (ISDA),
				e.g.MOD_FOLLOW= Modified Following,
Pay Leg Payment				
Bus Day			Business Day Convention of the	FOLLOWING= Following,
Convention	String		Pay Leg	PRECEDING= Preceding
				e.g. MTH= Monthly,
				QTR= Quarterly,
				SA= Semi-Annually,
Pay Leg Payment			Payment Frequency of the Pay	PA= Annually
-requency	String		Leg	ZC= Zero Coupon
				e.g. Fixed
Rec Leg Type	String		Receive Leg Type	Float
too Log Typo	ounig		1. COOIVO LOG 1 ypo	7 7000
				e.g. CNH,
Rec Leg Principal				
Ccy	String		Currency of the Receive Leg	USD, CNY, HKD, EUR, INR, KRW, THB, TWD

_

 $^{^{45}}$ Member should refer to the HKEx website for the list of Floating Rate Options.



Field	Data Type	Format	Descriptions	Example / Possible Values
			Notional of the Receive Leg	
Rec Leg Principal	Numeric	##,###,###.##	Principal 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			Floating Rate Spread of the	
Spread	Numeric	##.####	Receive Leg	e.g. 1.12345
				(Currency/Rate Index/Rate Index Tenor/Rate Index
				Source),
				e.g. HKD/HIBOR/3M/HKAB,
RecLeg Floating			Floating Rate Option of the	
Rate ⁴⁶	String		Receive Leg	CNY/CNREPOFIX=CFXS/1W/Reuters
				e.g. 30/360 = 30/360,
				ACT/360 = Act/360,
				ACT/ACT = Act/Act
				ACT/365 = Act/365 (Fixed),
			Day Count Fraction of the Receiv	
Rec Leg DayCount	String		Leg	30E/360 = 30E/360 (ISDA),
				e.g. MOD_FOLLOW= Modified Following,
Rec Leg Payment				5
Bus Day			Business Day Convention of the	FOLLOWING= Following,
	String		Receive Leg	PRECEDING= Preceding

_

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



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



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

HKEX 香港交易所

V9.30 Sep 2025

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

1.9. TDRP09 WEB Month Regis FXNDF

Report Descriptions:

Purpose:



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

Time Available on OASIS:

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

Frequency:

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		Clearing Member ID	e.g. ABCDHKHH001T
Origin	String		Type of Account	House
Crigiii	Currig		Type of Alboount	110000
Affiliate/Branch ⁴⁷	String		CCP ID of the affiliate/branch	
Fund ⁴⁸	String		CCP ID of the fund	

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

⁴⁸ This field will be empty



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

⁴⁹ This field is obsolete

 $^{^{50}\,}$ This field will be populated when the Contract is deregistered.



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

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



Field	Data Type	Format	Descriptions	Example / Possil	ole Values
Prim Cur (FX)	String		Primary Currency	USD	
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.## 53	Primary Currency Amount	e.g1,000,000.00)
				e.g. KRW	
Sec Cur (FX)	String		Secondary Currency	TWD, INR, CNY	
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## 54	Secondary Currency Amount	e.g. 1,080,000,00	0.00
Settlement Currency (FX)	String		The settlement currency of the contract	USD	
, ,				CLEARED:	The Contract is registered with OTC Clear
				DECLEARED	The Contract is deregistered with OTC Clear
Trade Status	String		Status of the Contract	TERMINATED:	The Contract is deregistered with OTC Clear

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

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

1.10. TDRP10 WEB Month Regis IRS

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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



Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		Clearing Member ID	e.g. ABCDHKHH001T
Origin	String		Type of Account	House
Affiliate/Branch ⁵⁵	String		CCP ID of the affiliate/branch	
Fund ⁵⁶	String		CCP ID of the fund	a a Cura (Otan da ed Data Davinativa a Cantra et)
				e.g. Swap (Standard Rate Derivatives Contract) SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)
Product Type	String		Product Type	SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)
Trade Source	String		Approved Trade Registration System where the contract was sent	

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

⁵⁶ This field will be empty



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

⁵⁷ This field is obsolete

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



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

_

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



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



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

1.11. TDRP11 WEB Dly Regist FXD

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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



Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		Clearing Member ID	e.g. ABCDHKHH001T
Origin	String		Type of Account	House
Affiliate/Branch ⁶¹	2 String		CCP ID of the affiliate/branch	
Fund ⁶³	String		CCP ID of the fund	
				e.g. FX, FXForward (i.e. Deliverable FX Forward Contract)
Product Type	String		Product Type	FX Swap (i.e. Deliverable FX Swap Contract)
Trade Source	String		Approved Trade Registration System where the contract was sent	HKEXGTI (i.e. Traiana)
Trade Ref_Traiana ⁶⁴	String		Trade ID of Traiana	e.g. 18262416
Original Cpty	String		Counterparty of the Original Transaction	e.g. ABCDHKHH001T or EFGFHKHH001T

⁶² Branch refers to the branch under the same legal entity as the clearing member while Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)
⁶³ This field will be empty

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



Field	Data Type	Format	Descriptions	Example / Possible Values
Registration Time	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	e.g. 08/11/2012 09:50:13
Deregistration Time ⁶⁵	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	e.g. 08/11/2012 10:57:12
Termination Time ⁶⁶	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 20/12/2012 10:57:12
Transfer Time 6	7 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

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



Field	Data Type	Format	Descriptions	Example / Possible Values
Unique Reference Far ⁶⁸	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR for the far leg of a Deliverable FX Swap Contract	e.g. 20150831FXSwap123456
Trade Date	Jdate	DD/MM/YYYY	Trade Date	e.g. 08/11/2012
Trade Settle Date	Jdate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	
Prim Cur (FX)	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.## ⁶⁹	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	
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

⁻

 $^{^{\}rm 68}\,$ The field will not be applicable for Deliverable FX Forward Contract

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



Field	Data Type	Format	Descriptions	Example / Possib	le Values
Sec Amt (FX) [in CCP view]	Numeric	###,###,### 70	Secondary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g. 6,300,000.00	
Prim Amt Far (FX) [in CCP view] ⁷¹	Numeric	###,###,###.## ⁷²	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	e.g. 1,000,000.00	
Sec Amt Far (FX) [in CCP view] ⁷³	Numeric	###,###,###.## 74	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	e.g6,800,000.00	
Trade Settle Date Far ⁷⁵	Jdate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	e.g. 12/12/2013	
				CLEARED:	The Contract is registered with OTC Clear
Trade Status	String		Status of the Contract	DECLEARED	The Contract is deregistered from OTC Clear

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

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

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

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

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

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



Field	Data Type	Format	Descriptions	Example / Possi	ble Values
				TERMINATED:	The Contract is deregistered from OTC Clear by OTC Clear
				TRANSFERED:	The Contract is deregistered from OTC Clear after going through the transfer process
UPI Value	String		UPI value of the Contract	e.g. QZS6L0NCS	C1FG

1.12. TDRP12 WEB Dly Pend FXD Trades

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:



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

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

⁷⁶ Branch refers to the branch under the same legal entity as the clearing member while Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)

⁷⁷ This field will be empty



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

_

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



Field	Data Type	Format	Descriptions	Example / Possible Values
Prim Amt (FX) [in CCP view]	Numeric	###,###,### ⁷⁹	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g1,000,000.00
Sec Cur (FX)	String		Contract or a Deliverable FX	e.g. CNH, HKD
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## 80	Secondary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g. 6,300,000.00
Prim Amt Far (FX) [in CCP view] ⁸¹	Numeric	###,###,###.## ⁸²	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	e.g. 1,000,000.00
Sec Amt Far (FX)	Numeric	###,###,###.## ⁸⁴	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	e.g6,800,000.00

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

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

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

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



Field	Data Type	Format	Descriptions	Example / Possible V	alues
[in CCP view] ⁸³					
Trade Settle Date Far ⁸⁵	Jdate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	e.g. 12/12/2013	
				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.
Trade Status	String		Status of the Contract	PEND_TRF/TRM/DCL	The Contract is registered with OTC Clear and a deregistration request was submitted and under processing.

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

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

HKEX 香港交易所

V9.30 Sep 2025

Field	Data Type	Format	Descriptions	Example / Possible \	/alues
				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:

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

Field Descriptions & Data Format:

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

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



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

⁸⁷ This field will be empty

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



Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Settle Date	Jdate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g. 16/12/2012
Prim Cur (FX)	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	USD
Prim Amt (FX) [in CCP view]	Numeric	###,###,### ⁸⁹	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g1,000,000.00
Sec Cur (FX)	String		Contract or a Deliverable FX	e.g. CNH, HKD
Sec Amt (FX) [in CCP view]	Numeric	###,###,### ⁹⁰	Secondary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g. 6,300,000.00

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



Field	Data Type	Format	Descriptions	Example / Po	ossible Values
Prim Amt Far (FX)			Primary Currency Amount for the far leg of a Deliverable FX Swap		
[in CCP view] ⁹¹	Numeric	###,###,###.## ⁹²	Contract	e.g. 1,000,00	0.00
Sec Amt Far			Secondary Currency Amount for		
(FX) [in CCP view] ⁹³	Numeric		the far leg of a Deliverable FX Swap Contract	e.g6,800,00	00 00
(III CCI VICW)	rumono	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Contract	c.g. 0,000,00	0.00
Trade Settle Date			Trade Settlement Date for the far leg of a Deliverable FX Swap		
Far ⁹⁵	Jdate	DD/MM/YYYY		e.g. 12/12/20	13
				REJECTED:	The transaction does not pass the eligibility checks or the margin process
Trade Status	String		Status of the Contract	REMOVED	The transaction does not pass the eligibility checks or the margin process

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

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

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

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

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



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

1.14. TDRP14 WEB Open FXD Trades

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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



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

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

⁹⁷ This field will be empty

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



Field	Data Type	Format	Descriptions	Example / Possible Values
Entered Date	DisplayDatetime	DD/MM/YYY HH:MM	Time/Date of original transaction entry into OTC Clear	e.g. 08/11/2012 14:32
Registration Date	Jdate	DD/MM/YYYY	Registration Date of the Contract	e.g. 08/11/2012
Trade ID	Integer		Trade ID with OTC Clear	e.g. 123456
Inique 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,
Inique Reference ar ⁹⁹	§tring		Unique reference used by OTC Clear for reporting to CFTC / HKTR for the far leg of a Deliverable FX Swap Contract	
Trade Date	Jdate	DD/MM/YYYY	Trade Date	e.g. 08/11/2012
Trade Settle Date	Jdate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g. 08/01/2013

_

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



Field	Data Type	Format	Descriptions	Example / Possible Values
Prim Cur (FX)	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	USD
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.## ¹⁰⁰	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g1,000,000.00
Sec Cur (FX)	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g. CNH, HKD
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## ¹⁰¹	Secondary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g. 6,300,000.00
Prim Amt Far (FX) [in CCP view] ¹⁰²	Numeric	###,###,###.## ¹⁰³	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	e.g. 1,000,000.00

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

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

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

¹⁰³ A negative amount represent "selling" the currency while a positive amount represent "buying"



Field	Data Type	Format	Descriptions	Example / Possible Values	
Sec Amt Far (FX) [in CCP view] ¹⁰⁴	Numeric	###,###,###.## 105	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	e.g6,800,000.00	
Trade Settle Date Far ¹⁰⁶	Jdate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	e.g. 12/12/2013	
				CLEARED:	The Contract is registered with OTC Clear
Trade Status	String		Status of the Contract	PEND_TRF/TRM/DCL	The Contract is registered with OTC Clear and a deregistration request was submitted and under processing
UPI Value	String		UPI value of the Contract	e.g. QZS6L0NCS1FG	

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

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

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



1.15. TDRP15 WEB Month Regis FXD

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Data Type Descriptions Example / Possible Values Field Format Clearing Member ID Member ID String e.g. ABCDHKHH001T Type of Account Origin String House CCP ID of the affiliate/branch Affiliate/Branch¹⁰⁷ String

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



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

¹⁰⁸ This field will be empty

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

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



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

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

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



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

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

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



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

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

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

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

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

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



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

1.16. TDRP16 WEB DIy Regist IRS NB

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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



Field Descriptions & Data Format:

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

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

¹²² This field will be empty



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

¹²³ This field is obsolete

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

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



Field	Data Type	Format	Descriptions	Example / Possible Values
Trade ID	Integer		Trade ID with OTC Clear	e.g. 130320
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	e.g. 20150831SWAP123456
Trade Date	Jdate	DD/MM/YYYY	Trade Date	e.g. 24/10/2012
Trade Start Date	Jdate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012
Maturity Date	Jdate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015
				e.g. CNY
Settle Currency ¹²⁸	String		Settlement Currency of the Contract	CNY
				e.g. Fixed
Pay Leg Type	String		Pay Leg Type	Float
				e.g. CNY
Pay Leg Principal Ccy	String		Currency of the Pay Leg	CNY

-

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



Field	Data Type	Format	Descriptions	Example / Possi	ble Values
Pay Leg Principal	Numeric	###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00	
				e.g. Fixed	
Rec Leg Type	String		Receive Leg Type	Float	
				e.g. CNY	
Rec Leg Principal Ccy	String		Currency of the Receive Leg	CNY	
Rec Leg Principal	Numeric	###,###.##	Notional of the Receive Leg Principal	e.g. 6,200,000.00	
				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
Trade Status	String		Status of the Contract	TRANSFERED:	The Contract is deregistered from OTC Clear after going through the transfer process
OriginalTrade					,
Ref_MW	String		Trade ID of MW for the bilateral trade	e e.g. 1234567	



Field	Data Type	Format	Descriptions	Example / Possible Values
			Trade ID of CFETS for the bilateral	
Trade Ref_CFETS	String		trade	e.g. 1234567
			Trade ID of SHCH for the novated	
Trade Ref_SHCH	String		trade	e.g. 1234567
UPI Value	String		UPI value of the Contract	e.g. QZXP7C0W7T85
			PTRR ID for the solo compression	
PTRR_ID	String		lovent of the Contract	213800CKBBZUAHHARH83S240829ABCDEFGH123TSwa p24

1.17. TDRP17 WEB Dly Pend IRS Trades NB

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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



(around 22:00 HK time)

Field Descriptions & Data Format:

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

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

¹³⁰ This field will be empty

¹³¹ This field is obsolete



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

-

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



Field	Data Type	Format	Descriptions	Example / Possible Va	alues
Pay Leg Principal Ccy	String		Currency of the Pay Leg	e.g. CNY CNY	
Pay Leg Principal	Numeric	##,###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00	
Rec Leg Type	String		Receive Leg Type	e.g. Fixed Float	
Rec Leg Principal Ccy	String		Currency of the Receive Leg	e.g. CNY CNY	
Rec Leg Principal	Numeric	##,###,###.##	Notional of the Receive Leg Principal	e.g. 6,200,000.00	
				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.
Trade Status	String		Status of the Contract	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 Va	alues
				LIMITED_FAILED:	The transaction is failed to be registered due to the breach of position/notional limits defined by CM.
				REJECT_DCLR	This is an interim status where the system is processing a deregistration request submitted for a Contract.
				VAILDATED_DCLR	This is an interim status where the system is processing a deregistration request submitted for a Contract.
				VAILDATED_TERM	This is an interim status where the system is processing a deregistration of a Contract.
				VAILDATED_TRF	This is an interim status where the system is processing a deregistration of a Contract.
				PENDING_CHECK	This is an interim status where the system is processing a registration request of a transaction or a deregistration request submitted for a Contract.
				PENDING_VERIFY	This is an interim status where the system is processing a registration request of a transaction or a deregistration request submitted for a Contract.



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

1.18. TDRP18 WEB Dly Rejc IRS Trades NB

Report Descriptions:	Report	Descri	ptions:
----------------------	--------	--------	---------

Purpose:



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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		Clearing Member ID	e.g. ABCDHKHH001T
Origin	String		Type of Account	House
Affiliate/Branch ¹³³	String		CCP ID of the affiliate/branch	

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



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

¹³⁴ This field will be empty

¹³⁵ This field is obsolete



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

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

HKEX 香港交易所

V9.30 Sep 2025

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

1.19. TDRP19 WEB Open IRS Trades NB

Report Descriptions:

Purpose:



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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		Clearing Member ID	e.g. ABCDHKHH001T
Origin	String		Type of Account	House
Affiliate/Branch ¹³⁷	String		CCP ID of the affiliate/branch	
Fund ¹³⁸	String		CCP ID of the fund	

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

¹³⁸ This field will be empty



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

¹³⁹ This field is obsolete



Field	Data Type	Format	Descriptions	Example / Possible Values
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	e.g. 20150831SWAP123456
Trade Date	Jdate	DD/MM/YYYY	Trade Date	e.g. 24/10/2012
Trade Start Date	Jdate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012
Maturity Date	Jdate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015
Settlement Currency ¹⁴⁰	String		Settlement Currency of the Contract	e.g. CNY CNY
Pay Leg Type	String		Pay Leg Type	e.g. Fixed Float
Pay Leg Principal Ccy	String		Currency of the Pay Leg	e.g. CNY CNY
Pay Leg Principal	Numeric	##,###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00

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



Field	Data Type	Format	Descriptions	Example / Possible Values
Pay Leg Fixed Rate	Numeric	##.####	Fixed Rate of the Pay Leg	e.g. 1.12345
Pay Leg Rate Index			Floating Rate Spread of the Pay	
	Numeric	##.####	Leg	e.g. 1.12345
				(Currency/Rate Index/Rate Index Tenor/Rate Index
				Source),
				e.g. HKD/HIBOR/3M/HKAB,
Pay Leg Floating			Floating Rate Option of the Pay	
Rate ¹⁴¹	String		Leg	CNY/CNREPOFIX=CFXS/1W/Reuters
				e.g. 30/360 = 30/360,
				ACT/360 = Act/360.
				ACT/ACT = Act/Act
				ACT/365 = Act/365 (Fixed),
			Day Count Fraction of the Pay	30E*/360 = 30E/360,
Pay Leg DayCount	String		Leg	30E/360 = 30E/360 (ISDA),
<u> </u>	g		=-3	e.g.MOD_FOLLOW= Modified Following,
Pay Leg Payment				
Bus Day			Business Day Convention of the	FOLLOWING= Following,
Convention	String		Pay Leg	PRECEDING= Preceding
				e.g. MTH= Monthly,
				QTR= Quarterly,
				SA= Semi-Annually,
Pay Leg Payment			Payment Frequency of the Pay	PA= Annually
	String		Leg	ZC= Zero Coupon

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



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

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



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



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

1.20. TDRP20 WEB Month Regis IRS NB

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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



Frequency:

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		Clearing Member ID	e.g. ABCDHKHH001T
Origin	String		Type of Account	House
Affiliate/Branch ¹⁴³	String		CCP ID of the affiliate/branch	
Fund ¹⁴⁴	String		CCP ID of the fund	
Product Type	String		Product Type	e.g. Swap (Standard Rate Derivatives Contract)
Trade Source	String		Approved Trade Registration System where the contrac was sent	

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

¹⁴⁴ This field will be empty



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

¹⁴⁵ This field is obsolete

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



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

_

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



Field	Data Type	Format	Descriptions	Example / Possible Va	lues
Pay Leg Principal	Numeric	##,###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00	
ray Leg Fillicipal	Numeric	"",""","""	гинора	e.g. Fixed	
Rec Leg Type	String		Receive Leg Type	Float	
Rec Leg Principal				e.g. CNY	
Ccy	String		Currency of the Receive Leg	CNY	
Rec Leg Principal	Numeric	##,###,###.##	Notional of the Receive Leg Principal	e.g. 6,200,000.00	
				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
Trade Status	String		Status of the Contract	PEND_TRF/TRM/DCL:	The Contract is registered with OTC Clear and a deregistration request was submitted and under processing



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

2. Trade Report for Client Position Account

2.1. TDRP01_C WEB Dly Regist FXNDF_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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



Frequency:

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

Field	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	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	e.g. FUND3
Product Type	String		Product Type	FXNDF
Trade Source	String		Approved Trade Registration System where the contract was sent	e.g. DSMatch (i.e. TradeServ)
Trade Ref_HKTR ¹⁵¹	String		Trade ID of HKTR-MC	e.g. T20141212000003

¹⁵⁰ This field will be empty

¹⁵¹ This field is obsolete



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

This field will be empty
 This field will be populated when the Contract is deregistered.
 This field will be populated when the Contract is terminated by the clearing house.
 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
				e.g. KRW02
Settlement Rate Options	String		The Settlement Rate Source used for determining a Spot Rate of the Contract	
Forward Rate	Numeric	###,###.####	Forward Rate	e.g. 1,080.0000
Prim Cur (FX)	String		Primary Currency	USD
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.## ¹⁵⁶	Primary Currency Amount	e.g1,000,000.00
				e.g. KRW
Sec Cur (FX)	String		Secondary Currency	TWD, INR, CNY
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## ¹⁵⁷	Secondary Currency Amount	e.g. 1,080,000,000.00

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

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 / Possib	le Values
Settlement Currency (FX)	String		The settlement currency of the contract	USD	
				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
Trade Status	String		Status of the Contract	TRANSFERED:	The Contract is deregistered from OTC Clear after going through the transfer process

2.2. TDRP02_C WEB Dly Regist IRS_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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



Frequency:

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

Field	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	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	e.g. FUND3
Product Type	String		Product Type	e.g. Swap (i.e. Standard Rate Derivatives Contract) SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract) SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)
Trade Source	String		Approved Trade Registration System where the contract was sent	

¹⁵⁸ This field will be empty



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

¹⁵⁹ This field is obsolete

¹⁶⁰ This field will be empty

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



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

⁻

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



				e.g. Fixed	
Rec Leg Type	String		Receive Leg Type	Float	
				e.g. CNH	
Rec Leg Principal Ccy	String		Currency of the Receive Leg	HKD, EUR, CNY	, USD, INR, KRW, THB, TWD
Rec Leg Principal	Numeric	###,###.##	Notional of the Receive Leg Principal	e.g. 6,200,000.0	0
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
			Trade ID of MW for the bilateral		
OriginalTrade Ref_MW	String		trade	e.g. 1234567	
UPI Value	String		UPI value of the Contract	e.g. QZMVB746	N621
			PTRR ID for the solo compression	e.g.	
PTRR_ID	String			213800CKBBZUA p24	NHHARH83S240829ABCDEFGH123TSwa



2.3. TDRP03_C WEB Dly Pend FXNDF Trades_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field	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				
165	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	e.g. FUND3
Product Type	String		Product Type	FXNDF
Trade Source	String		Approved Trade Registration System where the contract was sent	e.g. DSMatch (i.e. TradeServ)
Trade Ref_HKTR ¹⁶⁶	String		Trade ID of HKTR-MC	e.g. T20141212000003
Trade Ref_DSM	String		Trade ID of TradeServ	e.g. MSERV20141015.0000260470
Original Cpty ¹⁶⁷	String		Counterparty of the Original Transaction	
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Date of trade entry into OTC Clea	e.g. 16/10/2012 13:14

¹⁶⁵ This field will be empty

¹⁶⁶ This field is obsolete

¹⁶⁷ This field will be empty



Field	Data Type	Format	Descriptions	Example / Possible Values
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	###,###,###.## ¹⁶⁸	Primary Currency Amount	e.g1,000,000.00
Sec Cur (FX)	String		Secondary Currency	e.g. KRW CNY, INR, TWD

_

¹⁶⁸ A negative amount represent "selling" the currency while a positive amount represent "buying"



Field	Data Type	Format	Descriptions	Example / Possible Va	alues
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.##169	Secondary Currency Amount	e.g. 1,080,000,000.00	
Settlement Currency (FX)	String		Settlement Currency	USD	
				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.
Trade Status	String	a	Status of the Contract	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.

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 V	alues
				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:

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		CCP ID for the Client Position Account	e.g. CLIENT
Origin	String		Type of Account	Client
Affiliate/Branch ¹⁷⁰	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	e.g. FUND3

¹⁷⁰ This field will be empty



Field	Data Type	Format	Descriptions	Example / Possible Values
				e.g. Swap (Standard Rate Derivatives Contract)
				SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)
Product Type	String		Product Type	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 ¹⁷¹	String		Trade ID of HKTR-MC	e.g. T20141212000003
Trade Ref_MW	String		Trade ID of MW	e.g. 18262416
Original Cpty ¹⁷²	String		Counterparty of the Original Transaction	
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	e.g. 23/10/2012 16:07

¹⁷¹ This field is obsolete

¹⁷² This field will be empty



Field	Data Type	Format	Descriptions	Example / Possible Values
Trade ID	Integer			e.g. 140320
Trade 15	integer		Trade ID with OTC Clear	6.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 Data	ldata	DD/MM/YYYY		26/40/2045
Maturity Date	Jdate	DU/MIN/YYYY	Trade Maturity Date	e.g. 26/10/2015
			Settlement Currency of the	e.g. USD
Settle Currency ¹⁷³	String		Contract	HKD, EUR, CNH
				e.g. Fixed
Pay Leg Type	String		Pay Leg Type	Float
David an Drive in al				e.g. USD
Pay Leg Principal Ccy	String		Currency of the Pay Leg	HKD, EUR, CNH, CNY, INR, KRW, THB, TWD
Pay Leg Principal	Numeric	###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00
				e.g. Fixed
Rec Leg Type	String		Receive Leg Type	Float

_

 $^{^{173}\,}$ The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract



Field	Data Type	Format	Descriptions	Example / Possible Va	alues
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	
				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.
Trade Status	String		Status of the Contract	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.	



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



2.5. TDRP05_C WEB Dly Rejc FXNDF Trades_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field	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				
174	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	e.g. FUND3
Product Type	String		Product Type	FXNDF
Trade Source	String		Approved Trade Registration System where the contract was sent	e.g. DSMatch (i.e. TradeServ)
Trade Ref_HKTR ¹⁷⁵	String		Trade ID of HKTR-MC	e.g. T20141212000003
Trade Ref_DSM	String		Trade ID of TradeServ	e.g. MSERV20141015.0000260470
Original Cpty ¹⁷⁶	String		Counterparty of the Original Transaction	
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Date of trade entry into OTC Clear	e.g. 16/10/ 2012 13:14

¹⁷⁴ This field will be empty

¹⁷⁵ This field is obsolete

¹⁷⁶ This field will be empty



Field	Data Type	Format	Descriptions	Example / Possible Values
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	###,###,###.## ¹⁷⁷	Primary Currency Amount	e.g1,000,000.00

¹⁷⁷ A negative amount represent "selling" the currency while a positive amount represent "buying"



Field	Data Type	Format	Descriptions	Example / Pos	sible Values
				e.g. KRW	
Sec Cur (FX)	String		Secondary Currency	CNY, INR, TWI	0
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## ¹⁷⁸	Secondary Currency Amount	e.g. 1,080,000,	000.00
Settlement Currency	String		Settlement Currency	USD	
				REJECTED:	The transaction does not pass the eligibility checks or the margin process
Trade Status	String		Status of the Contract	REMOVED	The transaction does not pass the eligibility checks or the margin process
Trade Status	Jung		Status of the Contract		
Rejection Reason	String		Reason for the trade in rejected or removed status	e.g. Trade not p	processed, short of margin

2.6. TDRP06_C WEB Dly Rejc IRS Trades_C

Report Descriptions:

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"



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

Frequency:

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		CCP ID for the Client Position Account	e.g. CLIENT
Origin	String		Type of Account	Client
Affiliate/Branch ¹⁷⁹	String		CCP ID of the affiliate/branch	

¹⁷⁹ This field will be empty



Field	Data Type	Format	Descriptions	Example / Possible Values
Fund	String		CCP ID of the fund	e.g. FUND3
				e.g. Swap (Standard Rate Derivatives Contract)
				SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)
Product Type	String		Product Type	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 ¹⁸⁰	String		Trade ID of HKTR-MC	e.g. T20141212000003
Trade Ref_MW	String		Trade ID of MW	e.g. 18262416
Original Cpty ¹⁸¹	String		Counterparty of the Original Transaction	

¹⁸⁰ This field is obsolete

¹⁸¹ 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 ¹⁸²	String		Settlement Currency of the Contract	e.g. USD HKD, EUR, CNH
Pay Leg Type	String		Pay Leg Type	e.g. Fixed Float
				e.g. USD
Pay Leg Principal Ccy	String		Currency of the Pay Leg	HKD, EUR, CNH, CNY, INR, KRW, THB, TWD

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



Field	Data Type	Format	Descriptions	Example / Possible Values
Pay Leg Principal	Numeric	###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00
				e.g. Fixed
Rec Leg Type	String		Receive Leg Type	Float
				e.g. CNH
Rec Leg Principal Ccy	String		Currency of the Receive Leg	HKD, EUR, USD, CNY, INR, KRW, THB, TWD
Rec Leg Principal	Numeric	###,###.##	Notional of the Receive Leg Principal	e.g. 6,200,000.00
				REJECTED: The transaction does not pass the eligibility checks or the margin process
Trade Status	String		Status of the Contract	REMOVED The transaction does not pass the eligibility checks or the margin process
Rejection Reason	String		Reason for the trade in rejected or removed status	e.g. Trade not processed, short of margin
OriginalTrade				
Ref_MW	String		Trade ID of MW for the bilateral trade	e.g. 1234567



2.7. TDRP07_C WEB Open FXNDF trades_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field	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	String		CCP ID of the affiliate/branch	

¹⁸³ This field will be empty



Field	Data Type	Format	Descriptions	Example / Possible Values
Fund	String		CCP ID of the fund	e.g. FUND3
Product Type	String		Product Type	FXNDF
Trade Source	String		Approved Trade Registration System where the contract was sent	e.g. DSMatch (i.e. TradeServ)
Trade Ref_HKTR ¹⁸⁴	String		Trade ID of HKTR-MC	e.g. T20141212000003
Trade Ref_DSM	String		Trade ID of TradeServ	e.g. MSERV20141015.0000260470
Original Cpty ¹⁸⁵	String		Counterparty of the Original Transaction	
Entered Date	DisplayDatetime	DD/MM/YYY HH:MM	Time/Date of original transaction entry into OTC Clear	e.g. 08/11/2012 14:32

¹⁸⁴ This field is obsolete

¹⁸⁵ 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	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



Field	Data Type	Format	Descriptions	Example / Possible Va	lues
Prim Amt (FX)	Numeric	###,###,###,### ¹⁸⁶	Primary Currency Amount	e.g1,000,000.00	
[in CCP view]	, tamene		. Illinary carrolley / illicant	e.g. KRW	
Sec Cur (FX)	String		Secondary Currency	TWD, INR, CNY	
Sec Amt (FX) [in CCP view]	Numeric	###,###,###,###.## 187	Secondary Currency Amount	e.g. 1,080,000,000.00	
Settlement Currency (FX)	String		The settlement currency of the contract	USD	
				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
Trade Status	String		Status of the Contract		processing

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

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".



2.8. TDRP08_C WEB Open IRS Trades_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		CCP ID for the Client Position Account	e.g. CLIENT
Origin	String		Type of Account	Client
Affiliate/Branch ¹⁸⁸	String		CCP ID of the affiliate/branch	

¹⁸⁸ This field will be empty



Field	Data Type	Format	Descriptions	Example / Possible Values
Fund	String		CCP ID of the fund	e.g. FUND3
				e.g. Swap (Standard Rate Derivatives Contract)
				SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)
Product Type	String		Product Type	SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)
Trade Source	String		Approved Trade Registration System where the contract was sent	e.g. MW (i.e. MarkitWire)
Trade Ref_HKTR ¹⁸⁹	String		Trade ID of HKTR-MC	e.g. T20141212000003
Trade Ref_MW	String		Trade ID of MW	e.g. 18262416
Original Cpty ¹⁹⁰	String		Counterparty of the Original Transaction	
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	e.g. 23/10/2012 09:34

¹⁸⁹ This field is obsolete

¹⁹⁰ 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. 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 ¹⁹¹	String		Settlement Currency of the Contract	e.g. USD CNH, HKD, EUR
Pay Leg Type	String		Pay Leg Type	e.g. Fixed Float

_

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



Field	Data Type	Format	Descriptions	Example / Possible Values
				e.g. USD
Pay Leg Principal				
Ccy	String		Currency of the Pay Leg	CNH, CNY, HKD, EUR, INR, KRW, THB, TWD
Pay Leg Principal	Numeric	##,###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00
			1	
Pay Leg Fixed Rate	Numeric	#.####	Fixed Rate of the Pay Leg	e.g. 1.12345
David an Data kadaw			Flacking Bata Consol of the Bay	
Pay Leg Rate Index Spread	Numeric	#.####	Floating Rate Spread of the Pay Leg	e.g. 1.12345
Spread	Numeric	π.ππππ	Leg	(Currency/Rate Index/Rate Index Tenor/Rate Index
				Source),
				e.g. HKD/HIBOR/3M/HKAB,
Pay Leg Floating			Floating Rate Option of the Pay	
Rate ¹⁹²	String		Leg	CNY/CNREPOFIX=CFXS/1W/Reuters
				e.g. 30/360 = 30/360,
				ACT/360 = Act/360.
				ACT/ACT = Act/Act
				ACT/365 = Act/365 (Fixed),
			Day Count Fraction of the Pay	$30E^*/360 = 30E/360$.
Pay Leg DayCount	String		Leg	30E/360 = 30E/360 (ISDA),
				e.g. MOD_FOLLOW= Modified Following,
Pay Leg Payment				
Bus Day			Business Day Convention of the	FOLLOWING= Following,
Convention	String		Pay Leg	PRECEDING= Preceding

_

¹⁹² Member should refer to the HKEx website for the list of Floating Rate Options.



Field	Data Type	Format	Descriptions	Example / Possible Values
				e.g. MTH= Monthly,
Pay Leg Payment Frequency	String		Payment Frequency of the Pay Leg	QTR= Quarterly, SA= Semi-Annually, PA= Annually ZC= Zero Coupon
				e.g. Fixed
Rec Leg Type	String		Receive Leg Type	Float
				e.g. CNH
Rec Leg Principal Ccy	String		Currency of the Receive Leg	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
				(Currency/Rate Index/Rate Index Tenor/Rate Index Source), e.g. HKD/HIBOR/3M/HKAB,
Rec Leg Floating Rate ¹⁹³	String		Floating Rate Option of the Receive Leg	CNY/CNREPOFIX=CFXS/1W/Reuters

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



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



Field	Data Type	Format	Descriptions	Example / Possible Values
OriginalTrade			Trade ID of MW for the bilateral	
Ref_MW	String		trade	e.g. 1234567
Pay Leg Fixing			Number of fixing days lag of the	
Days	Integer		Pay Leg	e.g. 0 for USD-SOFR-OIS Compund
Pay Leg Fixing				
Business Day				
Calendar	String		Fixing Centre of the Pay Leg	e.g. [BMAU] for USD-SOFR-OIS Compund
Pay Leg Fixing				
Convention	String		Fixing Convention of the Pay Leg	e.g. Bus = Business Day
Pay Leg Cmp Cut			Compounding convention of the	e.g. Bus = Business Day,
Off Bus/Cal	String		Pay Leg	Cal = Calendar Day
			Number of days lag for the	
Pay Leg Cmp Cut			Compounding convention of the	
Off Days	Integer		Pay Leg	e.g. 5



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



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

2.9. TDRP09_C WEB Month Regis FXNDF_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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



Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		CCP ID for the Client Position Account	e.g. CLIENT
Origin	String		Type of Account	Client
Affiliate/Branch ¹⁹⁴	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	e.g. FUND3
Product Type	String		Product Type	FXNDF
Trade Source	String		Approved Trade Registration System where the contract was sent	e.g. DSMatch (i.e. TradeServ)

¹⁹⁴ This field will be empty



Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Ref_HKTR ¹⁹⁵	String		Trade ID of HKTR-MC	e.g. T20141212000003
Trade Ref_DSM	String		Trade ID of TradeServ	e.g. MSERV20141015.0000260470
Original Cpty ¹⁹⁶	String		Counterparty of the Original Transaction	
Registration Date	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	e.g. 08/11/2012 09:50:15
Deregistration Date	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	e.g. 08/11/2012 15:22:16
Termination Date	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 08/14/2012 11:50:19
Transfer Date 199	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	e.g. 08/11/2012 12:50:24

¹⁹⁵ This field is obsolete

¹⁹⁶ This field will be empty

This field will be populated when the Contract is deregistered.

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

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
Trade ID	3		Trade ID With OTC Clear	
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	
Optiono	Currig		Contract	onto, rwbss, mixer
Forward Rate	Numeric	###,###.####	Forward Rate	e.g. 1,080.0000
Prim Cur (FX)	String		Primary Currency	USD



Field	Data Type	Format	Descriptions	Example / Possi	ble Values
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.## 200	Primary Currency Amount	e.g1,000,000.0	0
				e.g. KRW	
Sec Cur (FX)	String		Secondary Currency	TWD, INR, CNY	
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## 201	Secondary Currency Amount	e.g. 1,080,000,00	00.00
Settlement Currency (FX)	String		The settlement currency of the	ne USD	
•				CLEARED:	The Contract is registered with OTC Clear
				DECLEARED	The Contract is deregistered with OTC Clear
Trade Status	String		Status of the Contract	TERMINATED:	The Contract is deregistered with OTC Clear

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

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

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

Frequency:

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

Field Descriptions & Data Format:



Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		CCP ID for the Client Position Account	e.g. CLIENT
Origin	String		Type of Account	Client
Affiliate/Branch ²⁰²	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	e.g. FUND3
				e.g. Swap (Standard Rate Derivatives Contract) SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)
Product Type	String		Product Type	SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)
Trade Source	String		Approved Trade Registration System where the contract was sent	
Trade Ref_HKTR ²⁰³	³ String		Trade ID of HKTR-MC	e.g. T20141212000003

²⁰² This field will be empty

²⁰³ 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 ²⁰⁴	String		Counterparty of the Original Transaction	
Registration Date	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	e.g. 24/10/2012 11:50:11
Deregistration Date ²⁰⁵	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	e.g. 27/10/2012 11:30:11
Termination Date ²⁰⁶	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 27/10/2012 14:30:11
Transfer Date ²⁰⁷	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	e.g. 29/10/2012 10:30:12
Trade ID	Integer		Trade ID with OTC Clear	e.g. 130320

²⁰⁴ This field will be empty

This field will be populated when the Contract is deregistered.

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

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



Field	Data Type	Format	Descriptions	Example / Possible Values
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	e.g. 20150831SWAP123456
Trade Date	Jdate	DD/MM/YYYY	Trade Date	e.g. 24/10/2012
Trade Start Date	Jdate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012
Maturity Date	Jdate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015
Settle Currency ²⁰⁸	String		Settlement Currency of the Contract	e.g. USD HKD, EUR, CNH
				e.g. Fixed
Pay Leg Type	String		Pay Leg Type	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

_

²⁰⁸ The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract



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



2.11. TDRP11_C WEB Dly Regist FXD_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

²⁰⁹ This field will be empty



Field	Data Type	Format	Descriptions	Example / Possible Values
Fund	String		CCP ID of the fund	e.g. FUND3
				e.g. FX, FXForward (i.e. Deliverable FX Forward Contract)
Product Type	String		Product Type	FX Swap (i.e. Deliverable FX Swap Contract)
Trade Source	String		Approved Trade Registration System where the contract was sent	HKEXGTI (i.e. Traiana)
Trade Ref_Traiana ²¹⁰	String		Trade ID of Traiana	e.g. 18262416
Original Cpty ²¹¹	String		Counterparty of the Original Transaction	
Registration Time	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	e.g. 08/11/2012 09:50:13
Deregistration Time ²¹²	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	e.g. 08/11/2012 10:57:12
Termination Time ²¹³	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 20/12/2012 10:57:12

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

²¹¹ This field will be empty

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



Field	Data Type	Format	Descriptions	Example / Possible Values
Transfer Time	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 AHKTR for the near leg of a Deliverable FX Swap Contract of a Deliverable FX Forward Contract	e.g. 20150831FXForward123456,
Unique Reference Far ²¹⁵	String		Unique reference used by OTC Clear for reporting to CFTC AHKTR for the far leg of a Deliverable FX Swap Contract	
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	

²¹⁴ This field will be populated when the Contract is transferred by the clearing house.

²¹⁵ The field will not be applicable for Deliverable FX Forward Contract



Field	Data Type	Format	Descriptions	Example / Possible Values
Prim Cur (FX)	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.## ²¹⁶	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	
Sec Cur (FX)	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## 217	Secondary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	

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



Field	Data Type	Format	Descriptions	Example / Possi	ble Values
Prim Amt Far (FX) [in CCP view] ²¹⁸	Numeric	###,###,###.## ²¹⁹	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	e.g. 1,000,000.00	
Sec Amt Far (FX) [in CCP view] ²²⁰	Numeric	###,###,###.## ²²¹	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	e.g6,800,000.00	0
Trade Settle Date Far ²²²	Jdate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	e.g. 12/12/2013	
				CLEARED:	The Contract is registered with OTC Clear
				DECLEARED	The Contract is deregistered from OTC Clear
Trade Status	String		Status of the Contract	TERMINATED:	The Contract is deregistered from OTC Clear by OTC Clear

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

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

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

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

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



Field	Data Type	Format	Descriptions	Example / Possible Values	
				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.

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:



Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		CCP ID for the Client Position Account	e.g. CLIENT
Origin	String		Type of Account	Client
Affiliate/Branch				
223	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	e.g. FUND3
				e.g. FX, FXForward (i.e. Deliverable FX Forward Contract)
Product Type	String		Product Type	FX Swap (i.e. Deliverable FX Swap Contract)
Trade Source	String		Approved Trade Registration System where the contract was sent	HKEXGTI (i.e. Traiana)
Trade Ref Traiana ²²⁴	String		Trade ID of Traiana	e.g. 18262416
Original Cpty ²²⁵			Counterparty of the Original Transaction	

²²³ This field will be empty

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

²²⁵ 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
Trade Settle Date	Jdate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g. 16/12/2012
Prim Cur (FX)	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	USD
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.## ²²⁶	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g1,000,000.00

-

²²⁶ 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	####,####,####.## ²²⁷	Secondary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g. 6,300,000.00
Prim Amt Far (FX) [in CCP view] ²²⁸	Numeric	###,###,###.## ²²⁹	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	e.g. 1,000,000.00
Sec Amt Far (FX) [in CCP view] ²³⁰	Numeric	###,###,###.## ²³¹	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	e.g6,800,000.00

²²⁷ A negative amount represent "selling" the currency while a positive amount represent "buying"

²²⁸ The field will not be applicable for Deliverable FX Forward Contract

²²⁹ A negative amount represent "selling" the currency while a positive amount represent "buying"

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

²³¹ A negative amount represent "selling" the currency while a positive amount represent "buying"



Field	Data Type	Format	Descriptions	Example / Possible Va	alues
Trade Settle Date Far ²³²	Jdate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	e.g. 12/12/2013	
				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.
Trade Status	String		Status of the Contract	LIMITED_FAILED:	The transaction is failed to be registered due to the breach of position/notional limits defined by CM.
Trade Status				REJECT_DCLR	This is an interim status where the system is processing a deregistration request submitted for a Contract.

_

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



Field	Data Type	Format	Descriptions	Example / Possible V	'alues
				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:

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

Field Descriptions & Data Format:

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

²³³ This field will be empty



Field	Data Type	Format	Descriptions	Example / Possible Values
Trade				
Ref_Traiana ²³⁴	String		Trade ID of Traiana	e.g. 18262416
			Counterparty of the Original	
Original Cpty ²³⁵	String		Transaction	
			Date of trade entry into OTC	
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	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
Trado Bato	June	BB/WWW/TTTT	Trade Bate	o.g. 10/10/2012
			To a Continuo de Dialectica de	
			Trade Settlement Date for the near leg of a Deliverable FX	
Trade Settle			Swap Contract or a Deliverable	
Date	Jdate	DD/MM/YYYY	FX Forward Contract	e.g. 16/12/2012
			Primary Currency for the near	
			leg of a Deliverable FX Swap	
			Contract or a Deliverable FX	
Prim Cur (FX)	String		Forward Contract	USD

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

²³⁵ This field will be empty



Field	Data Type	Format	Descriptions	Example / Possible Values
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.##236	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g1,000,000.00
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,
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## ²³⁷	Secondary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g. 6,300,000.00
Prim Amt Far (FX) [in CCP view] ²³⁸	Numeric	###,###,###.## ²³⁹	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	e.g. 1,000,000.00

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

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

²³⁹ A negative amount represent "selling" the currency while a positive amount represent "buying"



Field	Data Type	Format	Descriptions	Example / Pos	sible Values
Sec Amt Far (FX) [in CCP view] ²⁴⁰	Numeric	###,###,###.## 241	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	e.g6,800,000	0.00
Trade Settle Date Far ²⁴²	Jdate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	e.g. 12/12/2013	3
				REJECTED:	The transaction does not pass the eligibility checks or the margin process
Treade Otatus	Chaire a		Chatting of the Company	REMOVED	The transaction does not pass the eligibility checks or the margin process
Trade Status	String		Status of the Contract		
Rejection Reason	String		Reason for the trade in rejected or removed status	e.g. Trade not p	orocessed, short of margin

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

²⁴¹ A negative amount represent "selling" the currency while a positive amount represent "buying"

²⁴² The field will not be applicable for Deliverable FX Forward Contract



2.14. TDRP14_C WEB Open FXD Trades_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

²⁴³ This field will be empty



Field	Data Type	Format	Descriptions	Example / Possible Values
Fund	String		CCP ID of the fund	e.g. FUND3
				e.g. FX, FXForward (i.e. Deliverable FX Forward Contract)
Product Type	String		Product Type	FX Swap (i.e. Deliverable FX Swap Contract)
Trade Source	String		Approved Trade Registration System where the contract was sent	HKEXGTI (i.e. Traiana)
Trade Ref_Traiana ²⁴⁴	String		Trade ID of Traiana	e.g. 18262416
Original Cpty ²⁴⁵	String		Counterparty of the Original Transaction	
Entered Date	DisplayDatetime	DD/MM/YYY HH:MM	Time/Date of original transaction entry into OTC Clear	e.g. 08/11/2012 14:32
Registration Date	Jdate	DD/MM/YYYY	Registration Date of the Contract	e.g. 08/11/2012

²⁴⁴ For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID

²⁴⁵ This field will be empty



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 of the near leg of a Deliverable Swap Contract or a Deliverable FX Forward Contract	e.g. 20150831FXForward123456, 20150831FXSwapN123456
Unique Reference Far ²⁴⁶	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR for the far leg of a Deliverable FX Swap Contract	e.g. 20150831FXSwap123456
Trade Date	Jdate	DD/MM/YYYY	Trade Date	e.g. 08/11/2012
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

²⁴⁶ 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	###,###,###.## ²⁴⁷	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g1,000,000.00
Sec Cur (FX)	String		leg of a Deliverable FX Swap Contract or a Deliverable FX	e.g. CNH,
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## 248	Secondary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g. 6,300,000.00
Prim Amt Far (FX) [in CCP view] ²⁴⁹	Numeric	###,###,###.## ²⁵⁰	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	e.g. 1,000,000.00

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

²⁴⁹ The field will not be applicable for Deliverable FX Forward Contract

²⁵⁰ A negative amount represent "selling" the currency while a positive amount represent "buying"

HKEX 香港交易所

V9.30 Sep 2025

Field	Data Type	Format	Descriptions	Example / Possible Values	
Sec Amt Far (FX) [in CCP view] ²⁵¹	Numeric	###,###,###.## ²⁵²	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	e.g6,800,000.00	
Trade Settle Date Far ²⁵³	Jdate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	e.g. 12/12/2013	
				CLEARED:	The Contract is registered with OTC Clear
Trade Status	String		Status of the Contract	PEND_TRF/TRM/DCL:	The Contract is registered with OTC Clear and a deregistration request was submitted and under processing

2.15. TDRP15_C WEB Month Regis FXD_C

Report Descriptions:

 $^{251}\,$ The field will not be applicable for Deliverable FX Forward Contract

²⁵² A negative amount represent "selling" the currency while a positive amount represent "buying"

²⁵³ The field will not be applicable for Deliverable FX Forward Contract



Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		CCP ID for the Client Position Account	e.g. CLIENT
Origin	String		Type of Account	Client
Affiliate/Branch ²⁵⁴	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	e.g. FUND3

²⁵⁴ This field will be empty



Field	Data Type	Format	Descriptions	Example / Possible Values
				e.g. FX, FXForward (i.e. Deliverable FX Forward Contract)
Product Type	String		Product Type	FX Swap (i.e. Deliverable FX Swap Contract)
Trade Source	String		Approved Trade Registration System where the contract was sent	HKEXGTI (i.e. Traiana)
Trade				
Ref_Traiana ²⁵⁵	String		Trade ID of Traiana	e.g. 18262416
Original Cpty ²⁵⁶	String		Counterparty of the Original Transaction	
Registration Date	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	e.g. 08/11/2012 09:50:15
Deregistration Date	DisplayDatetime		Deregistration Time of the Contract	e.g. 08/11/2012 15:22:16

²⁵⁵ For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID

²⁵⁶ This field will be empty

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



Field	Data Type	Format	Descriptions	Example / Possible Values
Termination Date	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 08/14/2012 11:50:19
Transfer Date ²⁵⁹	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	e.g. 08/11/2012 12:50:24
Trade ID	Integer		Trade ID with OTC Clear	e.g. 123456
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR of the near leg of a Deliverable Swap Contract or a Deliverable FX Forward Contract	e.g. 20150831FXForward123456, 20150831FXSwapN123456
Unique Reference Far ²⁶⁰	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR for the far leg of a Deliverable FX Swap Contract	e.g. 20150831FXSwap123456
Trade Date	Jdate	DD/MM/YYYY	Trade Date	e.g. 08/11/2012

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

²⁶⁰ 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	
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.## ²⁶¹	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	
Sec Cur (FX)	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	

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



Field	Data Type	Format	Descriptions	Example / Possible Values
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## 262	Secondary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	
Prim Amt Far (FX) [in CCP view] ²⁶³	Numeric	###,###,###.## ²⁶⁴	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	
Sec Amt Far (FX) [in CCP view] ²⁶⁵	Numeric	###,###,###.## 266	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	
Trade Settle Date Far ²⁶⁷	Jdate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	

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

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

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

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

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

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



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

2.16. TDRP16_C WEB DIy Regist IRS NB_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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



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

Frequency:

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

Field Descriptions & Data Format:

Data Type	Format	Descriptions	Example / Possible Values
String		CCP ID for the Client Position Account	e.g. CLIENT
String		Type of Account	Client
String		CCP ID of the affiliate/branch	
String		CCP ID of the fund	e.g. FUND3
String		Draduat Type	e.g. Swap (i.e. Standard Rate Derivatives Contract)
	String String String	String String String String	String CCP ID for the Client Position Account Type of Account String CCP ID of the affiliate/branch CCP ID of the fund

²⁶⁸ This field will be empty



Trade Source	String		Approved Trade Registration System where the contract was sent	
Trade Ref_HKTR ²⁶⁹	String		Trade ID of HKTR-MC	e.g. T20141212000003
Trade Ref_MW	String		Trade ID of MW	e.g. 18262416
Original Cpty ²⁷⁰	String		Counterparty of the Original Transaction	
Registration Time ²⁷¹	DisplayDatetim e	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	e.g. 24/10/2012 11:50:15
Deregistration Time ²⁷²	DisplayDatetim e	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	e.g. 29/10/2012 11:50:15

²⁶⁹ This field is obsolete

²⁷⁰ This field will be empty

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

²⁷² This field will be populated when the Contract is deregistered



Tarresia ation	Diemles Detetion			
Termination Time ²⁷³	DisplayDatetim e	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 5/11/2012 10:50:15
Transfer Time ²⁷⁴	DisplayDatetim e	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	e.g. 29/11/2012 01:50:15
Trade ID	Integer		Trade ID with OTC Clear	e.g. 130320
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	e.g. 20150831SWAP123456
Trade Date	Jdate	DD/MM/YYYY	Trade Date	e.g. 24/10/2012
Trade Start Date	Jdate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012
Maturity Date	Jdate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015
Settle Currency ²⁷⁵	String		Settlement Currency of the Contract	e.g. CNY CNY
Pay Leg Type	String		Pay Leg Type	e.g. Fixed Float

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

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



				e.g. CNY	
Pay Leg Principal Ccy	String		Currency of the Pay Leg	CNY	
Pay Leg Principal	Numeric	###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.0	0
				e.g. Fixed	
Rec Leg Type	String		Receive Leg Type	Float	
				e.g. CNY	
Rec Leg Principal Ccy	String		Currency of the Receive Leg	CNY	
Rec Leg Principal	Numeric	###,###.##	Notional of the Receive Leg Principal	e.g. 6,200,000.0	0
Trade Status	String		Status of the Contract	CLEARED:	The Contract is registered with OTC Clear
				DECLEARED	The Contract is deregistered from OTC Clear
				TERMINATED:	The Contract is deregistered from OTC Clear by OTC Clear
				TRANSFERED:	The Contract is deregistered from OTC Clear after going through the transfer process



OriginalTrade Ref_MW	String	Trade ID of MW for the bilateral trade	e.g. 1234567
		Trade ID of CFETS for the bilateral	
Trade Ref_CFETS	String	trade	e.g. 1234567
		Trade ID of SHCH for the novated	
Trade Ref_SHCH	String	trade	e.g. 1234567
UPI Value	String	UPI value of the Contract	0 % OZVDZCOW/ZT95
UPI Value	9		e.g. QZXP7C0W7T85
		PTRR ID for the solo compression	e.g. 213800CKBBZUAHHARH83S240829ABCDEFGH123TSwa
PTRR_ID	String	avent of the Contract	p24

2.17. TDRP17_C WEB Dly Pend IRS Trades NB_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:



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

Frequency:

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

Field Descriptions & Data Format:

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

²⁷⁶ This field will be empty



Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Source	String		Approved Trade Registration System where the contract was sent	e.g. CFETS (i.e. CFETS)
Trade Ref_HKTR ²⁷⁷	String		Trade ID of HKTR-MC	e.g. T20141212000003
Trade Ref_MW	String		Trade ID of MW	e.g. 18262416
Original Cpty ²⁷⁸	String		Counterparty of the Original Transaction	
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	e.g. 23/10/2012 16:07
Trade ID	Integer		Trade ID with OTC Clear	e.g. 140320
Trade Date	Jdate	DD/MM/YYYY	Trade Date	e.g. 24/10/2012
Trade Start Date	Jdate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012

²⁷⁷ This field is obsolete

²⁷⁸ This field will be empty



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

⁻

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



Field	Data Type	Format	Descriptions	Example / Possible Va	alues
Rec Leg Principal	Numeric	###,###.##	Notional of the Receive Leg Principal	e.g. 6,200,000.00	
				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.
Trade Status	String		Status of the Contract	LIMITED_FAILED:	The transaction is failed to be registered due to the breach of position/notional limits defined by CM.
				REJECT_DCLR	This is an interim status where the system is processing a deregistration request submitted for a Contract.
				VAILDATED_DCLR	This is an interim status where the system is processing a deregistration request submitted for a Contract.



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



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

2.18. TDRP18_C WEB Dly Rejc IRS Trades NB_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:



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

Field Descriptions & Data Format:

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

²⁸⁰ This field will be empty



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

²⁸¹ This field is obsolete

²⁸² This field will be empty



Field	Data Type	Format	Descriptions	Example / Possible Values
				e.g. CNY
Settlement Currency ²⁸³	String		Settlement Currency of the Contract	CNY
				e.g. Fixed
Pay Leg Type	String		Pay Leg Type	Float
				e.g. CNY
Pay Leg Principal Ccy	String		Currency of the Pay Leg	CNY
Pay Leg Principal	Numeric	###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00
				e.g. Fixed
Rec Leg Type	String		Receive Leg Type	Float
9 71				e.g. CNY
Rec Leg Principal Ccy	String		Currency of the Receive Leg	CNY
Rec Leg Principal	Numeric	###,###.##	Notional of the Receive Leg Principal	e.g. 6,200,000.00

-

²⁸³ The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract



Field	Data Type	Format	Descriptions	Example / Possible Values
				REJECTED: The transaction does not pass the eligibility checks or the margin process
Trade Status	String		Status of the Contract	REMOVED The transaction does not pass the eligibility checks or the margin process
Rejection Reason	String		Reason for the trade in rejected or removed status	e.g. Trade not processed, short of margin
OriginalTrade Ref_MW	String		Trade ID of MW for the bilateral trade	e.g. 1234567
Trade Ref_CFETS	String		Trade ID of CFETS for the bilateral trade	e.g. 1234567
Trade Ref_SHCH	String		Trade ID of SHCH for the novated trade	e.g. 1234567

2.19. TDRP19_C WEB Open IRS Trades NB_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:



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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		CCP ID for the Client Posit	e.g. CLIENT
Origin	String		Type of Account	Client
Affiliate/Branch ²⁸⁴	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	e.g. FUND3
Product Type	String		Product Type	e.g. Swap (Standard Rate Derivatives Contract)

284	This	field	will	he	empty
	11113	IICIU	VV	DC	CHIPLY



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

²⁸⁵ This field is obsolete

²⁸⁶ This field will be empty



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

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



Field	Data Type	Format	Descriptions	Example / Possible Values
Pay Leg Rate Index			Floating Rate Spread of the Pay	
Spread	Numeric	#.####	Leg	e.g. 1.12345
				(Currency/Rate Index/Rate Index Tenor/Rate Index
				Source),
				e.g. HKD/HIBOR/3M/HKAB,
Pay Leg Floating			Floating Rate Option of the Pay	
Rate ²⁸⁸	String		Leg	CNY/CNREPOFIX=CFXS/1W/Reuters
				e.g. 30/360 = 30/360,
				ACT/360 = Act/360.
				ACT/ACT = Act/Act
				ACT/365 = Act/365 (Fixed),
			Day Count Fraction of the Pay	30E*/360 = 30E/360,
Pay Leg DayCount	String		Leg	30E/360 = 30E/360 (ISDA),
				e.g. MOD_FOLLOW= Modified Following,
Pay Leg Payment				
Bus Day			Business Day Convention of the	FOLLOWING= Following,
Convention	String		Pay Leg	PRECEDING= Preceding
				e.g. MTH= Monthly,
				QTR= Quarterly,
				SA= Semi-Annually,
Pay Leg Payment			Payment Frequency of the Pay	PA= Annually
Frequency	String		Leg	ZC= Zero Coupon
				e.g. Fixed
Rec Leg Type	String		Receive Leg Type	Float

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



Field	Data Type	Format	Descriptions	Example / Possible Values
				e.g. CNY
Rec Leg Principal				
Ccy	String		Currency of the Receive Leg	CNY
Bool on Brimainal	Numaria		Notional of the Receive Leg	0 7 6 200 000 00
Rec Leg Principal	Numeric	##,###,###.##	Principal 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		<u>ии иииии</u>	Floating Rate Spread of the	2 4 40045
Spread	Numeric	##.####	Receive Leg	e.g. 1.12345 (Currency/Rate Index/Rate Index Tenor/Rate Index
				Source),
				e.g. HKD/HIBOR/3M/HKAB,
Rec Leg Floating			Floating Rate Option of the	e.g
Rate ²⁸⁹	String		Receive Leg	CNY/CNREPOFIX=CFXS/1W/Reuters
				e.g. 30/360 = 30/360,
				ACT/360 = Act/360,
				ACT/ACT = Act/Act,
				ACT/365 = Act/365 (Fixed),
			Day Count Fraction of the Receive	
Rec Leg DayCount	String		Leg	30E/360 = 30E/360 (ISDA),

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



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



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

2.20. TDRP20_C WEB Month Regis IRS NB_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:



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

²⁹⁰ This field will be empty

²⁹¹ This field is obsolete



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

²⁹² This field will be empty

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



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

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



Field	Data Type	Format	Descriptions	Example / Possible Va	alues
				e.g. Fixed	
Rec Leg Type	String		Receive Leg Type	Float	
				e.g. CNY	
Rec Leg Principal Ccy	String		Currency of the Receive Leg	CNY	
Rec Leg Principal	Numeric	##,###,###.##	Notional of the Receive Leg Principal	e.g. 6,200,000.00	
				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
Trade Status	String		Status of the Contract	PEND_TRF/TRM/DCL:	The Contract is registered with OTC Clear and a deregistration request was submitted and under processing
OriginalTrade			Trade ID of MW for the		
Ref_MW	String		bilateral trade	e.g. 1234567	



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

3. Settlement Reports for House Position Account

3.1. STRP01 WEB Money Settle

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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



Field	Data Type	Format	Descriptions	Example / Possible Va	llues
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	
				VARIATION_MARGIN:	End-of-day variation margin requirement
				CASHFLOW	Consideration and Additional payments from the contract
				INTEREST:	Price Alignment Interest
				PRINCIPAL	Notional Exchange from the contract
				FEES:	Fee
Payment Type	String		Type of payment	COMPRESSION_CAS H_SETTLEMENT	Unwind Proposal payments for compression cycle
Payment sub-typ	e String		Further classification on the type of payment	SimpleTransfer	Settlements related to registered contracts



Field	Data Type	Format	Descriptions	Example / Possible Values
				e.g. RECEIPT
CCP Pay/Rec	String		Pay or Receive from CCP perspective	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
				e.g. USD/CNH,
Ccy Pair ²⁹⁷	String		Currency Pair of Notional Exchange	USD/HKD
				e.g. USD
Settle Currency	String		Settlement Currency	HKD, EUR, CNH
Transfer Amount ²⁹⁸	Numeric	###,###,###.##	Amount to be settle	e.g. 60,123.45

²⁹⁷ The field will only be applicable for Notional Exchange

²⁹⁸ A positive figure will be populated when CCP Pay/Rec field is "RECEIPT" and a negative figure will be populated when CCP Pay/Rec is "PAYMENT"



Field	Data Type	Format	Descriptions	Example / Possible Values
Settle Method ²⁹⁹				
Split ID ³⁰⁰				

3.2. STRP02 WEB Settle Details FXNDF

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

²⁹⁹ This field will be empty

³⁰⁰ This field will be empty



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

³⁰¹ Branch refers to the branch under the same legal entity as the clearing member while Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)

³⁰² This field will be empty

³⁰³ This field is obsolete



Field	Data Type	Format	Descriptions	Example / Possible Values
Original Cpty	String		Counterparty of the Original Transaction	e.g. ABCDHKHH001T or EFGFHKHH002T
Registration Date	Jdate	DD/MM/YYYY	Registration Date of the Contract	e.g. 08/11/2012
Trade ID	Integer		Trade ID with OTC Clear	e.g. 123456
Trade Date	Jdate	DD/MM/YYYY	Trade Date	e.g. 08/11/2012
Trade Settle Date	Jdate	DD/MM/YYYY	Trade Settlement Date	e.g. 08/01/2013
Forward Rate	Numeric	###,###.####	Forward Rate	e.g. 1,080.0000
Prim Cur (FX)	String		Primary Currency	USD
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.## 304	Primary Currency Amount	e.g1,000,000.00
Sec Cur (FX)	String		Secondary Currency	e.g. KRW TWD, INR, CNY

³⁰⁴ A negative amount represent "selling" the currency while a positive amount represent "buying"



Field	Data Type	Format	Descriptions	Example / Possible Va	alues
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## 305	Secondary Currency Amount	e.g. 1,080,000,000.00	
				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
Trade Status	String		Status of the Contract	TERMINATED	The Contract is deregistered from OTC Clear
Term/Trf/Deregistr ation Date ³⁰⁶	Jdate	DD/MM/YYYY	Termination/Transfer or Declear Date	e.g. 19/112012	
Posting Date	Jdate	DD/MM/YYYY	Date of Variation Margin calculation	e.g. 19/112012	

_

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

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



Field	Data Type	Format	Descriptions	Example / Possible Values
Yesterday's NPV	Numeric	###,###,###	Yesterday's Mark-to-Market value	e.g. 1,234,377.10
EOD NPV	Numeric	###,###,###	End of Day Mark-to-Market value	e.g. 1,254,377.10
VM ³⁰⁷	Numeric	###,###,###	Variation margin amount	e.g. 20,000.00
VM Value Date	Jdate	DD/MM/YYYY	Variation margin value date	e.g. 20/11/2012
Settlement Currency	String		The settlement currency of the contract	USD
Settlement Amount ³⁰⁸	Numeric	###,###,###	The settlement amount for the contract	e.g. 56,789.30
Settlement Value Date	Jdate	DD/MM/YYYY	Value Date of the Settlement Amount	e.g. 20/11/2012

3.3. STRP03 WEB Settle Details IRS

Report Descriptions:

³⁰⁷ Please note Yesterday's NPV, EOD NPV and VM are presented in USD; a positive figure means a receipt while a negative figure means payment

³⁰⁸ A positive figure means a receipt and a negative figures means a payment



Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Member/Client ID	String		Clearing Member ID	e.g. ABCDHKHH001T
Origin	String		Type of Account	House
Affiliate/Branch ³⁰⁹	String		CCP ID of the affiliate/branch	

³⁰⁹ Branch refers to the branch under the same legal entity as the clearing member while Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)



Field	Data Type	Format	Descriptions	Example / Possible Values
Fund ³¹⁰	String		CCP ID of the fund	
				e.g. Swap (Standard Rate Derivatives Contract)
				SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)
Product Type	String		Product Type	SwapCrossCurrency (i.e. Standard Cross-currency Rates Derivatives Contract)
Trade Source	String		Approved Trade Registration System where the contract was sent	e.g. MW (i.e. MarkitWire)
Trade Ref_HKTR ³¹¹	String		Trade ID of HKTR-MC	e.g. T20141212000003
Trade Ref_MW	String		Trade ID of MW	e.g. 18262416
Original Cpty	String		Counterparty of the Original Transaction	e.g. ABCDHKHH001T or EFGFHKHH002T
Registration Date	Jdate	DD/MM/YYYY	Registration Date of the Contract	e.g. 08/11/2012

³¹⁰ This field will be empty

³¹¹ This field is obsolete



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



Field	Data Type	Format	Descriptions	Example / Possible Va	alues
Rec Leg Principal	Numeric	##,###,###.##	Notional of the Receive Leg Principal	e.g. 6,200,000.00	
-				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
Trade Status	String		Status of the Contract	TERMINATED	The Contract is deregistered from OTC Clear
Term/Trf/Deregistra tion Date ³¹²	Jdate	DD/MM/YYYY	Termination/Transfer or Deregistered Date	e.g. 19/112012	
Posting Date	Jdate	DD/MM/YYYY	Date of Variation Margin calculation	e.g. 19/112012	

_

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



Field	Data Type	Format	Descriptions	Example / Possible Values
Yesterday's NPV ³¹³	Numeric	###,###,###.##	Yesterday's Mark-to-Market value	e.g. 1,234,377.10
Yesterday's NPV (CCS Pay Leg)	Numeric	###,###,###.##	Yesterday's Net Present Value of the whole contract if Principal Currency of Pay Leg is "USD", Otherwise, it will be blank.	e.g. 1,234,377.10
Yesterday's NPV (CCS Rec Leg)	Numeric	###,###,###.##	Yesterday's Net Present Value of the whole contract if Principal Currency of Rec Leg is "USD", Otherwise, it will be blank	e.g. 1,234,377.10
EOD NPV ³¹⁴	Numeric	###,###,###.##	End of Day Mark-to-Market value	e.g. 1,254,377.10
EOD NPV (CCS Pay Leg)	Numeric	###,###,###	End of Day Net Present Value of the whole contract if Principal Currency of Pay Leg is "USD", Otherwise, it will be blank	e.g. 1,254,377.10
EOD NPV (CCS Rec Leg)	Numeric	###,###,###.##	End of Day Net Present Value of the whole contract if Principal Currency of Rec Leg is "USD", Otherwise, it will be blank	e.g. 1,254,377.10
VM ³¹⁵	Numeric	###,###,###.##	Variation margin amount	e.g. 20,000.00

_

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

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

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



Field	Data Type	Format	Descriptions	Example / Possible Values
VM Value Date ³¹⁶	Jdate	DD/MM/YYYY	Variation margin value date	e.g. 20/11/2012
			Variation margin amount of the	
			whole contract if Principal	
VM (CCS Pay Leg)	Numeric	###,###,###.##	Currency of Pay Leg is "USD", Otherwise, it will be blank	e.g. 20,000.00
(Variation margin value date of	
			the whole contract if Principal	
VM Value Date	Jdate	DD/MM/YYYY	Currency of Pay Leg is "USD",	e.g. 20/11/2012
(CCS Pay Leg)	Juaic	DD/WW/TTTT	Otherwise, it will be blank	C.g. 20/11/2012
			Variation margin amount of the whole contract if Principal	
			Currency of Rec Leg is "USD",	
VM (CCS Rec Leg)	Numeric	###,###,###.##	Otherwise, it will be blank	e.g. 20,000.00
			Variation margin value date of	
			the whole contract If Principal	
VM Value Date	Jdate	DD/MM/YYYY	Currency of Rec Leg is "USD",	e.g. 20/11/2012
(CCS Rec Leg)	Juale	DD/WW/TTTT	Otherwise, it will be blank	-
				e.g. USD
Settle Cur. ³¹⁷	String		Settlement Currency of the Contract	HKD, EUR, CNH
Octob Flore				
Cash Flow Amount ³¹⁸	Numeric	###,###,###.##	Amount of the Cashflow	e.g. 5,678.11

-

³¹⁶ The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

³¹⁷ The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

³¹⁸ The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract



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

-

³¹⁹ The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

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



Field	Data Type	Format	Descriptions	Example / Possible Values
Addnl Payment Amount ³²¹	Numeric	###,###,###.##	Amount of the Additional Payment	e.g. 100.00
Addnl Payment Val Date ³²²	Jdate	DD/MM/YYYY	Additional Payment value date	e.g. 26/10/2012
				e.g. USD
Principal Ccy (CCS Pay Leg)	String		Currency of the Initial or Final Exchange for CCS Pay Leg	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
				e.g. CNH
Principal Ccy (CCS Rec Leg)	String		Currency of the Initial or Final Exchange for CCS Receive Leg	HKD, EUR, USD

_

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.

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



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

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

Frequency:

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



Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		Clearing Member ID	e.g. ABCDHKHH001T
Origin	String		Type of Account	House
Affiliate/Branch ³²³	String		CCP ID of the affiliate/branch	
Fund ³²⁴	String		CCP ID of the fund	
				e.g. Swap (Standard Rate Derivatives Contract)
Product Type	String		Product Type	SwapCrossCurrency (i.e. Standard Cross-currency Rates Derivatives Contract)
Trade Source	String		Approved Trade Registration System where the contract was sent	e.g. MW (i.e. MarkitWire)
Trade				
Ref_HKTR ³²⁵	String		Trade ID of HKTR-MC	e.g. T20141212000003

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

³²⁴ This field will be empty

³²⁵ This field is obsolete



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

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

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



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

3.5. 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:

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

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



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

Frequency:

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

Field Descriptions & Data Format:

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

274

³³⁰ Branch refers to the branch under the same legal entity as the clearing member while Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)

³³¹ This field will be empty



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

³³² This field is obsolete



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

3.6. 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.

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

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



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

Time Available on OASIS:

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

Frequency:

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

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

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

³³⁶ This field will be empty

HKEX 香港交易所

V9.30 Sep 2025

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade ID	Integer		OCASS Trade ID of the Contract with the additional payment	e.g. 135806
Fee Туре	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
				e.g. PAY
CCP Pay/Rec	String		Pay or Receive from CCP perspective	REC
				e.g. USD
Fee Currency	String		Currency of the Additional Payment	HKD, EUR, CNH
Fee Amount ³³⁷	Numeric	###,###,###.##	Amount of the additional payment	e.g10,500.50

3.7. STRP07 WEB Monthly Fees

Report Descriptions:

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



Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field Data Type Format Descriptions Example / Possible Values Member ID e.g. ABCDHKHH001T String Clearing Member ID Type of Account House Origin String Affiliate/Branch³³⁸ CCP ID of the affiliate/branch String

³³⁸ Branch refers to the branch under the same legal entity as the clearing member while Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)



Field	Data Type	Format	Descriptions	Example / Possible Values
Fund ³³⁹	String		CCP ID of the fund	
Trade ID	Integer		Trade ID with OTC Clear	e.g. 135806
				e.g. FXNDF
				Swap, SwapNonDeliverable, Margin Call ³⁴⁰ ,
Product Type	String		Product Type	SwapCrossCurrency, FX, FXForward, FXSwap
				CLEARING_FEE Charge for registering a contract
				DECLEAR_FEE Charge for deregistering a contract
<i>Fee Туре</i>	String		Fee Type	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
				e.g. REC,
CCP Pay/Rec	String		Pay or Receive from CCP perspective	PAY (if discount, rebate, or adjustment)

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



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

3.8. STRP08 WEB Monthly Fees II

Report Descriptions:

Purpose:

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

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

³⁴² This field is obsolete



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

Time Available on OASIS:

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

Frequency:

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

Field	Data Type	Format	Descriptions	Example / Possible Va	lues
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	
				MAINTENANCE_FEE	Charge for maintaining a registered contract with OTC Clear
Fee Type	String		Fee Type	ANNUAL_FEE	Annual fee of being an Active Clearing Member



Field	Data Type	Format	Descriptions	Example / Possible V	alues
				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	
				e.g. Receive	
CCP Pay/Rec	String		Pay or Receive from CCP perspective	Pay (if discount, rebate	e, or adjustment)
				e.g. HKD	
Fee Currency	String		Currency of the Fee	USD	
Fee Amount ³⁴⁴	Numeric	###,###,###.##	Amount of the Fee	e.g. 500.00	
Remark	String		Special remark for the enti when applicable	ry	
Remark2	String		Breakdown of Maintenance fe by product. For other fee- breakdown by Member/Clie ID		

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



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

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

Frequency:

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

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



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

³⁴⁵ Branch refers to the branch under the same legal entity as the clearing member while Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)

³⁴⁶ This field will be empty

³⁴⁷ This field is obsolete



Field	Data Type	Format	Descriptions	Example / Possible Values
Trade ID	Integer		Trade ID with OTC Clear	e.g. 130320
Cash Flow Type	String		Cash Flow Type	INTEREST
Cash Flow Date	Jdate	DD/MM/YYYY	Value Date of the projected cash flow	e.g. 20/11/2012
Trade Currency	String		Currency of the Contract	CNY, INR, KRW, THB, TWD
Cash Flow Ccy	String		Currency of the Cash Flow	USD
CCP Pay Amt ³⁴⁸	Numeric	###,###,###.##	Amount of the Coupon to be paid by OTC Clear	e.g5,678.11
CCP Rec Amt ³⁴⁹	Numeric	###,###,###.##	Amount of the Coupon to be received by OTC Clear	e.g. 5,678.11
OriginalTrade Ref_MW	String		Trade ID of MW for the bilateral trade	e.g. 1234567

_

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.

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



3.10. STRP10 WEB Corp Action

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

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



Field	Data Type	Format	Descriptions	Example / Possible Values
				e.g. INTEREST
СА Туре	String		The type of cash flow	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 22:00 HK time)

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

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

³⁵¹ This field will be empty



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

_

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



Field	Data Type	Format	Descriptions	Example / Possible Values
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.## ³⁵³	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	
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
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## ³⁵⁴	Secondary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	
Prim Amt Far (FX) [in CCP view] ³⁵⁵	Numeric	###,###,###.## ³⁵⁶	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	

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

³⁵⁵ The field will not be applicable for Deliverable FX Forward Contract

³⁵⁶ A negative amount represent "selling" the currency while a positive amount represent "buying"



Field	Data Type	Format	Descriptions	Descriptions Example / Possible Values		
Sec Amt Far (FX) [in CCP view] ³⁵⁷	Numeric	###,###,### ³⁵⁸	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract			
Trade Settle Date Far ³⁵⁹	Jdate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap 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	
Trade Status	String		Status of the Contract	TERMINATED	The Contract is deregistered from OTC Clear	

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

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

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



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

_

³⁶⁰ Populated only when the contract is DECLERAED, TRANSFERED or TERMINATED; the time figure presented in this field is only indicative, for the exact time, please refer to the relevant trade report.

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



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

3.12. STRP12 WEB Settle Proj FXD

Report Descriptions:

Purpose:

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

Time Available on OASIS:

³⁶² A positive figure means a receipt and a negative figures means a payment



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

Frequency:

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

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

³⁶³ Branch refers to the branch under the same legal entity as the clearing member while Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)

³⁶⁴ This field will be empty



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

_

³⁶⁵ For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID



Field	Data Type	Format	Descriptions	Example / Possible Values
CCP Pay Amt ³⁶⁶	Numeric		Amount of the Cash Flow to be paid by OTC Clear	e.g. — 100,000.00
CCP Rec Amt ³⁶⁷	Numeric		Amount of the Cash Flow to be received by OTC Clear	e.g. 600,000.00

_

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

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



3.13. STRP13 WEB Money Settle For Stmt Bank

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

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



Field	Data Type	Format	Descriptions	Example / Possible	e Values
CCP Trade ID	Integer		The ID of the settlement component with OTC Clear	e.g. 135044	
Payment Type	String		Type of payment	PRINCIPAL	Notional Exchange from the contract
Payment sub-type			Further classification on the type of payment	SimpleTransfer	Settlements related to registered contracts
i ajiiiani caic sypto				e.g. RECEIPT	
CCP Pay/Rec	String		Pay or Receive from CCP perspective	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	
				e.g. USD/CNH,	
Ccy Pair ³⁶⁸	String		Currency Pair of Notional Exchange		

³⁶⁸ The field will only be applicable for Notional Exchange



Field	Data Type	Format	Descriptions	Example / Possible Values	
				USD/HKD	
				e.g. USD	
Settle Currency	String		Settlement Currency	HKD, CNH	
T 6					
Transfer Amount ³⁶⁹	Numeric	###,###,###.##	Amount to be settle	e.g. 60,123.45	
Settle Method ³⁷⁰					
Split ID ³⁷¹					

³⁶⁹ A positive figure will be populated when CCP Pay/Rec field is "RECEIPT" and a negative figure will be populated when CCP Pay/Rec is "PAYMENT"

³⁷⁰ This field will be empty

³⁷¹ This field will be empty



3.14. STRP14 WEB Settle Details IRS NB

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

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



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

³⁷² Branch refers to the branch under the same legal entity as the clearing member while Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)

³⁷³ This field will be empty

³⁷⁴ This field is obsolete



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



Field	Data Type	Format	Descriptions	Example / Possible Va	alues
				CNY	
Rec Leg Principal	Numeric	##,###,###.##	Notional of the Receive Leg Principal	e.g. 6,200,000.00	
				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
Trade Status	String		Status of the Contract	TERMINATED	The Contract is deregistered from OTC Clear
Term/Trf/Deregistra tion Date ³⁷⁵	Jdate	DD/MM/YYYY	Termination/Transfer or Deregistered Date	e.g. 19/112012	

_

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



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

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

 $^{^{}m 377}$ The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract



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

³⁷⁸ Please note Yesterday's NPV, EOD NPV and VM are presented in the settlement currency; a positive figure means a receipt while a negative figure means a payment. The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

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

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



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

_

³⁸¹ The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

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

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



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

-

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.

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



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



3.15. STRP15 WEB Settle Proj IRS NB

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		Clearing Member ID	e.g. ABCDHKHH001T
Origin	String		Type of Account	House
Affiliate/Branch ³⁸⁶	String		CCP ID of the affiliate/branch	

³⁸⁶ Branch refers to the branch under the same legal entity as the clearing member while Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)



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

³⁸⁷ This field will be empty

³⁸⁸ This field is obsolete

³⁸⁹ This field is obsolete



Field	Data Type	Format	Descriptions	Example / Possible Values
Cash Flow Reset Date 390	Jdate	DD/MM/YYYY	Reset Date of the projected cash flow	e.g. 19/112012
Cash Flow Reset Rate ³⁹¹	Numeric	###.####	Rate used to determine the projected cash flow	e.g. 1.5000
Cash Flow Date	Jdate	DD/MM/YYYY	Value Date of the projected cash flow	e.g. 20/11/2012
Cash Flow Ccy	String		Currency of the Cash Flow	e.g. CNY
CCP Pay Amt ³⁹²	Numeric	###,###,###.##	Amount of the Cash Flow to be paid by OTC Clear	e.g 5,678.11
CCP Rec Amt ³⁹³	Numeric	###,###,###.##	Amount of the Cash Flow to be received by OTC Clear	e.g. 5,678.11

_

 $^{^{390}\,}$ This field will be populated when the cashflow is generated from the float leg

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

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

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



Field	Data Type	Format	Descriptions	Example / Possible Values
OriginalTrade Ref_MW ³⁹⁴	String		Trade ID of MW for the bilateral trade	"n/a"
Trade Ref_CFETS	String		Trade ID of CFETS for the bilateral trade	e.g. 1234567
Trade Ref_SHCH	String		Trade ID of SHCH for the novated trade	e.g. 1234567

3.16. STRP16 WEB Monthly IM Interest

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

³⁹⁴ This field is obsolete



Frequency:

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

Field Descriptions & Data Format:

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

3.17. STRP17 WEB Monthly PAI

Report Descriptions:



Purpose:

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

Time Available on OASIS:

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

Frequency:

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

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



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



4. Settlement Reports for Client Position Account

4.1. STRP01_C WEB Money Settle_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

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



Field	Data Type	Format	Descriptions	Example / Possible Va	alues
				VARIATION_MARGIN:	End-of-day variation margin requirement
				CASHFLOW	Consideration and Additional payments from the contract
				INTEREST:	Price Alignment Interest
				PRINCIPAL:	Notional exchange from the contract
				FEES:	Fee
				COMPRESSION_CAS	Cililia i i opecali payilletite
Payment Type	String		Type of payment	H_SETTLEMENT	compression cycle
Payment sub-type	String		Further classification on the type of payment	SimpleTransfer e.g. RECEIPT	Settlements related to registered contracts
CCP Pay/Rec	String		Pay or Receive from CCP perspective	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
				e.g. USD/CNH,
Ccy Pair ³⁹⁵	String		Currency Pair of Notional Exchange	USD/HKD
				e.g. USD
Settle Currency	String		Settlement Currency	HKD, EUR, CNH
Transfer Amount ³⁹⁶	Numeric	###,###,###.##	Amount to be settle	e.g. 60,123.45
Settle Method ³⁹⁷				
Split ID ³⁹⁸				

³⁹⁵ This field will only be applicable for Notional Exchange

³⁹⁶ A positive figure will be populated when CCP Pay/Rec field is "RECEIPT" and a negative figure will be populated when CCP Pay/Rec is "PAYMENT"

³⁹⁷ This field will be empty

³⁹⁸ This field will be empty



4.2. STRP02_C WEB Settle Details FXNDF_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Member/Client ID	String		CCP ID for the Client Position Account	e.g. CLIENT
Origin	String		Type of Account	Client
Affiliate/Branch ³⁹⁹	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	e.g. FUND3

³⁹⁹ This field should be empty



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

⁴⁰⁰ This field is obsolete

⁴⁰¹ This field will be empty



Field	Data Type	Format	Descriptions	Example / Possible Values
Forward Rate	Numeric	###,###.####	Forward Rate	e.g. 1,080.0000
Prim Cur (FX)	String		Primary Currency	USD
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.## 402	Primary Currency Amount	e.g1,000,000.00
				e.g. KRW
Sec Cur (FX)	String		Secondary Currency	TWD, INR, CNY
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## ⁴⁰³	Secondary Currency Amount	e.g. 1,080,000,000.00
				CLEARED: The Contract is registered with OTC Clear
				The Contract is registered with PEND_TRF/TRM/DCL: OTC Clear and a deregistration request was submitted and under processing
Trade Status	String		Status of the Contract	DECLEARED The Contract is deregistered from OTC Clear

⁴⁰² A negative amount represent "selling" the currency while a positive amount represent "buying"
⁴⁰³ Number of decimal place displayed depends on the currency. KRW: 0 decimal place; TWD, CNY, INR: maximum 2 decimal places. A negative amount represent "selling" the currency while a positive amount represent "buying"



Field	Data Type	Format	Descriptions	Example / Possible Values	
				TRANSFERED	The Contract is deregistered from OTC Clear after going through the transfer process
				TERMINATED	The Contract is deregistered from OTC Clear
Term/Trf/Deregistr ation Date ⁴⁰⁴	Jdate	DD/MM/YYYY	Termination/Transfer or Declear Date	e.g. 19/112012	
Posting Date	Jdate	DD/MM/YYYY	Date of Variation Margin calculation	e.g. 19/112012	
Yesterday's NPV	Numeric	###,###,###.##	Yesterday's Mark-to-Market value	e.g. 1,234,377.10	
EOD NPV	Numeric	###,###,###.##	End of Day Mark-to-Market value	e.g. 1,254,377.10	
VM ⁴⁰⁵	Numeric	###,###,###.##	Variation margin amount	e.g. 20,000.00	
VM Value Date	Jdate	DD/MM/YYYY	Variation margin value date	e.g. 20/11/2012	
Settlement Currency	String		The settlement currency of the contrac	t USD	

__

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

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



Field	Data Type	Format	Descriptions	Example / Possible Values
Settlement Amount ⁴⁰⁶	Numeric	###,###,###	The settlement amount for the contract	e.g. 56,789.30
Settlement Value Date	Jdate	DD/MM/YYYY		e.g. 20/11/2012

4.3. STRP03_C WEB Settle Details IRS_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

 $^{^{}m 406}\,$ 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		CCP ID for the Client Position Account	e.g. CLIENT
Origin	String		Type of Account	Client
Affiliate/Branch ⁴⁰⁷	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	e.g. FUND3 e.g. Swap (Standard Rate Derivatives Contract)
				SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)
Product Type	String		Product Type	SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)
Trade Source	String		Approved Trade Registration System where the contract was sent	e.g. MW (i.e. MarkitWire)

⁴⁰⁷ This field will be empty



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

⁴⁰⁸ This field is obsolete

⁴⁰⁹ This field will be empty



Field	Data Type	Format	Descriptions	Example / Possible Va	alues
				e.g. USD	
Pay Leg Principal Ccy	String		Currency of the Pay Leg	HKD, EUR, CNH, CNY	, INR, KRW, THB, TWD
Pay Leg Principal	Numeric	##,###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00	
				e.g. Fixed	
Rec Leg Type	String		Receive Leg Type	Float	
				e.g. CNH	
Rec Leg Principal Ccy	String		Currency of the Receive Leg	HKD, EUR, USD, CNY	, INR, KRW, THB, TWD
Rec Leg Principal	Numeric	##,###,###.##	Notional of the Receive Leg Principal	e.g. 6,200,000.00	
				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
Trade Status	String		Status of the Contract	DECLEARED	The Contract is deregistered from OTC Clear



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

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

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



Field	Data Type	Format	Descriptions	Example / Possible Values
EOD NPV ⁴¹²	Numeric	###,###,###.##	End of Day Mark-to-Market value	e.g. 1,254,377.10
			End of Day Net Present Value of	
EOD NBV (000			the whole contract If Principal	
EOD NPV (CCS Pay Leg)	Numeric	###,###,###.##	Currency of Pay Leg is "USD", Otherwise, it will be blank	e.g. 1,254,377.10
- 3/			End of Day Net Present Value of	
FOR MRV (CCC			the whole contract If Principal	
EOD NPV (CCS Rec Leg)	Numeric	###,###,###.##	Currency of Rec Leg is "USD", Otherwise, it will be blank	e.g. 1,254,377.10
, (00 <u>L</u> 0g)			outerwise, it was a same	
<i>VM</i> ⁴¹³	Numeric	###,###,###.##	Variation margin amount	e.g. 20,000.00
VIVI		, ,	variation margin amount	
VM Value Date ⁴¹⁴	Jdate	DD/MM/YYYY	Variation margin value data	e.g. 20/11/2012
VIVI Value Date	odato	22,11111,1111	Variation margin value date Variation margin amount of the	
			whole contract If Principal	
			Currency of Pay Leg is "USD",	
VM (CCS Pay Leg)	Numeric	###,###,###.##	Otherwise, it will be blank	e.g. 20,000.00
			Variation margin value date of the	
VM Value Date			whole contract If Principal	
(CCS Pay Leg)	Jdate	DD/MM/YYYY	Currency of Pay Leg is "USD",	e.g. 20/11/2012

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

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

⁴¹⁴ The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract



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

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

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

⁴¹⁷ The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract



Field	Data Type	Format	Descriptions	Example / Possible Values
Cash Flow Value Date (CCS Pay Leg)	Jdate	DD/MM/YYYY	Cashflow amount value date for CCS Pay Leg	e.g. 26/01/2013
Cash Flow Amount (CCS Rec Leg)	Numeric	###,###,###.##	Cashflow amount of the coupon payment for CCS Receive Leg	e.g. 1,000,000.00
Cash Flow Value Date (CCS Rec Leg)	Jdate	DD/MM/YYYY	Cashflow amount value date for CCS Receive Leg	e.g. 26/01/2013
Addnl Payment Currency ⁴¹⁸	String		Currency of the Additional Payment	e.g. USD HKD, EUR, CNH
Addnl Payment Amount ⁴¹⁹	Numeric	###,###,###.##	Amount of the Additional Payment	e.g. 100.00
Addni Payment Val Date ⁴²⁰	Jdate	DD/MM/YYYY	Additional Payment value date	e.g. 26/10/2012

⁴¹⁸ Populated only when Additional Payments is applicable. Clearing member should always refer to the report STRP06 WEB Daily Additional Fees for the exact amount payable/receivable for each Contract on a given date.

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.

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



4.4. STRP04_C WEB Settle Proj IRS_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		CCP ID for the Client Position Account	e.g. CLIENT
Origin	String		Type of Account	Client
Affiliate/Branch ⁴²¹	String		CCP ID of the affiliate/branch	

⁴²¹ This field will be empty



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

⁴²² This field is obsolete

⁴²³ This field will be empty



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

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

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

⁴²⁶ This field will be populated when OTC Clear is to pay the cash flow and the figure will be negative. Only one of the fields "CCP Pay Amt" and "CCP Rec Amt" will be populated for each Contract

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



4.5. STRP05_C WEB Settle Proj FXNDF_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		CCP ID for the Client Position Account	e.g. CLIENT
Origin	String		Type of Account	Client
Affiliate/Branch ⁴²⁸	String		CCP ID of the affiliate/branch	

⁴²⁸ This field will be empty



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

⁴²⁹ This field is obsolete

⁴³⁰ This field will be empty



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

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

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



4.6. STRP06_C WEB Dly Addl Fees_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

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



Field	Data Type	Format	Descriptions	Example / Possible Values
Affiliate/Branch ⁴³³	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	e.g. FUND3
Trade ID	Integer		OCASS Trade ID of the Contract with the additional payment	e.g. 135806
Fee Туре	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
				e.g. PAY
CCP Pay/Rec	String		Pay or Receive from CCP perspective	REC
				e.g. USD
Fee Currency	String		Currency of the Additional Payment	HKD, EUR, CNH
Fee Amount ⁴³⁴	Numeric	###,###,###.##	Amount of the additional payment	e.g10,500.50

⁴³³ This field will be empty

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



4.7. STRP07_C WEB Monthly Fees_C⁴³⁵

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

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

⁴³⁵ Not applicable for SSM



Field	Data Type	Format	Descriptions	Example / Possible Values
Origin	String		Type of Account	Client
Affiliate/Branch ⁴³⁶	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	e.g. FUND3
Trade ID	Integer		Trade ID with OTC Clear	e.g. 135806
				e.g. FXNDF
				Swap, SwapNonDeliverable, MARGIN CALL 437 ,
Product Type	String		Product Type	SwapCrossCurrency
				CLEARING_FEE Charge for registering a contract
				DECLEAR_FEE Charge for deregistering a contract
<i>Fee Туре</i>	String		Fee Type	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

⁴³⁶ This field will be empty

 $^{^{\}rm 437}\,$ This value is relevant to non-cash collateral movement request



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

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

⁴³⁹ This field is obsolete

⁴⁴⁰ For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID



4.8. STRP08_C WEB Monthly Fees II_C441

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

⁴⁴¹ Not applicable for SSM



Field	Data Type	Format	Descriptions	Example / Possible Va	lues
Trade ID	Integer		Trade ID with OTC Clear	e.g. 135807	
				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
Fee Туре	String		Fee Type	OTHER_FEE	Any other fees
Fee Applied Date	Jdate	DD/MM/YYYY	Posting Date of the Fee	e.g. 27/10/2012	
			-	e.g. Receive	
CCP Pay/Rec	String		Pay or Receive from CCP perspective	Pay (if discount, rebate,	or adjustment)
Fee Currency	String		Currency of the Fee	HKD	
Fee Amount ⁴⁴²	Numeric	###,###,###.##	Amount of the Fee	e.g. 500.00	

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



Field	Data Type	Format	Descriptions	Example / Possible Values
Remark	String		Special remark for the entry when applicable	
				e.g. Swap
Remark2	String		Breakdown of Maintenance fee by product. For other fees, breakdown by Member/Client ID	SwapCrossCurrency

4.9. STRP09_C WEB Settle Proj NDS_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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



Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		CCP ID for the Client Position Account	e.g. CLIENT
Origin	String		Type of Account	Client
Affiliate/Branch ⁴⁴³	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	e.g. FUND3
Product Type	String		Product Type	SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)
Trade Source	String		Approved Trade Registration System where the contract was sent	e.g. MW (i.e. MarkitWire)
Trade Ref_HKTR ⁴⁴	⁴ String		Trade ID of HKTR-MC	e.g. T20141212000003
Trade Ref_MW	String		Trade ID of MW	e.g. 18262416
Original Cpty ⁴⁴⁵	String		Counterparty of the Original Transaction	

⁴⁴³ This field will be empty

⁴⁴⁴ This field is obsolete

⁴⁴⁵ This field will be empty



Field	Data Type	Format	Descriptions	Example / Possible Values
Trade ID	Integer		Trade ID with OTC Clear	e.g. 130320
Cash Flow Type	String		Cash Flow Type	INTEREST
Cash Flow Date	Jdate	DD/MM/YYYY	Value Date of the projected cash flow	e.g. 20/11/2012
Trade Currency	String		Currency of the Contract	CNY, INR, KRW, THB, TWD
Cash Flow Ccy	String		Currency of the Cash Flow	USD
CCP Pay Amt ⁴⁴⁶	Numeric	###,###,###	Amount of the Coupon to be paid by OTC Clear	e.g5,678.11
CCP Rec Amt ⁴⁴⁷	Numeric	###,###,###.##	Amount of the Coupon to be received by OTC Clear	e.g. 5,678.11
OriginalTrade Ref_MW	String		Trade ID of MW for the bilateral trade	e.g. 1234567

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.

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



4.10. STRP10_C WEB Corp Action_C⁴⁴⁸

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

⁴⁴⁸ Not applicable for SSM



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

4.11. STRP11_C WEB Settle Details FXD_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:



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

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

⁴⁴⁹ This field will be empty



Field	Data Type	Format	Descriptions	Example / Possible Values
Trade				
Ref_Traiana ⁴⁵⁰	String		Trade ID of Traiana	e.g. 18262416
Original Cpty ⁴⁵¹	String		Counterparty of the Original Transaction	
Registration Date	Jdate	DD/MM/YYYY	Registration Date of the Contract	e.g. 08/11/2012
Trade ID	Integer		Trade ID with OTC Clear	e.g. 123456
Trade Date	Jdate	DD/MM/YYYY	Trade Date	e.g. 08/11/2012
Trade Settle Date	Jdate	DD/MM/YYYY	Trade Settlement Date	e.g. 08/01/2013
Prim Cur (FX)	String		Primary Currency	USD
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.##452	Primary Currency Amount	e.g1,000,000.00
				e.g. CNH
Sec Cur (FX)	String		Secondary Currency	HKD

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

⁴⁵¹ This field will be empty

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



Field	Data Type	Format	Descriptions	Example / Possible V	alues
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## 453	Secondary Currency Amount	e.g. 6,300,000.00	
Prim Amt Far (FX) [in CCP view] ⁴⁵⁴	Numeric	###,###,###.## ⁴⁵⁵	Primary Currency Amount for the far leg	e.g. 1,000,000.00	
Sec Amt Far (FX) [in CCP view] ⁴⁵⁶	Numeric	###,###,###.## 457	Secondary Currency Amount for the far leg	e.g6,800,000.00	
Trade Settle Date Far ⁴⁵⁸	Jdate	DD/MM/YYYY	Trade Settlement Date for the far leg	e.g. 12/12/2013	
				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
Trade Status	String		Status of the Contract	DECLEARED	The Contract is deregistered from OTC Clear

⁴⁵³ A negative amount represent "selling" the currency while a positive amount represent "buying"

⁴⁵⁴ The field will not be applicable for Deliverable FX Forward Contract

⁴⁵⁵ A negative amount represent "selling" the currency while a positive amount represent "buying"

⁴⁵⁶ The field will not be applicable for Deliverable FX Forward Contract

⁴⁵⁷ A negative amount represent "selling" the currency while a positive amount represent "buying"

⁴⁵⁸ The field will not be applicable for Deliverable FX Forward Contract



Field	Data Type	Format	Descriptions	Example / Possible Values	
				TRANSFERED	The Contract is deregistered from OTC Clear after going through the transfer process
				TERMINATED	The Contract is deregistered from OTC Clear
Term/Trf/Deregistr ation Date ⁴⁵⁹	Jdate	DD/MM/YYYY	Termination/Transfer or Declear Date	e.g. 19/112012	
Posting Date	Date	DD/MM/YYYY	Date of Variation Margin calculation	e.g. 19/11/2012	
Yesterday's NPV	Numeric	###,###.##	Yesterday's Mark-to-Market value	e.g. 1,234,377.10	
EOD NPV	Numeric	###,###.##	End of Day Mark-to-Market value	e.g. 1,254,377.10	
VM	Numeric	###,###.##	Variation margin amount	e.g. 20,000.00	
VM Value Date	Date	DD/MM/YYYY	Variation margin value date	e.g. 20/11/2012	
Principal Ccy (Prim Leg)	String		Currency of the Principal Exchange for the Primary Leg	e.g. USD	

⁴⁵⁹ Populated only when the contract is DECLERAED, TRANSFERED or TERMINATED; the time figure presented in this field is only indicative, for the exact time, please refer to the relevant trade report.

HKEX 香港交易所

V9.30 Sep 2025

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

4.12. STRP12_C WEB Settle Proj FXD_C

Report Descriptions:

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

⁴⁶¹ A positive figure means a receipt and a negative figures means a payment



Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field	Data Type	Format	Descriptions	Example / Possible Values
			CCP ID for the Client Position	
Member/Client ID	String		Account	e.g. CLIENT
Origin	String		Type of Account	Client
Affiliate/Branch ⁴⁶²	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	e.g. FUND3
Product Type	String			e.g. FX, FXForward (i.e. Deliverable FX Forward Contract)

⁴⁶² This field will be empty



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

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

⁴⁶⁴ This field will be empty



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

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

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



4.13. STRP13_C WEB Money Settle For Stmt Bank_C⁴⁶⁷

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

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

⁴⁶⁷ Not applicable for SSM



Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		Clearing Member ID	e.g. ABCDHKHH001T
CCP Trade ID	Integer		The ID of the settlement component with OTC Clear	e.g. 135044
Payment Type	String		Type of payment	PRINCIPAL Notional Exchange from the contract
			Further classification on the type of payment	SimpleTransfer Settlements related to registered contracts
Payment sub-type	Stillig		rutilel classification on the type of payment	e.g. RECEIPT
CCP Pay/Rec	String		Pay or Receive from CCP perspective	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
				e.g. USD/CNH,
Ccy Pair ⁴⁶⁸	String		Currency Pair of Notional Exchange	USD/HKD
				e.g. USD
Settle Currency	String		Settlement Currency	HKD, CNH
Transfer Amount ⁴⁶⁹	Numeric	###,###,###.##	Amount to be settle	e.g. 60,123.45
Settle Method ⁴⁷⁰				
Split ID ⁴⁷¹				

⁴⁶⁸ The field will only be applicable for Notional Exchange

⁴⁶⁹ A positive figure will be populated when CCP Pay/Rec field is "RECEIPT" and a negative figure will be populated when CCP Pay/Rec is "PAYMENT"

⁴⁷⁰ This field will be empty

⁴⁷¹ This field will be empty



4.14. STRP14_C WEB Settle Details IRS NB_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Member/Client ID	String		CCP ID for the Client Position Account	e.g. CLIENT
Origin	String		Type of Account	Client
Affiliate/Branch ⁴⁷²	String		CCP ID of the affiliate/branch	

⁴⁷² This field will be empty



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

⁴⁷³ This field is obsolete

⁴⁷⁴ This field will be empty



Field	Data Type	Format	Descriptions	Example / Possible Values
Trade ID	Intogor			o g. 120220
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
				e.g. Fixed
Pay Leg Type	String		Pay Leg Type	Float
				e.g. CNY
Pay Leg Principal Ccy	String		Currency of the Pay Leg	CNY
Pay Leg Principal	Numeric	##,###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00
				e.g. Fixed
Rec Leg Type	String		Receive Leg Type	Float
				e.g. CNY
Rec Leg Principal Ccy	String		Currency of the Receive Leg	CNY



Field	Data Type	Format	Descriptions	Example / Possible Va	alues
Rec Leg Principal	Numeric	##,###,###.##	Notional of the Receive Leg Principal	e.g. 6,200,000.00	
				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
Trade Status	String		Status of the Contract	TERMINATED	The Contract is deregistered from OTC Clear
Term/Trf/Deregistra tion Date ⁴⁷⁵	Jdate	DD/MM/YYYY	Termination/Transfer or Deregistered Date	e.g. 19/112012	
Posting Date	Jdate	DD/MM/YYYY	Date of Variation Margin calculation	e.g. 19/112012	

_

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



Field	Data Type	Format	Descriptions	Example / Possible Values
Yesterday's NPV ⁴⁷⁶	Numeric	###,###,###.##	Yesterday's Mark-to-Market value	e.g. 1,234,377.10
			Yesterday's Net Present Value of the whole contract If Principal	
Yesterday's NPV (CCS Pay Leg)	Numeric	###,###,###	Currency of Pay Leg is "USD", Otherwise, it will be blank	e.g. 1,234,377.10
No. of the National			Yesterday's Net Present Value of the whole contract If Principal	
Yesterday's NPV (CCS Rec Leg)	Numeric	###,###,###.##	Currency of Rec Leg is "USD", Otherwise, it will be blank	e.g. 1,234,377.10
EOD NPV ⁴⁷⁷	Numeric	###,###,###.##	End of Day Mark-to-Market value	e.g. 1,254,377.10
EOD NPV (CCS Pay Leg)	Numeric	###,###,###.##	End of Day Net Present Value of the whole contract If Principal Currency of Pay Leg is "USD", Otherwise, it will be blank	e.g. 1,254,377.10
EOD NPV (CCS Rec Leg)	Numeric	###,###,###.##	End of Day Net Present Value of the whole contract If Principal Currency of Rec Leg is "USD", Otherwise, it will be blank	e.g. 1,254,377.10
VM ⁴⁷⁸	Numeric	###,###,###.##	Variation margin amount	e.g. 20,000.00

_

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

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

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



Field	Data Type	Format	Descriptions	Example / Possible Values
VM Value Date ⁴⁷⁹	Jdate	DD/MM/YYYY	Variation margin value date	e.g. 20/11/2012
			Variation margin amount of the	
			whole contract If Principal Currency of Pay Leg is "USD",	
VM (CCS Pay Leg)	Numeric	###,###,###.##	Otherwise, it will be blank	e.g. 20,000.00
			Variation margin value date of the	
			whole contract If Principal	
VM Value Date		DD // // // // // // // // // // // // /	Currency of Pay Leg is "USD",	20////20/0
(CCS Pay Leg)	Jdate	DD/MM/YYYY	Otherwise, it will be blank	e.g. 20/11/2012
			Variation margin amount of the	
			whole contract If Principal Currency of Rec Leg is "USD",	
VM (CCS Rec Leg)	Numeric	###,###,###.##	Otherwise, it will be blank	e.g. 20,000.00
			Variation margin value date of the	
			whole contract If Principal	
VM Value Date (CCS Rec Leg)	Jdate	DD/MM/YYYY	Currency of Rec Leg is "USD", Otherwise, it will be blank	e.g. 20/11/2012
(CCS Nec Leg)		•	Otherwise, it will be blank	
				e.g. CNY
			Settlement Currency of the	
Settle Cur.480	String		Contract	CNY

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

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



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

_

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

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

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



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

_

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.

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



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



4.15. STRP15_C WEB Settle Proj IRS NB_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

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

⁴⁸⁶ This field will be empty



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

⁴⁸⁷ This field is obsolete

⁴⁸⁸ This field is obsolete

⁴⁸⁹ This field will be empty



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

_

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

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

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

⁴⁹³ This field will be populated when OTC Clear is to receive the cash flow and the figure will be positive. Only one of the fields "CCP Pay Amt" and "CCP Rec Amt" will be populated for each Contract.



Field	Data Type	Format	Descriptions	Example / Possible Values
OriginalTrade Ref MW ⁴⁹⁴	String		Trade ID of MW for the bilateral trade	"n/a"
_	String		Trade ID of CFETS for the bilateral	e.g. 1234567
Trade Ref_SHCH	String		Trade ID of SHCH for the novated trade	e.g. 1234567

4.16. STRP16_C WEB Monthly IM Interest_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

⁴⁹⁴ This field is obsolete



Frequency:

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

Field Descriptions & Data Format:

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

4.17. STRP17_C WEB Monthly PAI_C

Report Descriptions:



Purpose:

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

Time Available on OASIS:

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

Frequency:

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

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



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



5. Risk Management Reports

5.1. RMRP01 WEB MRCleared⁴⁹⁵

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

_

⁴⁹⁵ Not applicable for SSM



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



	I	1	T	1
			A margin amount OTC Clear may impose to a member's	
DiscretionaryMargi			house or client account due to market conditions stipulated	
n	Numeric	###,###.##	in clearing rules or procedures.	0.00
ConcentrationMar			A scale factor to address concentration risk and liquidity	
gin	Numeric	###,###.##	addon of members' portfolio.	0.00
			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	
Liquidity_AddOn	Numeric	###,###.##	the specified period of time e.g., in the next 5 days.	0.00
			the amount equals to ETL multiplied by	
Margin	Numeric	###,###.##	ConcentrationMargin minus Liquidity_AddOn	0.00
			The multiplier used to calculate credit margin per member's	
CreditMultiplier	Numeric	###,###.##	house/client account	0.00
CreditAddOn	Numeric	###,###.##	Credit margin amount - ETL multiplied by credit multiplier	0.00
			The multiplier to calculate holiday margin per member's	
HolidayMultiplier	Numeric	###,###.##	house/client account.	0.00



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



5.2. RMRP02 WEB MRClearedPending⁴⁹⁶

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example	
				0.14	
Member	String	Member name	Clearing Member Name.	CM4	CM4

_

⁴⁹⁶ Not applicable for SSM



Member/Clie	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_CLAXCB 4 CB4_SEG_CLAXCB 4_P	House name: CM4_House, CM4_house_P Client Name: CB4_SEG_CLAXCB 4 CB4_SEG_CLAXCB 4_P
Status VAR	String Numeric	###,###.##	Display type of trade status. Currently "Cleared" and "Pending" are supported. Shows 5-Day Value at Risk for house and 7 day VAR for clients. Please note the VaR figure is for reference only.	CLEARED 122,209.64	PENDING 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
Discretionar yMargin	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
Concentratio nMargin	Numeric	###,###.##	A scale factor to address concentration risk and liquidity addon of members' portfolio.	1.20	1.20
Liquidity_Ad dOn	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



CreditMultipl ier	Numeric	###,###.##	The multiplier used to calculate credit margin per member's house/client account	0.00	0.00
CreditAddO n	Numeric	###,###.##	Credit margin amount - ETL multiplied by credit multiplier	0.00	0.00
HolidayMulti plier	Numeric	###,###.##	The multiplier to calculate holiday margin per member's house/client account.	0.00	0.00
HolidayAdd On	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
UnsettledEO DVM	Numeric	###,###.##	Unsettled Variation Margin, which is the (accumulated) VM not paid/received by members up to End of previous business day. Positive figure means member has	0.00	0.00



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

5.3. RMRP03 WEB PAI

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:



Please refer to List of Reports and Availability Schedule

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



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

5.4. RMRP04 WEB ClientPAI

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule.

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

HKEX 香港交易所

V9.30 Sep 2025

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

5.5. RMRP05 WEB ERSCollateralReport⁴⁹⁷

Report	Descriptions:	

⁴⁹⁷ Not applicable for SSM



Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

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



	T	I		
Initial Margin	Numeric	###,###.##	Refer to "IM" column in RMRP01.	4,000,000.00
CollateralizedVM	Numeric	###,###.##	Refer to the Descriptions in RMRP01.	-5,866.07
11000 1110 1 50 D V/M	Newsonia		Defeate the Description is DMDD04	0.00
Unsettled EOD VM	Numeric	###,###.##	Refer to the Descriptions in RMRP01.	0.00
			Available Collateral amount less the Used amount	
Excess(Deficit) for			Positive value indicates the room to clear more	
Clearing	Numeric	###,###.##	trades.	94,347,237.04
			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	
Excess(Deficit) for			CVM: CollateralizedVM	
Withdrawal	Numeric	###,###.##	UVM: UnsettledEODVM	94,341,370.97



5.6. RMRP06 WEB IM Collateral

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field	Data Type	Format	Descriptions	Example
Member/Client Account	String		The name of position account in house levels.	CM4
Clearing Broker	String		Parent name	CM4
				Cash
Туре	String		Collateral Type	Security
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 Ratio applied to the collateral (example:	
Haircut	Numeric	###,###.##	0.5 mean 0.5%)	0.5
All-In Value	Numeric	###,###.##	Collateral value after haircut in collateral currency	15,989.29
			FX Rate used to convert to contract value in HKD	
FX Rate	Numeric	##.#####	(in 6 decimal places) and is indicative only.	7.7524
Contract Value	Numeric	###,###.##	After haircut collateral value in base currency	123,955.37
Maturity Date	Date	dd/mm/yyyy	Maturity Date (For non-cash collateral)	26/10/2016
Security Identifier	String		To help CM locate the non-cash collateral	HK0000475779
				IM/Intraday VM
				Excess collateral
Margin Type	String		Margin call details	Settlement Limit Uplift
			Next coupon or principal payment date for indicative	
Next Payment Date	Date	dd/mm/yyyy	purpose only	18/03/2025



5.7. RMRP07 WEB IM Collateral_C⁴⁹⁸

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

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

⁴⁹⁸ Not applicable for SSM



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 Ratio applied to the collateral	
Haircut	Numeric	###,###.##	(example: 0.5 mean 0.5%)	0.5
			Collateral value after haircut in collateral	
All-In Value	Numeric	###,###.##	currency	15,989.29
			FX Rate used to convert to contract value in	
			HKD (in 6 decimal places) and is indicative	
FX Rate	Numeric	##.#####	only.	7.7524
			After haircut collateral value in base	
Contract Value	Numeric	###,###.##	currency	123,955.39
Maturity Date	Date	dd/mm/yyyy	Maturity Date (For non-cash collateral)	26/10/2016
Security Identifier	String		To help CM locate the non-cash collateral	HK0000475779
				IM/Intraday VM
				Excess collateral
Margin Type	String		Margin call details	Settlement Limit Uplift



			Next coupon or principal payment date for	
Next Payment Date	Date	dd/mm/yyyy	indicative purpose only	18/03/2025

5.8. RMRP08 WEB Daily IM Mvmt - Cash

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field	Data Type	Format	Descriptions	Example	
Member/Client Account	String		The name of position account in house levels.	CM4	CM4
Currency	String		Original Collateral currency	USD	USD



Movement Type	String		Either Balance or Movements	Balance	Movements
Date (DD-MMM- YYYY)	Numeric	###,###.##	Shows end of day balance of the collateral in original currency.	852,308.88	2,000.00

5.9. RMRP09 WEB Daily IM Mvmt – Cash_C⁴⁹⁹

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

⁴⁹⁹ Not applicable for SSM



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

5.10. RMRP10 WEB IM Call Amt 500

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule)

⁵⁰⁰ Not applicable for SSM



Field	Data Type	Format	Descriptions	Example
Member	String		Member name	CM4
			The name of position account in house and client	House name: CM4
Member/Client Account	String		levels.	Client name: CLC
			The aggregated value of (HKD equivalent)	
Aggregated Collaterals in HKD	Numeric	###,###.##	collateral posted by member after haircut	165,391,191.94
			Member's initial margin requirement for cleared	
Initial Margin	Numeric	###,###.##	portfolio (HKD equivalent)	187,158,910.19
			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	
IM Call Amount	Numeric	###,###.##	amount will be zero.	21,987,594.20
Currency	String		Margin call settlement currency	HKD
			The FX rate used to convert the call amount from	
FX Rate	Numeric	###.#####	HKD	1



5.11. RMRP11 WEB GuaranteeFund⁵⁰¹

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example	
Member	String	<member name=""></member>	Member name	CM4	CM4
			Collateral Type		
Туре	String		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		

⁵⁰¹ Not applicable for SSM

_



Currency	String		Collateral currency	USD	EUR
Value	String	###,###.##	Face value	16,069.64	100,000.00
Haircut	Numeric	###,###.##	Haircut	0	0
			Collateral value after haircut in		
All-In Value	Numeric	###,###.##	collateral currency	16,069.64	100,000.00
			FX Rate used to convert to contract		
			value in HKD (in 6 decimal places) and		
FX Rate	Numeric	##.#####	is indicative only.	7.7524	10.2246
Contract Value	Numeric	###,###.##	Collateral value in HKD	125,024.34	933,626.94
			Coupon payment date in the next		
Next Coupon Date	Date	dd/mm/yyyy	payment	15/07/2014	

5.12. RMRP12 WEB Intra Margin Pos

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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



Frequency:

Please refer to List of Reports and Availability Schedule)

Field Descriptions & Data Format:

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

5.13. RMRP13 WEB Intra Margin Pos_C⁵⁰²

Report	Descriptions:	

⁵⁰² Not applicable for SSM



Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule)

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



5.14. RMRP14 WEB VM Balance

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule)

Field	Data Type	Format	Descriptions	Example
Member/Client ID	String	<member name=""></member>	Member name	CM4
Origin	String		Type of Account	Client
Currency	String		The currency of VM balance	USD
			Showing cumulative settled variation	
Amount	Numeric	#.##	margin amount. Positive figure means	123456.78



	member has accumulative unrealized	
	loss and vice versa.	

5.15. RMRP15 WEB GF Recalculation Result⁵⁰³

Report Descriptions:

Purpose:

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

Time Available on OASIS:

No later than day-end of GF determination date.

Frequency:

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

Field	Data Type	Format	Descriptions	Example
Member ID	String	-	Member name	CM4

⁵⁰³ Not applicable for SSM



Currency	String	-	The currency of GF requirement	HKD
			Latest required Guarantee Fund	
			contribution calculated by OTC	
GF Requirement	Numeric	###,###.##	Clear.	100,000,000.00
			The date in which the report is	
Value date	Date	dd/mm/yyyy	published	02/05/2013
			Current balance of Guarantee Fund	
Current GF Balance (after haircut)	Numeric	###,###.##	account after haircut	50,000,000.00
			Collateral amount that needs to top	
Minimum Additional Collateral Required	Numeric	###,###.##	up to fulfil the GF requirement deficit.	1,000,000.00
			Excess of guaranteed fund amount	
Excess(after haircut)	Numeric	###,###.##	after haircut.	0.00



5.16. RMRP16 WEB INTRADAY VALUATION

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule.

Field	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
			Swap & SwapNonDeliverable: Refers to notional	
Trade Currency	String	-	currency	Swap: HKD/EUR/USD/CNH



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



5.17. RMRP17 WEB INTRADAY VALUATION_C⁵⁰⁴

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule.

Field Descriptions & Data Format:

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

⁵⁰⁴ Not applicable for SSM

__



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



5.18. RMRP18 WEB ERSIMBreakdown⁵⁰⁵

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

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

 $^{^{505}}$ Not applicable for SSM

_



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

5.19. RMRP19 WEB Margin Summary⁵⁰⁶

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

⁵⁰⁶ Not applicable for SSM



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

5.20. RMRP20 WEB Daily IM Mvmt - Non Cash

Report Descriptions:

Purpose:

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



Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field	Data	Format	Descriptions	Example
	Туре			
Member/Client Account	String		The name of position account in client levels.	CLC
Product Code	String		ISIN code	HK0000123585
				BondHKEFN 0.25%/0D/18/09/2017/0.25% HKD Movements
Prd Description	String		Detailed description of non-cash collateral	10.0000000
Currency	String		3-digit ISO currency code	HKD
Movement Type	String		"Movement"	Movement



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

5.21. RMRP21 WEB Daily IM Mvmt - Non Cash_C⁵⁰⁷

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field	Data	Format	Descriptions	Example
	Туре			

⁵⁰⁷ Not applicable for SSM



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



5.22. RMRP22 WEB IMProjection⁵⁰⁸

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

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

⁵⁰⁸ Not applicable for SSM



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

5.23. RMRP23 WEB SettLimitUtil USDCNH

Report Descriptions:

Purpose:

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

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field	Data	Format	Descriptions	Example
	Туре			



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



5.24. RMRP24 WEB OTCC Trade Val Report

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field	Data	Format	Descriptions	Example
	Туре			
Member ID	String		Clearing Member Name	RMDUMMY2
Origin	String		Type of Account	House
Affiliate ⁵⁰⁹	String		CCP ID of the affiliate/branch	

This field also including branch which refers to the branch under the same legal entity as the clearing member. Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)



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

⁵¹⁰ This field will be empty



				_
DSMatch Trade Ref	String		Trade ID of TradeServ	e.g. MSERV20141015.0000260 470
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 20180102FXFORWARD123 456 20180102FXSWAPN12345 6
Valuation Value Currency	String		Currency of the Valuation Value	USD
Valuation Value Amount	Numeric	#.##	Latest valuation. The figure shown is from Clearing Member's perspective. For SwapNonDeliverable and NDF: US dollar For other IRS: trade currency	32157.68



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

5.25. RMRP25 WEB OTCC Trade Val Report_C⁵¹¹

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

⁵¹¹ Not applicable for SSM



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

This field also including branch which refers to the branch under the same legal entity as the clearing member. Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)

⁵¹³ This field will be empty



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



				20180102FXSWAPN12345
				6
Valuation Value			Currency of the Valuation Value	
Currency	String			USD
			Latest valuation. The figure shown is from Clearing Member's perspective.	
Valuation Value			For SwapNonDeliverable and NDF: US dollar	
Amount	Numeric	#.##	For other IRS: trade currency	32157.68
		YYYY-MM-		
		DD		
Valuation Date Time	Date	HH:MM:SS	Time of the valuation	2012-11-12 19:45:00
Valuation Type	String		Type of the valuation	CCP Valuation
OriginalTrade	01.1			40000440
Ref_MW	String		Trade ID of MW for the bilateral trade	e.g. 18262416

5.26. RMRP26 WEB SettLimitUtil USDHKD

Report Descriptions:

Purpose:

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



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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

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



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

5.27. RMRP27 WEB IM BY Trade Report

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule



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



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

5.28. RMRP28 WEB Margin Call⁵¹⁴

Report Descriptions:

Purpose:

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

⁵¹⁴ Not applicable for SSM



Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

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



		RMDUMMY2 GF

5.29. RMRP29 WEB SettLimit Margin Add On⁵¹⁵

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
Member Name	String		Clearing Member Name	RMDUMMY2
Member/Client Account	String		The name of position account in house and client levels	RMDUMMY2

⁵¹⁵ Not applicable for SSM

_



Currency Pair	Sting		Currency Pair of initial or final exchange of settlement amount	USD/HKD
Settle Currency	String		Margin call settlement currency	USD
Date		dd/mm/yyyy	Date of Utilization	05/02/2018
Tenor	String		The tenor of the settlement date belong	1 – 14D
Add-on margin	Numeric	###,###.##	Margin call settlement amount	83,500,000.00

5.30. RMRP30 WEB NonSettleRiskLimitUsage⁵¹⁶

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:	
516 Not applicable for SSM	



Please refer to List of Reports and Availability Schedule

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



5.31. RMRP31 WEB Branch VM Allocation Report⁵¹⁷

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

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

⁵¹⁷ Not applicable for SSM



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

5.32. RMRP32 WEB Branch PAI Allocation Report⁵¹⁸

Report Descriptions:

Purpose:

The report sets out information relevant for calculation of PAI for each trade registered to the name of Clearing Member. Please note that the actual PAI to be settled by Clearing Member is subject to interest amount stated in money settlement report.

⁵¹⁸ Not applicable for SSM



Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

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



Currency	String		End of date variation margin currency of trade	USD
	Numeric	###,###.##	Cumulative settled variation margin up to previous business day in the contract currency. Negative figure means member has accumulative unrealized loss and vice versa.	- 6,339,199.99
Balance	Tuniono	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	difficulties and vice versu.	0,000,100.00
Rate Index	String		Reference index used to calculate collateral interest	FEDFUNDS_PAI
Tenor	String		The tenor of Rate index which is applied to calculate PAI.	1D
Spread	Numeric	###,###.##	The spread added to Rate index	0
Day Count	String		Day count convention used to calculate PAI. This could be either act /360 or act/365	ACT/360
Interest Rate	Numeric	#.#####	Interest rate of rate index in terms of percentage. For example, 0.08 means 0.08%.	0.08765
No of Days	Integer		Number of days interest is calculated	1
PAI	Numeric	###,###.##	Price alignment Interest amount. Negative figures means OTC Clear has to pay to Member and vice versa. Please note that the amount is indicative and please refer to WEB Money Settlement report for actual PAI amount to be settled.	-14.09



Value Date

5.33. RMRP33 WEB Benchmark Valuation report

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

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

HKEX 香港交易所

V9.30 Sep 2025

Product Description	String		Trade description of each trade	Swap/14/05/2014/P:HKD/HIBOR/3M /R:HKD 2.17000
Product Type	String		Product Type	e.g. Swap (i.e. Standard Rate Derivatives Contract)
TradeStatus	String		Trade status	Cleared
Book	String		Name of the members' or client's position account.	RMDUMMY2_House
Trade Currency	String		Currency of the Contract	e.g. HKD
Settlement Ccy	String		Settlement currency	e.g. HKD
NPV	Numeric	###,###,###.##	End of Day Mark-to-Market value	e.g. 1,254,377.10
Simulated NPV	Numeric	###,###,###.##	End of Day Mark-to-Market value of discounting transition	e.g. 1,254,400.70
NPV Diff	Numeric	###,###,###.##	NPV – Simulated NPV	e.g23.60

5.34. RMRP34 WEB Benchmark Valuation Report_C⁵¹⁹

⁵¹⁹ Not applicable for SSM



Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

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



Book	String		Name of the client's position account.	RMDUMMY2_Client
Trade Currency	String		Currency of the Contract	e.g. HKD
Settlement Ccy	String		Settlement currency	e.g. HKD
NPV	Numeric	###,###,###.##	End of Day Mark-to-Market value	e.g. 1,254,377.10
Simulated NPV	Numeric	###,###,###.##	End of Day Mark-to-Market value of discounting transition	e.g. 1,254,400.70
NPV Diff	Numeric	###,###,###.##	NPV – Simulated NPV	e.g23.60

5.35. RMRP35 WEB Stress Test Value⁵²⁰

Report Descriptions:

Purpose:

The report sets out result of Clearing Member's End of day Stress Test Value.

Time Available on OASIS:

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

⁵²⁰ Not applicable for SSM



Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
Member	String		Clearing Member Name	RMDUMMY2
Account Name	String		Clearing Member Account Name	RMDUMMY2
Date	Date	dd/mm/yyyy	The date of STV valuation.	17/11/2011
Stress Result	Numeric	###,###,###.##	End of day Stress Test Value	e.g123.60

5.36. RMRP36 WEB Benchmark DV01 Risk Report

Report Descriptions:

The report currently not in use.

5.37. RMRP37 WEB Benchmark DV01 Risk Report_C

Report Descriptions:

The report currently not in use.



5.38. RMRP38 WEB SettLimitUtil USDCNH_C

Report Descriptions:

Purpose:

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

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

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



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

5.39. RMRP39 WEB SettLimitUtil USDHKD_C

Report Descriptions:

Purpose:

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

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

Time Available on OASIS:



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

Frequency:

Please refer to List of Reports and Availability Schedule

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



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

5.40. RMRP40 WEB ClientPAI_C⁵²¹

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule.

	Data			
Field	Туре	Format	Descriptions	Example

⁵²¹ Only applicable for SSM



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



5.41. RMRP41 WEB VM Balance_C⁵²²

Report Descriptions:

The report currently not in use.

5.42. RMRP42 WEB IM BY Trade Report NB

Report Descriptions:

Purpose:

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

Time Available on OASIS:

On each calendar day from the time when the report download function is available. The report will remain available to the OASIS user for <u>twelve</u> 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	Format	Descriptions	Example
	Туре			

_

⁵²² Only applicable for SSM



Member ID	String		Clearing Member Name	RMDUMMY2
Origin	String		Type of Account	House
Affiliate/Branch	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	
Trade ID	Integer		Trade ID with OTC Clear	e.g. 123456
Product Type	String		Product Type	e.g. Swap (i.e. Standard Rate Derivatives Contract)
IM (HKD)	Numeric	###,###.##	ETL of the Trade (Rounded to 2 decimals)	83,500,000.00
Trade Ref_MW	String		Trade ID of MW	e.g. 18262416
Trade Ref_Traiana	String		Trade ID of Traiana	e.g. 12345678
Trade Ref_DSMatch(Matchl D)	String		Trade ID of TradeServ	e.g. MSERV20141015.0000260 470



Trade			
Int_Trade_Ref_DSMat	String	Internal Trade Reference field for TradeServ	Free Text
ch			

5.43. RMRP43 WEB Branch VM Allocation Rpt NB 523

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field	Data Type	Format	Descriptions	Example
Member/Client ID	String		Clearing Member Name	RMDUMMY2

⁵²³ Not applicable for SSM

_

HKEX 香港交易所

V9.30 Sep 2025

Origin	String		Type of Account	House
Affiliate/Branch	String		CCP ID of the affiliate/branch	RMDUMMY2
Product Type	String		Product Type	e.g. Swap (i.e. Standard Rate Derivatives Contract)
Trade Id	Integer		Trade ID with OTC Clear	e.g. 123456
Currency	String		End of date variation margin currency of trade	CNH
EOD VM	Numeric	###,###.##	End of date variation margin of trade. Negative figure means member has unrealized loss and vice versa.	- 83,500,000.00
Value Date	Date	dd/mm/yyyy	Date of the valuation	02/05/2013

5.44. RMRP44 WEB Branch PAI Allocation Rpt NB 524

Report Descriptions:	
Purpose:	

⁵²⁴ Not applicable for SSM



The report sets out information relevant for calculation of PAI for each trade registered to the name of Clearing Member participating in Swap Connect trades. Please note that the actual PAI to be settled by Clearing Member is subject to interest amount stated in money settlement report.

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

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



Balance	Numeric	###,###.##	Cumulative settled variation margin up to previous business day in the contract currency. Negative figure means member has accumulative unrealized loss and vice versa.	- 6,339,199.99
Rate Index	String		Reference index used to calculate collateral interest	SHIBOR_ON_PAI
Tenor	String		The tenor of Rate index which is applied to calculate PAI.	1D
Spread	Numeric	###,###.##	The spread added to Rate index	0
Day Count	String		Day count convention used to calculate PAI. This is ACT/360	ACT/360
Interest Rate	Numeric	#.#####	Interest rate of rate index in terms of percentage. For example, 0.08 means 0.08%.	0.08765
No of Days	Integer		Number of days interest is calculated	1
PAI	Numeric	###,###.##	Price alignment Interest amount. Negative figures means OTC Clear has to pay to Member and vice versa. Please note that the amount is indicative and please refer to WEB Money Settlement report for actual PAI amount to be settled.	-14.09
Value Date	Date	dd/mm/yyyy	The date when PAI will be settled.	17/11/2011



5.45. RMRP45 WEB PM Call Amt 525

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field	Data Type Format		Descriptions	Example
Member	String		Member name	CM4
Member/Client Account	String		The name of position account in house and	House name: CM4
Wember/Client Account	Suring		client levels.	Client name: CLC
Aggregated Participating Margin Callatorals in HKD	Numeric	###,###.##	The aggregated value of (HKD equivalent)	165,391,191.94
Aggregated Participating Margin Collaterals in HKD	Numeric		collateral posted by member after haircut	100,391,191.94

⁵²⁵ Not applicable for SSM



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

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



5.46. RMRP46 WEB PM Collateral

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

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



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



5.47. RMRP47 WEB PM Utilization 526

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field	Data Type Format Descriptions		Descriptions	Example	
Member	String		Member name	CM4	
Member/Client Account	String		The name of position account in house and	House name: CM4	
Member/Client Account	Sung		client levels.	Client name: CLC	
Aggregated Participating Margin Collaterals in HKD	Numeric	###,###.##	The aggregated value of (HKD equivalent)	200,000,000.00	
Aggregated Participating Margin Collaterals III HND	Numenc		collateral posted by member after haircut	200,000,000.00	
Participating Margin Requirement	Numeric	###,###.##	Member's participating margin requirement	187,158,910.19	
Farucipating margin requirement	indiffere		for cleared portfolio (HKD equivalent)	107,130,910.19	

⁵²⁶ Not applicable for SSM



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

5.48. RMRP48 WEB PM Breakdown

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field	Data Type	Format	Descriptions	Example



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

5.49. RMRP49 WEB Lockbox Utilization

Report Descriptions:

Purpose:

The report sets out the lockbox limit utilization

Time Available on OASIS:

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

Frequency:



Please refer to List of Reports and Availability Schedule

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



SHIBOR_3M	String	If the portfolio PV01 under the specific index is positive, the direction is REC FIX. If negative then PAY FIX. If empty, null value	REC FIX PAY FIX
FR007	String	If the portfolio PV01 under the specific index is positive, the direction is REC FIX. If negative then PAY FIX. If empty, null value	REC FIX PAY FIX
LPR1Y	String	If the portfolio PV01 under the specific index is positive, the direction is REC FIX. If negative then PAY FIX. If empty, null value	REC FIX PAY FIX

5.50. RMRP50 WEB PM Multiplier Report

Report Descriptions:

Purpose:

The report sets out the Participating Margin Multiplier revision announcement

Time Available on OASIS:

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

Frequency:



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

Field Descriptions & Data Format:

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

5.51. RMRP51 WEB Stress loss excess option

Report Descriptions:

Purpose:

The report sets out stress loss excess option status

Time Available on OASIS:

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



Frequency:

Daily on each OTC Clear Clearing Day

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
Member	String		House level clearing member	RMDUMMY1
Member/Client Account	String		The name of position account in house and client levels.	RMDUMMY1
Opt-In/Opt-Out	String		Opt-In / Opt-Out Status	Opt-In, Opt-Out
Update	Date	dd/mm/yyyy	Opt-in Date	30/09/2021

5.52. RMRP52 WEB GF Call amt

Report Descriptions:

Purpose:

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



Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field	Data Type	Format	Descriptions	Example
Member	String		Member name	CM4
Member/Client Account	String		The name of position account in house and	House name: CM4
Member/Client Account			client levels.	Client name: CLC
Aggregated GF Collaterals in HKD	Numeric	###,###.##	The aggregated value of (HKD equivalent)	165,391,191.94
			collateral posted by member after haircut	
GF Requirement	Numeric	###,###.##	Member's guarantee fund requirement for	187,158,910.19
Gr Nequirement			cleared portfolio (HKD equivalent)	
			The guarantee fund call amount in HKD. The	
GF Call Amount	Numeric	###,###.##	formula of calculation is:	21,987,594.20
			(Aggregated guarantee fund collaterals in	
			HKD – guarantee fund requirement) / (1-	



		haircut ratio of HKD). In the example the haircut is 1%. Please note if aggregated guarantee fund collaterals in HKD is greater than guarantee fund requirement, the value of GF call amount will be zero.	
Currency	String	Guarantee fund call settlement currency	HKD
FX Rate	Numeric	The FX rate used to convert the call amount from HKD	1

5.53. RMRP53 WEB DiscretionaryMarginReport

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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



Frequency:

Please refer to List of Reports and Availability Schedule

Field	Data Type	Format	Descriptions	Example
Member	String		House level clearing member	RMDUMMY1
Member/Client Account	String		The name of position account in house and client levels.	RMDUMMY1
Account Name	String		The name of position account in house and client levels	RMDUMMY1_OMNI1
Item 1	Numeric	##,###,###.##	Additional margin imposed based on the net notional from outstanding cleared CCS/FXD contracts of a Clearing Member's house or client account	10,000,000.00
Item 2	Numeric	##,###,###.##	Additional margin imposed based on the net notional / gross notional raio from outstanding	10,000,000.00



			cleared CCS/FXD contracts of a Clearing Member's house or client account	
Item 3	Numeric	##,###,###.##	Additional margin imposed for any settlement limit uplift requested by Clearing Member	10,000,000.00
Item 4	Numeric	##,###,###.##	Additional margin imposed pursuant to Clearing Rule 1510	10,000,000.00
Item 5	Numeric	##,###,###.##	Additional margin imposed for any CCS and FXD registered one day before forthcoming notional exchange in a Clearing Member's house or client account	10,000,000.00
Item 6	Numeric	##,###,###.##	Additional margin imposed for wrong way risk,	10,000,000.00
Item 7	Numeric	##,###,###.##	Other additional margin requirement, if any	0.00
Total Discretionary Margin	Numeric	###,###,###.##	Total amount of additional margin requirement	60,000,000.00



5.54. RMRP54 WEB EUL

Report Descriptions:

Purpose:

The report sets out the Expected Uncollateralized Loss relating to each Clearing Member account.

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field	Data Type	Format	Descriptions	Example
Member	String		House level clearing member	RMDUMMY1
CM Group	String		Group level clearing member	RMDUMMY1
EUL	Numeric	###,###,###	Expected Uncollateralized Loss	100,000,000.00



5.55. RMRP55 WEB FX Rate for Collateral

Report Descriptions:

Purpose:

The report sets out the exchange rates used to convert collateral into HKD equivalent.

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field	Data Type	Format	Descriptions	Example
Member Account	String		House level clearing member	RMDUMMY1
Date	Date	dd/mm/yyyy	The date the collateral FX rate is obtained	e.g. 16/05/2025
Quote Name	String		Collateral currency	FX.USD.HKD



Quote Type	String			Price
FX Rate	Numeric	##.####################################	The FX rate used to convert collateral into HKD equivalent	7.8148500000000000

5.56. RMRP56 WEB FX Rate for Collateral_C

Report Descriptions:

Purpose:

The report sets out the exchange rates used to convert collateral into HKD equivalent for Clearing Member – Client level.

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Data Type Format	Descriptions	Example
------------------	--------------	---------



Member Account	String		Client level clearing member	CLRM1XRMDUMMY1
Date	Date	dd/mm/yyyy	The date the collateral FX rate is obtained	e.g. 16/05/2025
Quote Name	String		Collateral currency	FX.USD.HKD
Quote Type	String			Price
FX Rate	Numeric	##.####################################	The FX rate used to convert collateral into HKD equivalent	7.814850000000000

5.57. RMRP57 WEB IM BY Trade Report_C 527

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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



Frequency:

Please refer to List of Reports and Availability Schedule

Field	Data	Format	Descriptions	Example
	Туре			
Member ID	String		Clearing Member Name	CLC
Origin	String		Type of Account	Client
Affiliate/Branch	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	
Trade ID	Integer		Trade ID with OTC Clear	e.g. 123456
Product Type	String		Product Type	e.g. Swap (i.e. Standard Rate Derivatives Contract)
IM (HKD)	Numeric	###,###.##	ETL of the Trade (Rounded to 2 decimals)	83,500,000.00



Trade Ref_MW	String	Trade ID of MW	e.g. 18262416
Trade Ref_Traiana	String	Trade ID of Traiana	e.g. 12345678
Trade Ref_DSMatch(MatchI D)	String	Trade ID of TradeServ	e.g. MSERV20141015.0000260 470
Trade Int_Trade_Ref_DSMat ch	String	Internal Trade Reference field for TradeServ	Free Text

5.58. RMRP58 WEB IM BY Trade Report NB_C 527

Report Descriptions:

Purpose:

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

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

Frequency:

Please refer to List of Reports and Availability Schedule



Field	Data	Format	Descriptions	Example
	Туре			
Member ID	String		Clearing Member Name	CLC
Origin	String		Type of Account	Client
Affiliate/Branch	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	
Trade ID	Integer		Trade ID with OTC Clear	e.g. 123456
Product Type	String		Product Type	e.g. Swap (i.e. Standard Rate Derivatives Contract)
IM (HKD)	Numeric	###,###.##	ETL of the Trade (Rounded to 2 decimals)	83,500,000.00
Trade Ref_MW	String		Trade ID of MW	e.g. 18262416
Trade Ref_Traiana	String		Trade ID of Traiana	e.g. 12345678



Trade Ref_DSMatch(MatchI D)	String	Trade ID of TradeServ	e.g. MSERV20141015.0000260 470
Trade Int_Trade_Ref_DSMat ch	String	Internal Trade Reference field for TradeServ	Free Text

5.59. RMRP59 WEB PAI Allocate Report C 527

Report Descriptions:

Purpose:

The report sets out information relevant for calculation of PAI for each trade in relation to the Client Position Account registered to the name of Clearing Member. Please note that the actual PAI to be settled by Clearing Member is subject to interest amount stated in money settlement report.

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

⁵²⁷ Not applicable for SSM



Data Type	Format	Descriptions	Example
String		Clearing Member Name	CLC
String		Type of Account	Client
String		CCP ID of the affiliate/branch	CLC
			e.g. Swap (i.e. Standard Rate Derivatives Contract) SwapNonDeliverable (i.e. Non-deliverable Rate
String		Product Type	Derivatives Contract)
Integer		Trade ID with OTC Clear	e.g. 123456
String		End of date variation margin currency of trade	USD
Numeric	###,###.##	Cumulative settled variation margin up to previous business day in the contract currency. Negative figure means member has accumulative unrealized loss and vice versa.	- 6,339,199.99
	String String String String String String	String String String String String String Integer String	String Clearing Member Name String Type of Account String CCP ID of the affiliate/branch String Product Type Integer Trade ID with OTC Clear String End of date variation margin currency of trade Cumulative settled variation margin up to previous business day in the contract currency. Negative figure means member has accumulative



Rate Index	String		Reference index used to calculate collateral interest	FEDFUNDS_PAI
Tenor	String		The tenor of Rate index which is applied to calculate PAI.	1D
Spread	Numeric	###,###.##	The spread added to Rate index	0
Day Count	String		Day count convention used to calculate PAI. This could be either act /360 or act/365	ACT/360
Interest Rate	Numeric	#.#####	Interest rate of rate index in terms of percentage. For example, 0.08 means 0.08%.	0.08765
No of Days	Integer		Number of days interest is calculated	1
PAI	Numeric	###,######	Price alignment Interest amount. Negative figures means OTC Clear has to pay to Member and vice versa. Please note that the amount is indicative and please refer to WEB Money Settlement report for actual PAI amount to be settled.	-14.09
Value Date	Date	dd/mm/yyyy	The date when PAI will be settled.	17/11/2011



5.60. RMRP60 WEB PAI Allocate Rpt NB_C 528

Report Descriptions:

Purpose:

The report sets out information relevant for calculation of PAI for each trade in relation to the Client Position Account registered to the name of Clearing Member participating in Swap Connect trades. Please note that the actual PAI to be settled by Clearing Member is subject to interest amount stated in money settlement report.

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

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

⁵²⁸ Not applicable for SSM

_



Product Type	String		Product Type	e.g. Swap (i.e. Standard Rate Derivatives Contract)
Trade Id	Integer		Trade ID with OTC Clear	e.g. 123456
Currency	String		End of date variation margin currency of trade	CNY
Balance	Numeric	###,###.##	Cumulative settled variation margin up to previous business day in the contract currency. Negative figure means member has accumulative unrealized loss and vice versa.	- 6,339,199.99
Rate Index	String		Reference index used to calculate collateral interest	SHIBOR_ON_PAI
Tenor	String		The tenor of Rate index which is applied to calculate PAI.	1D
Spread	Numeric	###,###.##	The spread added to Rate index	0
Day Count	String		Day count convention used to calculate PAI. This is ACT/360	ACT/360
Interest Rate	Numeric	#.####	Interest rate of rate index in terms of percentage. For example, 0.08 means 0.08%.	0.08765
No of Days	Integer		Number of days interest is calculated	1



PAI	Numeric	###,###.##	Price alignment Interest amount. Negative figures means OTC Clear has to pay to Member and vice versa. Please note that the amount is indicative and please refer to WEB Money Settlement report for actual PAI amount to be settled.	-14.09
Value Date	Date	dd/mm/yyyy	The date when PAI will be settled.	17/11/2011

5.61. RMRP61 WEB VM Allocate Report C 529

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

⁵²⁹ Not applicable for SSM



Field	Data Type	Format	Descriptions	Example
Member/Client ID	String		Clearing Member Name	CLC
Origin	String		Type of Account	Client
Affiliate/Branch	String		CCP ID of the affiliate/branch	CLC
Product Type	String		Product Type	e.g. Swap (i.e. Standard Rate Derivatives Contract) SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)
Trade Id	Integer		Trade ID with OTC Clear	e.g. 123456
Currency	String		End of date variation margin currency of trade	USD
EOD VM	Numeric	###,###.##	End of date variation margin of trade. Negative figure means member has unrealized loss and vice versa.	- 83,500,000.00
Value Date	Date	dd/mm/yyyy	Date of the valuation	02/05/2013



5.62. RMRP62 WEB VM Allocate Rpt NB_C 530

Report Descriptions:

Purpose:

The report sets out the VM at trade level for Clearing Member participating in Swap Connect trades – Client level. Clearing Member can monitor their VM by trade level and follow-up any discrepancy with OTC Clear.

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

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

⁵³⁰ Not applicable for SSM



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



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



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

6.2. MKDR02 WEB Appl FX Rate

Report Descriptions:

Purpose:

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



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

Time Available on OASIS:

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

Frequency:

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

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



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

6.3. MKDR03 WEB Non Bus Days

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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



Field Descriptions & Data Format:

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

6.4. MKDR04 WEB CurveZeroPoints

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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



Field	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.	ЗМ
Instance Type	String		Curve instance, CLOSE or LAST	CLOSE
Offset	Numeric	#.#	integer difference between curve valuation date and curve point date	1.0
Date	Date	DD/MM/YYYY	underlying instrument maturity	20/11/2012
Zero Ask	Numeric	###,###.##	Ask price of zero rates. It's in terms of absolute value. For example, 0.001 means 0.1%	0.001
Zero Bid	Numeric	###,###.##	Bid price of zero rates. It's in terms of absolute value. For example, 0.001 means 0.1%	0.001



			Mid price of zero rates. It's in terms of	
			absolute value. For example, 0.001	
Zero Mid	Numeric	###,###.##	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	Data Type	Format	Descriptions	Example
Name	String		Curve Name in clearing system	USD INR FX Curve
Instance Type	String		Curve instance, CLOSE or LAST	CLOSE



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

6.6. MKDR06 WEB CurveDiscountFactor

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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



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

6.7. MKDR07 WEB Saving Rate⁵³¹

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.

⁵³¹ Not applicable for SSM



Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Date	JDate	DD/MM/YYYY	Date the savings rate is obtained	e.g. 01/09/2014
				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),
Currency	String		Savings rate currency	MM.USD.IMINT.1D.HKEX (USD Saving Rate),
Savings Rate ⁵³²	Numeric	####.####	Savings rate	e.g. 3.1234

_

The Savings Rates published on the preceding OTC Clear Clearing Day will be applied to the house and client margin positions for such Saturday and Sunday.



6.8. MKDR08 WEB Fee FX Rate⁵³³

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

_

⁵³³ Not applicable for SSM



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

6.9. MKDR09 WEB CM Curve IRQuotes

Report Descriptions:

The report currently not in use.

6.10. MKDR10 WEB Saving Rate NB⁵³⁴

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

534 Not applicable for SSM



Field	Data Type	Format	Descriptions	Example / Possible Values
Date	JDate	DD/MM/YYYY	Date the savings rate is obtained	e.g. 01/09/2014
				e.g. MM.HKD.ICCPINT.1D.HKEX (HKD Saving Rate),
				MM.CNH. ICCPINT.1D.HKEX (CNH Saving Rate),
Currency	String		Savings rate currency	MM.USD. ICCPINT.1D.HKEX (USD Saving Rate),
Savings Rate ⁵³⁵	Numeric	####.####	Savings rate	e.g. 3.1234

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:

The Savings Rates published on the preceding OTC Clear Northbound Clearing Day will be applied to the house and client margin positions for such Saturday and Sunday.



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

Frequency:

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

Field	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
				e.g. calypsoUser (Reset password),
				AccountLockedDatetime (Lock/Unlock account),
				AccountLockedReason (Lock/Unlock account), Comments (Update comment box),
				CREATE (Create user),
Took Field Name			Type of the user administrative	_DELETE_ (Delete user),
Task Field Name			action	dataSegregations (Update user profile)
		DD/MM/YYYY	The second secon	
Modification Date Time	DisplayDatetime	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



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



7.2. AUDR02 WEB Client⁵³⁶

Report Descriptions:

Purpose:

This report sets out the clients of the Clearing Broker. 537

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
MbrMnemonic	String		Clearing Member ID	e.g. TESTBANK001T
Client ID	String		Client ID	e.g. ABCDHKHH001
ClientMWID	String		Client Markitwire Identifier	e.g. ABCDHKHHXXX

⁵³⁶ Not applicable for SSM

_

⁵³⁷ This report will be empty unless requested to OTC Clear



Field	Data Type	Format	Descriptions	Example / Possible Values	
ClientShortName	String		Client Short Name	e.g. ABCDHKHHXXX	
LEI	String		Client LEI	e.g. ABCDHKHHXXX123	
				e.g. Enabled	
Status	String		Client Status	Disabled	
				e.g. Attribute.Client_Seg	
Account Type	String		Client Type	Attribute.Client_Omn	
Client Legal					
Name	String		Client Full Legal Entity Name	e.g. ABC Bank Limited	



8. Ad Hoc Reports

8.1. ADHR01 WEB Special Message Report

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Ad Hoc Basis

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



9. Solo Compression Reports for House Position Account

9.1. COMP01 WEB Offset Trade Details IRS

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

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



Field	Data Type	Format	Descriptions	Example / Possible Values
Affiliate/Branch ⁵³⁸	String		CCP ID of the affiliate/branch	
Fund ⁵³⁹	String		CCP ID of the fund	
				e.g. Swap (i.e. Standard Rate Derivatives Contract)
				SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)
Product Type	String		Product Type	SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)
				e.g. 18262416
Trade Ref_MW	String		Trade ID of MW	If trade is not from MW, value will be empty
Offset Batch ID	String		Batch ID of the trade group	e.g. 181019 ABCDHKHH001TSwap1
Trade ID	Integer		Trade ID with OTC Clear	e.g. 130320
Trade Start Date	JDate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012

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)

⁵³⁹ This field will be empty



Field	Data Type	Format	Descriptions	Example / Possible Values
Maturity Date	JDate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015
				e.g. Fixed
Pay Leg Type	String		Pay Leg Type	Float
				e.g. USD
Pay Leg Principal Ccy	String		Currency of the Pay Leg	HKD, EUR, CNY, CNH, INR, KRW, THB, TWD
Pay Leg Principal	Numeric	###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00
				e.g. Fixed
Rec Leg Type	String		Receive Leg Type	Float
				e.g. CNH
Rec Leg Principal Ccy	String		Currency of the Receive Leg	HKD, EUR, CNY, USD, INR, KRW, THB, TWD
			Notional of the Receive Leg	
Rec Leg Principal	Numeric	###,###.##	Principal	e.g. 6,200,000.00
Pay Log Fixing			Number of fixing days lag of the	
Pay Leg Fixing Days	Integer		Pay Leg	e.g. 0 for USD-SOFR-OIS Compund



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



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

9.2. COMP02 WEB Compress Batch Details IRS

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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



Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		Clearing Member ID	e.g. ABCDHKHH001T
Origin	String		Type of Account	House
Affiliate/Branch ⁵⁴⁰	String		CCP ID of the affiliate/branch	
Fund ⁵⁴¹	String		CCP ID of the fund	
				e.g. Swap (i.e. Standard Rate Derivatives Contract)
				SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)
Product Type	String		Product Type	SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)
				e.g. 18262416
Trade Ref_MW	String		Trade ID of MW	If trade is not from MW, value will be empty

⁵⁴⁰ 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)

⁵⁴¹ This field will be empty



Field	Data Type	Format	Descriptions	Example / Possible Values
Offset Batch ID	String		Batch ID of the trade group	e.g. 181019 ABCDHKHH001TSwap1
Compression Category	String		Compression Type	Solo Compression
Trade ID	Integer		Trade ID with OTC Clear	e.g. 130320
			Number of Trades processed from	
Compression Batch Count	String		Offset Batch	e.g. 1
				e.g. CANCELLED
ATRS to CCP Trade Status ⁵⁴²	String		Trade status update from ATRS	ERROR
				e.g. Complete
0			Compression process status for	
Compression Process Status	String		Offset Batch ID	Complete with Error
				e.g.
			PTRR ID for the solo compression	213800CKBBZUAHHARH83S240829ABCDEFGH123TSwap
PTRR_ID	String		event of the Contract	24

-

⁵⁴² This field will be empty for members without Netting Synchronisation permission



9.3. COMP03 WEB Compress ATRS Input IRS

Report Descriptions:

Purpose:

This report lists out the status of the Rate Derivatives Contracts that completed the trade compression process with OTC Clear for that particular day in respect of the House Position Account of a Clearing Member. This report is to facilitate Clearing Member to update the status of the corresponding trades at MarkitWire for Clearing Member without Netting Synchronisation permission.

Time Available on OASIS:

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

Frequency:

Publish on OTC Clear Clearing Day with Compression activities and Clearing Member opt for manual compression only (around 14:30 HK time)

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		Clearing Member ID	e.g. ABCDHKHH001T
Party Short Code	String		Markitwire Identifier of the Clearing Member	DHKEXCM1
Clearing House	String		Clearing House Identifier of OTC Clear	ОССРНКНН
MW Trade ID	String		Trade ID of MW	e.g. 18262416



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



10. Solo Compression Reports for Client Position Account

10.1. COMP01_C WEB Offset Trade Details IRS_C543

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

⁵⁴³ Not applicable for SSM

_



Field	Data Type	Format	Descriptions	Example / Possible Values
Affiliate/Branch ⁵⁴⁴	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	e.g. FUND3
				e.g. Swap (i.e. Standard Rate Derivatives Contract)
				SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)
Product Type	String		Product Type	SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)
Trade Ref_MW	String		Trade ID of MW	e.g. 18262416
Offset Batch ID	String		Batch ID of the trade group	e.g. 181019 ABCDHKHH001TSwap1
Trade ID	Integer		Trade ID with OTC Clear	e.g. 130320
Trade Start Date	JDate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012
Maturity Date	JDate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015

⁵⁴⁴ This field will be empty



Field	Data Type	Format	Descriptions	Example / Possible Values
				e.g. Fixed
Pay Leg Type	String		Pay Leg Type	Float
				e.g. USD
Pay Leg Principal Ccy	String		Currency of the Pay Leg	HKD, EUR, CNY, CNH, INR, KRW, THB, TWD
Pay Leg Principal	Numeric	###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00
,				e.g. Fixed
Rec Leg Type	String		Receive Leg Type	Float
				e.g. CNH
Rec Leg Principal Ccy	String		Currency of the Receive Leg	HKD, EUR, CNY, USD, INR, KRW, THB, TWD
			Notional of the Receive Leg	
Rec Leg Principal	Numeric	###,###.##	Principal	e.g. 6,200,000.00
David on Fining			Number of fixing days lag of the	
Pay Leg Fixing Days	Integer		Pay Leg	e.g. 0 for USD-SOFR-OIS Compund
Pay Leg Fixing Business Day	String		Fixing Centre of the Pay Leg	e.g. [BMAU] for USD-SOFR-OIS Compund



Field	Data Type	Format	Descriptions	Example / Possible Values
Pay Leg Fixing Convention	String		Fixing Convention of the Pay Leg	e.g. Bus = Business Day
David an Oran Out			Compounding convention of the	e.g. Bus = Business Day,
Pay Leg Cmp Cut Off Bus/Cal	String		Pay Leg	Cal = Calendar Day
			Number of days lag for the	
			Compounding convention of the	
Pay Leg Cmp Cut Off Days	Integer		Pay Leg	e.g. 5
D / 0 / 0"			Centres for Compounding	
Pay Leg Cut Off Holidays	String		convention of the Pay Leg	e.g. HKG,
Pay is Observation Period Shift	String		Observation Period Shift of Pay Leg	e.a. TRUE / FALSE
r enou smit	Ŭ		Number of fixing days lag of the	3
Rec Leg Fixing Days	String			e.g. 0 for USD-SOFR-OIS Compund
Rec Leg Fixing Business Day Calendar	String		Fixing Centre of the Receive Leg	e.g. [BMAU] for USD-SOFR-OIS Compund
			Fixing Convention of the Receive	
Rec Leg Fixing Convention	String		Leg	e.g. Bus = Business Day
			Compounding convention of the	e.g. Bus = Business Day,
Rec Leg Cmp Cut Off Bus/Cal	String		Receive Leg	Cal = Calendar Day



Field	Data Type	Format	Descriptions	Example / Possible Values
			Number of days lag for the	
			Compounding convention of the	
Rec Leg Cmp Cut Off Days	String		Receive Leg	e.g. 5
D / 0 / 0"			Centres for Compounding	
Rec Leg Cut Off Holidays	String		convention of the Receive Leg	e.g. HKG,
Rec is			Observation Period Shift of Receive	
Observation Period Shift	String		Leg	e.g. TRUE / FALSE

10.2. COMP02_C WEB Compress Batch Details IRS_C545

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

⁵⁴⁵ Not applicable for SSM



Frequency:

Publish on OTC Clear Clearing Day with Compression activities (around 14:30 HK time)

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 ⁵⁴⁶	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	e.g. FUND3
				e.g. Swap (i.e. Standard Rate Derivatives Contract)
				SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)
Product Type	String		Product Type	SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)
Trade Ref_MW	String		Trade ID of MW	e.g. 18262416

⁵⁴⁶ This field will be empty



Field	Data Type	Format	Descriptions	Example / Possible Values
Offset Batch ID	String		Batch ID of the trade group	e.g. 181019 ABCDHKHH001TSwap1
Compression Category	String		Compression Type	Solo Compression
Trade ID	Integer		Trade ID with OTC Clear	e.g. 130320
			Number of Trades processed from	
Compression Batch Count	String		Offset Batch	e.g. 1
				e.g. CANCELLED
ATRS to CCP Trade Status ⁵⁴⁷	String		Trade status update from ATRS	ERROR
				e.g. Complete
			Compression process status for	
Compression Process Status	String		Offset Batch ID	Complete with Error
				e.g.
			PTRR ID for the solo compression	213800CKBBZUAHHARH83S240829ABCDEFGH123TSwap
PTRR_ID	String		event of the Contract	24

-

⁵⁴⁷ This field will be empty for members without Netting Synchronisation permission



10.3. COMP03_C WEB Compress ATRS Input IRS_C548

Report Descriptions:

Purpose:

This report lists out the status of the Rate Derivatives Contracts that completed the trade compression process with OTC Clear for that particular day in respect of the Client Position Account of a Clearing Member. This report is to facilitate Clearing Member to update the status of the corresponding trades at MarkitWire for Clearing Member without Netting Synchronisation permission.

Time Available on OASIS:

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

Frequency:

Publish on OTC Clear Clearing Day with Compression activities and Clearing Member opt for manual compression only (around 14:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		CCP ID for the Client Position Account	e.g. CLIENT
Party Short Code	String		Markitwire Identifier of the Client Position Account	DHKEXCM1
	String		Clearing House Identifier of OTC Clear	ОССРНКНН

⁵⁴⁸ Not applicable for SSM

_



Field	Data Type	Format	Descriptions	Example / Possible Values
MW Trade ID	String		Trade ID of MW	e.g. 18262416
Full or Partial	String		Compression Type	F
Original Notional	Numeric	###,###.##	Original Notional Amount	e.g. 1,000,000.00
New Notional	Numeric	###,###.##	New Notional Amount	e.g. 0
CCP_FIXEDRAT E	Numeric	###,###.##	Fixed Rate	e.g. 1.12345
USI Namespace	String		Cleared Trade USI Prefix	e.g. 1050000004
USI Value	String		Cleared Trade USI Value	e.g. 20150831IRS123456,
UTI Namespace	String		Cleared Trade UTI Prefix	e.g. 1050000004
UTI Value	String		Cleared Trade UTI Value	e.g. 20150831IRS123456,
CCP Trade ID	Integer		Trade ID with OTC Clear	e.g. 123456
Bulk Event Processing ID	String		Batch ID of the trade group	e.g. 181019ABCDHKHH001TSwap8



11. Multilateral Compression Reports for House Position Account

11.1. MULT01 WEB Compression Trade Detail

Report Descriptions:

Purpose:

This report sets out all the outstanding Rates Derivatives Contracts which are eligible for multilateral compression with OTC Clear in respect of the House Position Account of a Clearing Member.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (around 19:15 HK time)

Field	Data Type	Format	Descriptions	Example / Possible Values
CounterParty.Shor				
t Name	String		Clearing Member ID	e.g. ABCDHKHH001T
Trade Id				
	Integer		Trade ID with OTC Clear	e.g. 130320
Book				
	String		Trading Book	ABCDHKHH001T_House



Field	Data Type	Format	Descriptions	Example / Possible Values
Affiliate/Branch				
	String		CCP ID of the affiliate/branch	
Product Type				e.g. Swap (Standard Rate Derivatives Contract)
				SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)
	String		Product Type	SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)
External				
Reference	String		External Reference	MW_ ABCDHKHH001T_123456
CounterParty.Attri				
bute.SwapswirePa rticipant	String		MW BIC Code	ABCDHKHH
TRADE_KEYWORD)		Counterparty of the Original	
.OriginalCpty	String		Transaction	e.g. ABCDHKHH001T or EFGFHKHH002T
Trade Date	JDate	DD/MM/YYYY	Trade Date	e.g. 24/10/2012
Entered Date	JDate	DD/MM/YYYY	Registration Date of the Contract	e.g. 24/10/2012
Trade Settle Date	JDate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012
Maturity Date	JDate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015
Currency Pair	String		Currency Pair of the Trade	e.g. USD/CNH, CNH/USD, USD/HKD, HKD/USD



Field	Data Type	Format	Descriptions	Example / Possible Values
TradeStatus	String		Status of the Contract	CLEARED: The Contract is registered with OTC Clear
Pay Leg Principal	Numeric	##,###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00
Pay Leg Start Date	JDate	DD/MM/YYYY	Trade Start Date of the Pay Leg	e.g. 26/10/2012
Pay Leg Maturity Date	JDate	DD/MM/YYYY	Trade Maturity Date of the Pay Leg	e.g. 26/10/2015
Pay Leg Type				e.g. Fixed
	String		Pay Leg Type	Float
Pay Leg Principal Ccy				e.g. USD,
	String		Currency of the Pay Leg	CNH, CNY, HKD, EUR, INR, KRW, THB, TWD
Pay Leg Fixed Rate	Numeric	##.####	Fixed Rate of the Pay Leg	e.g. 1.12345
Pay Leg Floating Rate ⁵⁴⁹				(Currency/Rate Index/Rate Index Tenor/Rate Index Source), e.g. HKD/HIBOR/3M/HKAB,
	String		Floating Rate Option of the Pay Leg	CNY/CNREPOFIX=CFXS/1W/Reuters
Pay Leg Rate			Floating Rate Spread of the Pay	
Index Spread	Numeric	##.####	Leg	e.g. 1.12345
Pay Leg DayCount	String		Day Count Fraction of the Pay Leg	e.g. 30/360 = 30/360,

_

 $^{^{549}}$ Member should refer to the HKEx website for the list of Floating Rate Options.



Field	Data Type	Format	Descriptions	Example / Possible Values
				ACT/360 = Act/360, ACT/ACT = Act/Act, ACT/365 = Act/365 (Fixed), 30E*/360 = 30E/360,
				30E/360 = 30E/360 (ISDA),
Pay Leg Reset			Rate reset is taken a the beginning	
Timing			or end of each calculation period of	
	String		the Pay Leg	e.g. BEG_PER, END_PER
Pay Leg Index			Floating Rate designated maturity	
Frequency	String		of the Pay Leg	e.g. 1D, 1W, 1M, 3M, 6M, 1Y
Pay Leg Payment				e.g. MTH= Monthly,
Frequency				QTR= Quarterly, SA= Semi-Annually, PA= Annually
	String		Payment Frequency of the Pay Leg	ZC= Zero Coupon
Pay Leg Reset			Floating Rate reset frequency of the	
Frequency	String		Pay Leg	e.g. 1D, 1W, 1M, 3M, 6M, 1Y
Pay Leg Rolling Date	Numeric	##	Roll date of the Pay Leg	e.g. 26
Pay Leg Reset			Number of offset days for the rate	
Offset	Numeric	##	reset of the Pay Leg	e.g2



Field	Data Type	Format	Descriptions	Example / Possible Values
Pay Leg Fixing				e.g. MOD_FOLLOW= Modified Following,
Business Day Convention			Business Day Convention for Fixing	FOLLOWING= Following,
Convention	String		of the Pay Leg	PRECEDING= Preceding
				e.g. MOD_FOLLOW= Modified Following,
Pay Leg Payment Bus Day			Business Day Convention for	FOLLOWING= Following,
Convention	String		Payment of the Pay Leg	PRECEDING= Preceding
				e.g. MOD_FOLLOW= Modified Following,
Pay Leg Reset			Business Day Convention for Fixing	FOLLOWING= Followina.
Business Day Convention	String		of the Pay Leg	PRECEDING= Preceding
Pay Leg Coupon				
Stub Rule	String			NONE
Pay Leg Fixing Business Day			Business Day Centres for Fixing of	
Calendar	String		the Pay Leg	e.g. [BEJ_FIX], [HKG], [LON], [NYC], [BMAU]
Pay Leg Payment			Business Day Centres for Payment	
Bus Day Calendar			of the Pay Leg	e.g. [HKG, BEJ, NYC, LON, TARGET, KOW, MUM]
-			Business Day Centres for Fixing of	
Pay Leg Reset Business Calendar			the Pay Leg	e.g. [BEJ_FIX], [HKG], [LON], [NYC], [BMAU]
Pay Leg First Stub				
Date			This field is blank	
Pay Leg Last Stub Date			This field is blank	



Field	Data Type	Format	Descriptions	Example / Possible Values
Pay Leg First Stub			This field is blank	
Index Tenor 1				
Pay Leg First Stub			This field is blank	
Index Tenor 2				
			Different 1st Fixing Days Offset for	
Pay Leg Init Fixing	String		Pay Leg	e.g. TRUE, FALSE, Blank (If not applicable)
Pay Leg Init			Different 1st Fixing Days Offset	
Calendars	String		Business Day Centres for Pay Leg	e.g. LON, NYC, HKG
Day Log Init Days			Number of Business Days for Fixing	
Pay Leg Init Days Lag	Numeric	##.####	Days Offset for Pay Leg	e.g3
			1st Fixing Rate is applicable for Pay	
Pay Leg First Rate	String		Leg	e.g. TRUE, FALSE
Pay Leg Manual				
First Rate	Numeric	##.####	1 st Fixing Rate for Pay Leg	e.g. 2.0321
Pay Accrual	Ctrip a			ADJUSTED
Method	String			ADJUSTED
			Notional of the Receive Leg	
Rec Leg Principal	Numeric	##,###,###.##	Principal	e.g. 1,000,000.00
Decited Start Start	IDate	DD/MM/YYYY	Trade Start Date of the Receive Leg	a 26/10/2012
Rec Leg Start Date	Date	ווואו/טט		G.y. 20/10/2012
Rec Leg Maturity			Trade Maturity Date of the Receive	
Date Date	JDate	DD/MM/YYYY	Leg	e.g. 26/10/2015



Field	Data Type	Format	Descriptions	Example / Possible Values
				e.g. Fixed
Rec Leg Type	String		Receive Leg Type	Float
				e.g. USD,
Rec Leg Principal Ccy	String		Currency of the Receive Leg	CNH, CNY, HKD, EUR, INR, KRW, THB, TWD
Rec Leg Fixed Rate	Numeric	##.####	Fixed Rate of the Receive Leg	e.g. 1.12345
Rec Leg Floating			Floating Rate Option of the Receive	(Currency/Rate Index/Rate Index Tenor/Rate Index Source), e.g. HKD/HIBOR/3M/HKAB,
Rate	String		Leg	CNY/CNREPOFIX=CFXS/1W/Reuters
Rec Leg Rate			Floating Rate Spread of the	
Index Spread	Numeric	##.####	Receive Leg	e.g. 1.12345
				e.g. 30/360 = 30/360,
			Day Count Fraction of the Receive	ACT/360 = Act/360, ACT/ACT = Act/Act, ACT/365 = Act/365 (Fixed), 30E*/360 = 30E/360,
Rec Leg DayCount	String		Leg	30E/360 = 30E/360 (ISDA),
			Rate reset is taken a the beginning	
Rec Leg Reset			or end of each calculation period of	
Timing	String		the Receive Leg	e.g. BEG_PER, END_PER



Field	Data Type	Format	Descriptions	Example / Possible Values
Rec Leg Index			Floating Rate designated maturity	
Frequency	String		of the Receive Leg	e.g. 1D, 1W, 1M, 3M, 6M, 1Y
				e.g. MTH= Monthly,
Rec Leg Payment			Payment Frequency of the Receive	QTR= Quarterly, SA= Semi-Annually, PA= Annually
Frequency	String		Leg	ZC= Zero Coupon
Rec Leg Reset			Floating Rate reset frequency of the	
Frequency	String		Receive Leg	e.g. 1D, 1W, 1M, 3M, 6M, 1Y
Rec Leg Rolling Date	Numeric	##	Roll date of the Receive Leg	e.g. 26
Rec Leg Reset			Number of offset days for the rate	
Offset	Numeric	##	reset of the Receive Leg	e.g2
				e.g. MOD_FOLLOW= Modified Following,
Rec Leg Fixing Business Day			Business Day Convention for Fixing	FOLLOWING= Following,
Convention	String		of the Receive Leg	PRECEDING= Preceding
				e.g. MOD_FOLLOW= Modified Following,
Rec Leg Payment			Business Day Convention for	FOLLOWING= Following,
Bus Day Convention	String		Payment of the Receive Leg	PRECEDING= Preceding
				e.g. MOD_FOLLOW= Modified Following,
Rec Leg Reset Business Day			Business Day Convention for Fixing	FOLLOWING= Following,
Convention	String		of the Receive Leg	PRECEDING= Preceding



Field	Data Type	Format	Descriptions	Example / Possible Values
Rec Leg Coupon Stub Rule	String			NONE
Rec Leg Fixing Business Day			Business Day Centres for Fixing of	
Calendar	String		the Receive Leg	e.g. [BEJ_FIX], [HKG], [LON], [NYC], [BMAU]
Rec Leg Payment			Business Day Centres for Payment	
Bus Day Calendar			of the Receive Leg	e.g. [HKG, BEJ, NYC, LON, TARGET, KOW, MUM]
Rec Leg Reset			Business Day Centres for Fixing of	
Business Calendar			the Receive Leg	e.g. [BEJ_FIX], [HKG], [LON], [NYC], [BMAU]
Rec Leg First Stub Date			This field is blank	
Rec Leg Last Stub Date			This field is blank	
Rec Leg First Stub Index Tenor 1			This field is blank	
Rec Leg First Stub Index Tenor 2			This field is blank	
			Different 1st Fixing Days Offset for	
Rec Leg Init Fixing	String		Receive Leg	e.g. TRUE, FALSE, Blank (If not applicable)
			Different 1st Fixing Days Offset	
Rec Leg Init			Business Day Centres for Receive	
Calendars	String		Leg	e.g. LON, NYC, HKG



Field	Data Type	Format	Descriptions	Example / Possible Values
Rec Leg Init Days			Number of Business Days for Fixing	
Lag	Numeric	##.####	Days Offset for Receive Leg	e.g3
			1 st Fixing Rate is applicable for	
Rec Leg First Rate	String		Receive Leg	e.g. TRUE, FALSE
Rec Leg Manual First Rate	Numeric	##.####	1st Fixing Rate for Receive Leg	e.g. 2.0321
Boo Asserval			Adjust Period End Dates for both	
Rec Accrual Method	String		legs	e.g. ADJUSTED, UNADJUSTED
			FX Reset for Cross Currency Swap,	
Prin Adj FXReset	String		if applicable	False
OriginalTradeID_			Trade ID of MW for the bilateral	
	Integer	#######	trade	e.g. 1234567
Start Date			Business Day Convention for Start	
Business Day Convention	String		·	NONE
Start Date				
Business Day Calendar			This field is blank	
Carcillaai				e.g. MOD_FOLLOW= Modified Following,
Pay Leg End Date Business Day			Business Day Convention for	FOLLOWING= Following,
Convention	String			PRECEDING= Preceding



Field	Data Type	Format	Descriptions	Example / Possible Values
Pay Leg End Date			Business Day Centres for Period	
Business Day Calendar			End Date of the Pay Leg	e.g. [HKG, BEJ, NYC, LON, TARGET, KOW, MUM]
Pay Leg Last Stub			Stub Index Tenor 1 for Pay Leg, if	
Index Tenor 1	String		applicable of the Pay Leg	e.g. 1D, 1M, 3M, 6M, 1Y
Pay Leg Last Stub			Stub Index Tenor 2 for Pay Leg, if	
Index Tenor 2	String		applicable of the Pay Leg	e.g. 1D, 1M, 3M, 6M, 1Y
Pay Leg Payment			Number of business days Payment	
Lag			Lag of the Pay Leg	e.g. 0, 1, 2
Rec Leg End Date Business Day Convention	String		Business Day Convention for Period End Date of the Receive Leg	e.g. MOD_FOLLOW= Modified Following, FOLLOWING= Following, PRECEDING= Preceding
Rec Leg End Date Business Day Calendar			Business Day Centres for Period End Date of the Receive Leg	e.g. [HKG, BEJ, NYC, LON, TARGET, KOW, MUM]
Rec Leg Last Stub Index Tenor 1	String		Stub Index Tenor 1 for Pay Leg, if applicable of the Receive Leg	e.g. 1D, 1M, 3M, 6M, 1Y
Rec Leg Last Stub Index Tenor 2	String		Stub Index Tenor 2 for Pay Leg, if applicable of the Receive Leg	e.g. 1D, 1M, 3M, 6M, 1Y
Rcv Leg Payment Lag			Number of business days Payment Lag of the Receive Leg	e.g. 0, 1, 2



Field	Data Type	Format	Descriptions	Example / Possible Values
Matching Service	String		Affirmation Platform	MARKITWIRE
			ID to identify groups of trades that	
Netting Key	Integer		can be netted together, if applicable	e.g. 123456
,			USI/UTI for the alpha trade, if	
Prior USI Value	String		applicable	e.g. MARKITWIRE0000000123456
			ID to identify groups of trades that	
			can be blended together, if	
Blending Key	Integer		applicable	e.g. 234567
FX Fixing Business			Business center used for FX Fixing	e.g. [BEJ_ND]. [KOW_ND] . [TAI_ND] . [MUM_ND] .
Calendar	String		for Non Deliverable Swap	[SIN_ND] . [BAN_ND]
			Number of business days prior to	
			settlement date for FX Fixing for	
FX Fixing Lag	Integer		Non Deliverable Swap	e.g. 2
SettlementFxRese			Settlement Rate Option for Non	
t			Deliverable Swap	e.g. THB01, CNY01, TWD03, KRW02, INR01
Linked Trade ID			ID of linked trade, if applicable	e.g. 345678
Pay Leg Fixing			Number of fixing days lag of the	
Days	Integer		Pay Leg	e.g. 0 for USD-SOFR-OIS Compund



Field	Data Type	Format	Descriptions	Example / Possible Values
Pay Leg Fixing Convention	String		Fixing Convention of the Pay Leg	e.g. Bus = Business Day
Pay Leg Cmp Cut			Compounding convention of the	e.g. Bus = Business Day,
Off Bus/Cal	String		Pay Leg	Cal = Calendar Day
			Number of days lag for the	
Pay Leg Cmp Cut			Compounding convention of the	
Off Days	Integer		Pay Leg	e.g. 5
Pay Leg Cut Off			Centres for Compounding	
Holidays	String		convention of the Pay Leg	e.g. HKG,
Pay is				
Observation Period Shift	String		Observation Period Shift of Pay Leg	e.g. TRUE / FALSE
Rec Leg Fixing			Number of fixing days lag of the	
Days	String		Receive Leg	e.g. 0 for USD-SOFR-OIS Compund
Rec Leg Fixing			Fixing Convention of the Receive	
Convention	String		Leg	e.g. Bus = Business Day
Rec Leg Cmp Cut			Compounding convention of the	e.g. Bus = Business Day,
Off Bus/Cal	String		Receive Leg	Cal = Calendar Day



11.2. MULT02 WEB Compression PV per Leg

Report Descriptions:

Purpose:

This report sets out End-of-Day PV per Leg of each outstanding Derivatives Contract which is eligible for multilateral compression with OTC Clear in respect of the House Position Account of a Clearing Member.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (around 19:15 HK time)

Field	Data Type	Format	Descriptions	Example / Possible Values
Member/Client ID	String		Clearing Member ID	e.g. ABCDHKHH001T
Origin	String		Type of Account	House
Clearing Broker	String		Parent name	



Field	Data Type	Format	Descriptions	Example / Possible Values
Affiliate/Branch ⁵⁵⁰	String		CCP ID of the affiliate/branch	
Fund ⁵⁵¹	String		CCP ID of the fund	
				e.g. Swap (i.e. Standard Rate Derivatives Contract)
				SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)
Product Type	String		Product Type	SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)
Trade Id	Integer		Trade ID with OTC Clear	e.g. 123456
Pricer.NPV	Numeric	###,###,###.##	End of Day Net Present Value of the whole contract	e.g. 1,234,377.10
			For SwapNonDeliverable and	
Pricer.NPV Currency	String		SwapCrossCurrency: US dollar For other IRS: trade currency	e.g. USD, HKD, EUR, CNH

⁵⁵⁰ 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)

⁵⁵¹ This field will be empty



Field	Data Type	Format	Descriptions	Example / Possible Values
Pricer.NPV_PAY	Numeric	###,###,###.##	Present Value of the Pay Leg	e.g. 1,234,377.10
Pricer.NPV_PAY Currency	String		Currency of the Pay Leg	e.g. USD, HKD, EUR, CNH
Pricer.NPV_REC	Numeric	###,###,###.##	Present Value of the Receive Leg	e.g. 1,254,377.10
Pricer.NPV_REC Currency	String		Currency of the Receive Leg	e.g. USD, HKD, EUR, CNH

11.3. MULT03 WEB Compression DV01 Report

Report Descriptions:

Purpose:

This report sets out by-tenor Delta 01 of each outstanding Derivatives Contract which is eligible for multilateral compression with OTC Clear in respect of the House Position Account of a Clearing Member.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS



Frequency:

Daily on each OTC Clear Clearing Day (around 19:15 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
CounterParty_Sh ort Name	String		Clearing Member ID	e.g. ABCDHKHH001T
Trade Id	Integer		Trade ID with OTC Clear	e.g. 130320
Underlier Name	String		Underlying curve name	e.g. HKD HIBOR 3M
Risk Currency	String		Currency of Delta 01 values	e.g. CNH, HKD, EUR, CNY, USD, INR, KRW, THB, TWD
Tenor (e.g. 1Y, 2Y)	Numeric		Delta 01 for different tenors. Multiple fields from 1D to 20Y will be shown dynamically.	

11.4. MULT04 WEB Compression FXDelta Report

Report Descriptions:

Purpose:

This report sets out FX Delta of each outstanding Derivatives Contract which is eligible for multilateral compression with OTC Clear in respect of the House Position Account of a Clearing Member.



Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (around 19:15 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
CounterParty_Sh ort Name	String		Clearing Member ID	e.g. ABCDHKHH001T
Trade Id	Integer		Trade ID with OTC Clear	e.g. 130320
Risk Currency	String		Currency of FX Delta values	USD
fxDELTA	Numeric	######.##	FX Delta	e.g. 1254377.10

11.5. MULT05 WEB Compression Margin Sim

Report Descriptions:

Purpose:



This report sets out the simulated margin requirement in respect of an Unwind Proposal produced by a Compression Service Provider.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

12:00 HK time on Compression Rehearsal Date and 06:00 HK time on Compression Execution Date

Field	Data Type	Format	Descriptions	Example / Possible Values
Member	String	Member name	Clearing Member Name	e.g CM4
Member/Client Account	String		The name of position account	e.g CM4
Status	String		Display type of trade status. Currently "Verified" and "Simulated" are supported.	Simulated
Compression Top- Up Date	JDate	DD/MM/YYYY		e.g. 26/10/2012
Currency	String		Currency of margin requirement	HKD
Avaliable Collaterals	Numeric	###,###,###.##	Aggregated after haircut collateral value in base currency equivalent.	e.g 165,391,191.94
Initial Margin	Numeric	###,###,###	Total Initial Margin including all Margin AddOns, so it will be - Sum of ETL, Liquidity_AddOn, Margin, Credit AddOn, Holiday AddOn and Discretionary Margin.	e.g 87,158,910.19



Field	Data Type	Format	Descriptions	Example / Possible Values
Collateralized VM	Numeric	###,###,###.##	Intra-day Variation Margin due to market fluctuation.	e.g 70,000,000.00
Unsettled EOD VM	Numeric	Unsettled Variation Margin, which is the (accumulated) VM not paid/received by members up to End of previous business day. Positive figure means member has accumulated unsettled payment to OTC Clear.		e.g 30,000,000.00
			The margin top-up amount required. The formula of calculation	
			is:	
			(Aggr. Collateral in HKD – Initial Margin – Collateralized VM –	
			Unsettled EOD VM) / (1- haircut ratio of HKD). In the example	
			the haircut is 1%.	
			Please note if aggregated collateral in HKD is greater than total	
Compresion Top- Up Amount	Numeric	###,###,###.##	margin, the value of IM Call amount will be zero.	e.g 21,987,594.19

11.6. MULT06 WEB Compression Top Up MC

Report Descriptions:

Purpose:

This report sets out the amount of compression top-up margin call.



Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

12:00 HK time on Compression Execution Date

Field	Data Type	Format	Descriptions	Example / Possible Values
Member	String	Member name	Clearing Member Name	e.g CM4
Member/Client Account	String		The name of position account	e.g CM4
Status	String		Display type of trade status. Currently "Verified" and "Simulated" are supported.	
Compression Top- Up Date	JDate	DD/MM/YYYY		e.g. 26/10/2012
Currency	String		Currency of margin requirement	HKD
Avaliable Collaterals	Numeric	###,###,###	Aggregated after haircut collateral value in base currency equivalent.	e.g 165,391,191.94
Initial Margin	Numeric	###,###,###	Total Initial Margin including all Margin AddOns, so it will be Sum of ETL, Liquidity_AddOn, Margin, Credit AddOn, Holiday AddOn and Discretionary Margin.	e.g 87,158,910.19



Field	Data Type	Format	Descriptions	Example / Possible Values
Collateralized VM	Numeric	###,###,###.##	Intra-day Variation Margin due to market fluctuation.	e.g 70,000,000.00
Unsettled EOD VM	Unsettled Variation Margin, which is the (accumulated) VM not paid/received by members up to End of previous business day. Positive figure means member has accumulated unsettled payment to OTC Clear.		e.g 30,000,000.00	
			The margin top-up amount required. The formula of	
			calculation is:	
			(Aggr. Collateral in HKD – Initial Margin – Collateralized VM	
			Unsettled EOD VM) / (1- haircut ratio of HKD). In the	
			example the haircut is 1%.	
			Please note if aggregated collateral in HKD is greater than	
Compresion Top- Up Amount	Numeric	###,###,###.##	total margin, the value of IM Call amount will be zero.	e.g 21,987,594.19

11.7. MULT07 WEB Compression Top Up MC Status

Report Descriptions:

Purpose:

This report sets out the settlement status of compression top-up margin call.



Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

13:00 HK time on Compression Execution Date

Field	Data Type	Format	Descriptions	Example / Possible Values
Member	String	Member name	Clearing Member Name	e.g. CM4
Member/Client Account	String		The name of position account	e.g. CM4
Status	String		Settlement status of compression top-up margin call	Settled Cancelled
Compression Top- Up Date	JDate	DD/MM/YYYY		e.g. 26/10/2012
Currency	String		Currency of margin requirement	HKD
Compresion Top- Up Amount	Numeric	###,###,###.##	The margin top-up amount	e.g. 21,987,594.15