

TAIFEX

OTC Clearing System

SFTP Report Service

Specification

Version: 1.2.3 (2023/2/14)

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OTC Clearing System

SFTP Report Service Specification

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I. Introduction

OTC Clearing Network SFTP Server

TAIFEX provides two SFTP servers for the use of file transactions through OTC Clearing Network in production environment. (sftp1.taifexccp: 22999、sftp2.taifexccp: 22999) Choose one of the two servers that are mutually backup for each other and share the same files. As for the testing environment, TAIFEX provides up to two SFTP servers. (ccpsftp.bq888.taifex.com.tw:22999)

The users of SFTP Service should change the password and public key every 90 days. Password can't be the same as the last three passwords and will be reset when expired. Users can't log in with the public key until the user resets the expired public key on the Webportal. SFTP Service will lock the user IP 15 minutes for three times incorrect login information attempts.

If the error message "Host key verification failed " occurs when the client connects to the SFTP Server, it might be because the server-side host key recorded by the client-side is incorrect or changed. Users of the SFTP Service should deal with this situation by deleting the recorded host key and record it again.

Note: TAIFEX will not recommend any specific third-party SFTP connecting software. Please take information security as a concern before choosing any connection solutions.

II. SFTP Reports List

No.	Report Code	Report Name
1	F02_001_001	IRS Daily Trade Report
2	F02_001_002	NDF Daily Trade Report
3	F02_002_001	IRS Daily Backloading Trade Report
4	F02_002_003	NDF Daily Backloading Trade Report
5	F02_002_002	IRS Previous Day Backloading Trade Report
6	F02_002_004	NDF Previous Day Backloading Trade Report
7	F02_004_001	RFC Client Position Limits Status Report
8	F02_000_001	IRS Account Cleared Trade Report
9	F02_000_002	NDF Account Cleared Trade Report
10	F14_002_001	IRS Position Netting Proposal Report
11	F14_002_002	NDF Position Netting Proposal Report
12	F14_003_001	Position Netting Result Report
13	F08_001_001	Settlement Report of IRS Single Cleared Transaction
14	F08_001_002	Settlement Report of NDF Single Cleared Transaction
15	F08_002_001	Settlement Report of Single Clearing Account
16	F08_003_001	Settlement Report of Clearing Member
17	F09_015_001	Clearing Account Margin Balance Report
18	F07_008	Historical Valuation Curve Report
19	F07_014	Trade Level NPV and Margin Check Result Report
20	F07_015	Account Level NPV and Margin Check Result Report
21	F07_019_002	Intraday Margin Deposit Notification (CM Level)
22	F07_020_002	End-of-Day Margin Deposit Notification (CM Level)
23	F07_021_002	Ad-hoc Margin Deposit Notification (CM Level)
24	F07_024_002	Backloading Margin Deposit Notification (CM Level)
25	F07_019_001	Intraday Margin Deposit Notification (Account Level)
26	F07_020_001	End-of-Day Margin Deposit Notification (Account Level)
27	F07_021_001	Ad-hoc Margin Deposit Notification (Account Level)
28	F07_024_001	Backloading Margin Deposit Notification (Account Level)
29	F07_018_001	IRS Fixing Affirmation Report
30	F07_018_002	NDF Fixing Affirmation Report
31	F13_001	Securities As Administrative Fee Monthly Report
32	F13_002	Clearing Service Fee Monthly Report
33	F13_002_001	Clearing Account Clearing Service Fee Monthly Report

34	F13_005	Clearing Member Cash Collateral Interest List Report
35	F13_005_001	Clearing Account Cash Collateral Interest List Report
36	F13_012	Cash Collateral Interest Details Report
37	F13_012_001	Clearing Account Cash Collateral Interest Details Report
38	F13_025	IRS Clearing Service Fee Daily Report-Registration Fee
39	F13_025_001	NDF Clearing Service Fee Daily Report-Registration Fee
40	F13_026	Clearing Service Fee Daily Report-Maintenance Fee
41	F13_027	Clearing Service Fee Daily Report-Netting Fee
42	F13_028	Clearing Service Fee Daily Report-Position Transfer Fee
43	F13_029	Clearing Service Fee Daily Report-Foreign Exchange Fee

III. SFTP Reports Specification

1. IRS Daily Trade Report

■ Report Name :

F02_001_001 IRS Daily Trade Report

■ File Name :

F02_001_001_Clearing Member ID.csv

■ Production Time :

After the end-of-day clearing process.

■ Production Frequency :

Daily.

■ Format :

Field	Name	Data Type	e. g.
資料日期	Date	Date(yyyy/MM/dd)	2022/02/13
結算會員代號	Clearing Member ID	String	0960000
結算帳戶帳號	Clearing Account ID	String	0130000
結算帳戶類型	Account Type	String	H
商品類別	Product Type	String	IRS
提交平台	Trade Source	String	MarkitWire TR
結算契約代碼	CCP Trade ID	String	IR2022030100001
UTI	UTI(Unique Trade Identifier)	String	IS20220210000000 09
交易對手代號	Original Counter Party	String	0980000
契約交易日	Trade Date	Date(yyyy/MM/dd)	2022/2/12
契約生效日	Trade Start Date(Effective Date)	Date(yyyy/MM/dd)	2022/2/14
契約集中結算日	Novation Date	Date(yyyy/MM/dd)	2022/2/14
契約到期日	Maturity Date	Date(yyyy/MM/dd)	2023/2/14
固定利率收付方向(我方)	Pay/Rec Fixed (My Side)	String	付固定利率
固定利率端名目 本金幣別	Fixed Leg Principal Currency	String	TWD

Field	Name	Data Type	e. g.
固定利率端名目 本金金額	Fixed Leg Principal	Numeric(14, 2)	1, 000, 000. 00
固定利率(%)	Fixed Rate (%)	Numeric(7, 4)	1. 0000
固定利率端計息 天數	Fixed Rate Day Count	String	Actual/Actual
固定利率端付息 週期	Fixed Rate Payment Frequency	String	3M
浮動利率收付方 向(我方)	Pay/Rec Floating (My Side)	String	收浮動利率
浮動利率端名目 本金幣別	Floating Leg Principal Currency	String	TWD
浮動利率端名目 本金金額	Floating Leg Principal	Numeric(14, 2)	6, 200, 000. 00
浮動利率指標	Floating Rate Index	String	TAIBOR
浮動利率指標天 期	Floating Rate Tenor	String	3M
利率加減碼(%)	Rate Index Spread (%)	Numeric(7, 4)	0. 5
浮動利率端付息 週期	Floating Rate Payment Frequency	String	3M
浮動利率指標重 設週期	Floating Rate Reset Frequency	String	3M
浮動利率端計息 天數	Floating Rate Day Count	String	Actual/365 (Fixed)
營業日原則	Bus Day Convention	String	Modified Following Business Day
結算契約狀態	Trade Status	String	已結算
拒絕原因	Rejected Reason	String	21 23

2. NDF Daily Trade Report

■ **Report Name :**

F02_001_002 NDF Daily Trade Report

■ **File Name :**

F02_001_002_Clearing Member ID.csv

■ **Production Time :**

After the end-of-day clearing process.

■ **Production Frequency :**

Daily.

■ **Format :**

Field	Name	Data Type	e. g.
資料日期	Date	Date(yyyy/MM/dd)	2023/02/07
結算會員代號	Clearing Member ID	String	0960000
結算帳戶帳號	Clearing Account ID	String	0130000
結算帳戶類型	Account Type	String	H
商品類別	Product Type	String	NDF
提交平台	Affirmation Platform	String	TradeServ TR
結算契約代碼	CCP Trade ID	String	IR202203010000 1
UTI	UTI(Unique Trade Identifier)	String	IS202202100000 0009
交易對手代號	Original Counter Party	String	0980000
契約交易日	Trade Date		2022/2/12
契約集中結算日	Novation Date	Date(yyyy/MM/dd)	2023/02/07
契約定價日	Fixing Date	Date(yyyy/MM/dd)	2023/02/22
契約最後結算日	Settlement Date	Date(yyyy/MM/dd)	2023/02/24
報價貨幣	Reference Currency	String	TWD
基礎貨幣	Base Currency	String	USD
結算幣別	Settlement Currency	String	USD
基礎貨幣買賣方向	Base Currency Buy/Sell Side	String	B
基礎貨幣金額	Base Currency Amount	Numeric(14, 2)	1, 000, 000. 00
遠期匯率	Forward Rate	Numeric(7, 4)	30. 1
結算契約狀態	Trade Status	String	已結算

Field	Name	Data Type	e. g.
拒絶原因	Rejected Reason	String	21 23

3. IRS Daily Backloading Trade Report

■ **Report Name :**

F02_002_001 IRS Daily Backloading Trade Report

■ **File Name :**

F02_001_003_Clearing Member ID.csv

■ **Production Time :**

After the end-of-day clearing process.

■ **Production Frequency :**

Daily.

■ **Format :**

Field	Name	Data Type	e. g.
資料日期	Date	Date(yyyy/MM/dd)	2022/02/13
結算會員代號	Clearing Member ID	String	0960000
結算帳戶帳號	Clearing Account ID	String	0130000
結算帳戶類別	Account Type	String	H
商品類別	Product Type	String	IRS
提交平台	Affirmation Platform	String	MarkitWire TR
結算契約代碼	CCP Trade ID	String	IR2022030100001
UTI	UTI(Unique Trade Identifier)	String	IS2022021000000009
交易對手代號	Original Counter Party	String	0980000
契約交易日	Trade Date	Date(yyyy/MM/dd)	2022/2/12
契約生效日	Trade Start Date(Effective Date)	Date(yyyy/MM/dd)	2022/2/14
契約集中結算日	Novation Date	Date(yyyy/MM/dd)	2022/2/14
契約到期日	Maturity Date	Date(yyyy/MM/dd)	2023/2/14
固定利率收付方向(我方)	Pay/Rec Fixed (My Side)	String	付固定利率
固定利率端名 日本金幣別	Fixed Leg Principal Currency	String	TWD

Field	Name	Data Type	e. g.
固定利率端名 目本金金額	Fixed Leg Principal	Numeric(14, 2)	1, 000, 000. 00
固定利率(%)	Fixed Rate (%)	Numeric(7, 4)	1. 0000
固定利率端計 息天數	Fixed Rate Day Count	String	Actual/Actual
固定利率端付 息週期	Fixed Rate Payment Frequency	String	3M
浮動利率收付 方向(我方)	Pay/Rec Floating (My Side)	String	收浮動利率
浮動利率端名 目本金幣別	Floating Leg Principal Currency	String	TWD
浮動利率端名 目本金金額	Floating Leg Principal	Numeric(14, 2)	6, 200, 000. 00
浮動利率指標	Floating Rate Index	String	TAIBOR
浮動利率指標 天期	Floating Rate Tenor	String	3M
利率加減碼(%)	Rate Index Spread (%)	Numeric(7, 4)	0. 5
浮動利率端付 息週期	Floating Rate Payment Frequency	String	3M
浮動利率指標 重設週期	Floating Rate Reset Frequency	String	3M
浮動利率端計 息天數	Floating Rate Day Count	String	Actual/365 (Fixed)
營業日原則	Bus Day Convention	String	Modified Following Business Day
結算契約狀態	Trade Status	String	已接受
拒絕原因	Rejected Reason	String	21 23

4. NDF Daily Backloading Trade Report

■ Report Name :

F02_002_003 NDF Daily Backloading Trade Report

■ File Name :

F02_002_003_Clearing Member ID.csv

■ Production Time :

After the end-of-day clearing process.

■ Production Frequency :

Daily.

■ Format :

Field	Name	Data Type	e. g.
資料日期	Date	Date(yyyy/MM/dd)	2023/02/07
結算會員代號	Clearing Member ID	String	0960000
結算帳戶帳號	Clearing Account ID	String	0130000
結算帳戶類型	Account Type	String	H
商品類別	Product Type	String	NDF
提交平台	Affirmation Platform	String	TradeServ TR
結算契約代碼	CCP Trade ID	String	IR20220301 00001
UTI	UTI(Unique Trade Identifier)	String	IS20220210 00000009
交易對手代號	Original Counter Party	String	0980000
契約交易日	Trade Date		2022/2/12
契約集中結算日	Novation Date	Date(yyyy/MM/dd)	2023/02/07
契約定價日	Fixing Date	Date(yyyy/MM/dd)	2023/02/22
契約最後結算日	Settlement Date	Date(yyyy/MM/dd)	2023/02/24
報價貨幣	Reference Currency	String	TWD
基礎貨幣	Base Currency	String	USD
結算幣別	Settlement Currency	String	USD
基礎貨幣買賣方向	Base Currency Buy/Sell Side	String	B
基礎貨幣金額	Base Currency Amount	Numeric(14, 2)	1, 000, 000. 00
遠期匯率	Forward Rate	Numeric(7, 4)	30.1
結算契約狀態	Trade Status	String	已結算

Field	Name	Data Type	e. g.
拒絶原因	Rejected Reason	String	21 23

5. IRS Previous Day Backloading Trade Report

■ **Report Name :**

F02_002_002 Previous Day Backloading Trade Report

■ **File Name :**

F02_002_002_Clearing Member ID.csv

■ **Production Time :**

After the end-of-day clearing process.

■ **Production Frequency :**

Daily.

■ **Format :**

Field	Name	Data Type	e. g.
資料日期	Date	Date(yyyy/MM/dd)	2022/02/13
結算會員代號	Clearing Member ID	String	0960000
結算帳戶帳號	Clearing Account ID	String	0130000
結算帳戶類別	Account Type	String	H
商品類別	Product Type	String	IRS
提交平台	Affirmation Platform	String	MarkitWire TR
結算契約代碼	CCP Trade ID	String	IR2022030100001
UTI	UTI(Unique Trade Identifier)	String	IS2022021000000 009
交易對手代號	Original Counter Party	String	0980000
契約交易日	Trade Date	Date(yyyy/MM/dd)	2022/2/12
契約生效日	Trade Start Date(Effective Date)	Date(yyyy/MM/dd)	2022/2/14
契約集中結算日	Novation Date	Date(yyyy/MM/dd)	2022/2/14
契約到期日	Maturity Date	Date(yyyy/MM/dd)	2023/2/14
固定利率收付方向(我方)	Pay/Rec Fixed (My Side)	String	付固定利率
固定利率端名目本金幣別	Fixed Leg Principal Currency	String	TWD
固定利率端名目本金金額	Fixed Leg Principal	Numeric(14,2)	1,000,000.00
固定利率(%)	Fixed Rate (%)	Numeric(7,4)	1.0000
固定利率端計息天數	Fixed Rate Day Count	String	Actual/Actual

Field	Name	Data Type	e. g.
固定利率端付息週期	Fixed Rate Payment Frequency	String	3M
浮動利率收付方向(我方)	Pay/Rec Floating (My Side)	String	收浮動利率
浮動利率端名日本金幣別	Floating Leg Principal Currency	String	TWD
浮動利率端名日本金金額	Floating Leg Principal	Numeric(14, 2)	6, 200, 000. 00
浮動利率指標	Floating Rate Index	String	TAIBOR
浮動利率指標天期	Floating Rate Tenor	String	3M
利率加減碼(%)	Rate Index Spread (%)	Numeric(7, 4)	0. 5
浮動利率端付息週期	Floating Rate Payment Frequency	String	3M
浮動利率指標重設週期	Floating Rate Reset Frequency	String	3M
浮動利率端計息天數	Floating Rate Day Count	String	Actual/365 (Fixed)
營業日原則	Bus Day Convention	String	Modified Following Business Day
結算契約狀態	Trade Status	String	已接受
拒絕原因	Rejected Reason	String	21 23

6. NDF Previous Day Backloading Trade Report

■ **Report Name :**

F02_002_004 NDF Previous Day Backloading Trade Report

■ **File Name :**

F02_002_004_Clearing Member ID.csv

■ **Production Time :**

After the end-of-day clearing process.

■ **Production Frequency :**

Daily.

■ **Format :**

Field	Name	Data Type	e. g.
資料日期	Date	Date(yyyy/MM/dd)	2023/02/07
結算會員代號	Clearing Member ID	String	0960000
結算帳戶帳號	Clearing Account ID	String	0130000
結算帳戶類型	Account Type	String	H
商品類別	Product Type	String	NDF
提交平台	Affirmation Platform	String	TradeServ TR
結算契約代碼	CCP Trade ID	String	IR2022030100001
UTI	UTI(Unique Trade Identifier)	String	IS2022021000000009
交易對手代號	Original Counter Party	String	0980000
契約交易日	Trade Date		2022/2/12
契約集中結算日	Novation Date	Date(yyyy/MM/dd)	2023/02/07
契約定價日	Fixing Date	Date(yyyy/MM/dd)	2023/02/22
契約最後結算日	Settlement Date	Date(yyyy/MM/dd)	2023/02/24
報價貨幣	Reference Currency	String	TWD
基礎貨幣	Base Currency	String	USD
結算幣別	Settlement Currency	String	USD
基礎貨幣買賣方向	Base Currency Buy/Sell Side	String	B
基礎貨幣金額	Base Currency Amount	Numeric(14, 2)	1, 000, 000. 00
遠期匯率	Forward Rate	Numeric(7, 4)	30. 1
結算契約狀態	Trade Status	String	已結算

Field	Name	Data Type	e. g.
拒絶原因	Rejected Reason	String	21 23

7. RFC Client Position Limits Status Report

■ **Report Name :**

F02_004_001 RFC Client Position Limits Status Report

■ **File Name :**

F02_004_001_Clearing Member ID.csv

■ **Production Time :**

After the end-of-day clearing process.

■ **Production Frequency :**

Daily.

■ **Format :**

Field	Name	Data Type	e. g.
資料日期	Date	Date(yyyy/MM/dd)	2023/02/06
結算會員代號	Clearing Member ID	String	0960000
結算帳戶帳號	Clearing Account ID	String	0130000
基礎貨幣	Base Currency	String	TWD
可使用額度	Maximum Limit	Numeric(14, 0)	1,000,000
已使用額度	Limit Used	Numeric(14, 0)	800,000
額度使用率(%)	Percentage of Usage	Numeric(7, 4)	80
自動作為 RFC 結果	Manipulation	String	Y

8. IRS Account Cleared Trade Report

■ **Report Name :**

F02_000_001 IRS Account Cleared Trade Report

■ **File Name :**

F02_000_001_Clearing Member ID.csv

■ **Production Time :**

After the end-of-day clearing process.

■ **Production Frequency :**

Daily.

■ **Format :**

Field	Name	Data Type	e. g.
資料日期	Date	Date(yyyy/MM/dd)	2023/02/13
結算會員代號	Clearing Member ID	String	0960000
結算帳戶帳號	Clearing Account ID	String	0130000
結算帳戶類型	Account Type	String	自有帳
商品類別	Product Type	String	IRS
提交平台	Trade Source	String	MarkitWire TR
結算契約代碼	CCP Trade ID	String	IR2022030100001
UTI	UTI(Unique Trade Identifier)	String	IS2022021000000009
交易對手代號	Original Counter Party	String	0980000
契約交易日	Trade Date	Date(yyyy/MM/dd)	2022/2/12
契約生效日	Trade Start Date(Effective Date)	Date(yyyy/MM/dd)	2022/2/14
契約集中結算日	Novation Date	Date(yyyy/MM/dd)	2022/2/14
契約到期日	Maturity Date	Date(yyyy/MM/dd)	2023/2/14
固定利率收付方 向(我方)	Pay/Rec Fixed (My Side)	String	付固定利率
固定利率端名目 本金幣別	Fixed Leg Principal Currency	String	TWD

Field	Name	Data Type	e. g.
固定利率端名目 本金金額	Fixed Leg Principal	Numeric(14, 2)	1, 000, 000. 00
固定利率(%)	Fixed Rate (%)	Numeric(7, 4)	1. 0000
固定利率端計息 天數	Fixed Rate Day Count	String	Actual/Actual
固定利率端付息 週期	Fixed Rate Payment Frequency	String	3M
浮動利率收付方 向(我方)	Pay/Rec Floating (My Side)	String	收浮動利率
浮動利率端名目 本金幣別	Floating Leg Principal Currency	String	TWD
浮動利率端名目 本金金額	Floating Leg Principal	Numeric(14, 2)	6, 200, 000. 00
浮動利率指標	Floating Rate Index	String	TAIBOR
浮動利率指標天 期	Floating Rate Tenor	String	3M
利率加減碼(%)	Rate Index Spread (%)	Numeric(7, 4)	0. 5
浮動利率端付息 週期	Floating Rate Payment Frequency	String	3M
浮動利率指標重 設週期	Floating Rate Reset Frequency	String	3M
浮動利率端計息 天數	Floating Rate Day Count	String	Actual/365 (Fixed)
營業日原則	Bus Day Convention	String	Modified Following Business Day
畸零天期種類	Stub Period Type	String	None
畸零天期利率(%)	Stub Rate	Numeric(7, 4)	
畸零天期指標利 率 1	Stub Index Tenor 1	String	

Field	Name	Data Type	e. g.
畸零天期指標利率 2	Stub Index Tenor 2	String	
結算契約狀態	Trade Status	String	已拒絕

9. NDF Account Cleared Trade Report

■ **Report Name :**

F02_000_002 NDF Account Cleared Trade Report

■ **File Name :**

F02_000_002_Clearing Member ID.csv

■ **Production Time :**

After the end-of-day clearing process.

■ **Production Frequency :**

Daily.

■ **Format :**

Field	Name	Data Type	e. g.
資料日期	Date	Date(yyyy/MM/dd)	2023/02/07
結算會員代號	Clearing Member ID	String	0960000
結算帳戶帳號	Clearing Account ID	String	0130000
結算帳戶類型	Account Type	String	H
商品類別	Product Type	String	NDF
提交平台	Affirmation Platform	String	TradeServ TR
結算契約代碼	CCP Trade ID	String	IR2022030100001
UTI	UTI(Unique Trade Identifier)	String	IS2022021000000009
交易對手代號	Original Counter Party	String	0980000
契約交易日	Trade Date	Date(yyyy/MM/dd)	2022/2/12
契約集中結算 日	Novation Date	Date(yyyy/MM/dd)	2023/02/07
契約定價日	Fixing Date	Date(yyyy/MM/dd)	2023/02/22
契約最後結算 日	Settlement Date	Date(yyyy/MM/dd)	2023/02/24
報價貨幣	Reference Currency	String	TWD
基礎貨幣	Base Currency	String	USD
結算幣別	Settlement Currency	String	USD
基礎貨幣買賣 方向	Base Currency Buy/Sell Side	String	B
基礎貨幣金額	Base Currency Amount	Numeric(14, 2)	1, 000, 000. 00

Field	Name	Data Type	e. g.
遠期匯率	Forward Rate	Numeric(7,4)	30.1
結算契約狀態	Trade Status	String	已結算

10. IRS Position Netting Proposal Report

■ **Report Name :**

F14_002_001 IRS Position Netting Proposal Report

■ **File Name :**

F14_002_001_Clearing Member ID.csv

■ **Production Time :**

After the end-of-day clearing process.

■ **Production Frequency :**

Daily.

■ **Format :**

Field	Name	Data Type	e. g.
結算會員代號	Clearing Member	String	0980000
結算帳戶類別	Account Type	String	H
結算帳戶帳號	Clearing Account ID	String	9000011
商品類型	Product Type	String	IRS
UTI	UTI (Unique Trade Identifier)	String	IS052022030900000016 IS052022030900000019
互抵部位	CCP Trade ID	Integer	IR2022030900030 IR2022030900041
契約到期日	Maturity Date	Date(yyyy/MM/dd)	2027/03/11
建議申請時間	Suggested Apply Date	Date(yyyy/MM/dd)	2022/03/24
Pay/Rec	Pay/Rec	String	FIXED
固定利率(%)	Fixed Rate (%)	Numeric(7,4)	1.05%
付方本金幣別	Pay Leg Principal Currency	String	TWD
付方本金	Pay Leg Principal	Numeric	19,000,000.00
Pay/Rec	Pay/Rec	String	FLOAT

Field	Name	Data Type	e. g.
收方本金幣別	Rec Leg Principal Currency	String	TWD
收方本金	Rec Leg Principal	Numeric(14, 2)	19, 000, 000. 00

11. NDF Position Netting Proposal Report

■ **Report Name :**

F14_002_002 NDF Position Netting Proposal Report

■ **File Name :**

F14_002_002_Clearing Member ID.csv

■ **Production Time :**

After the end-of-day clearing process.

■ **Production Frequency :**

Daily.

■ **Format :**

Field	Name	Data Type	e. g.
結算會員代號	Clearing Member	String	0980000
結算帳戶類別	Account Type	String	H
結算帳戶帳號	Clearing Account ID	String	9000011
商品類型	Product Type	String	NDF
UTI	UTI (Unique Trade Identifier)	String	IS052022030900000016 IS052022030900000019
互抵部位	CCP Trade ID	Integer	IR2022030900030 IR2022030900041
契約到期日	Maturity Date	Date(yyyy/MM/dd)	2027/03/11
建議申請時間	Suggested Apply Date	Date(yyyy/MM/dd)	2022/03/24
報價貨幣	Reference Currency	String	TWD
基礎貨幣	Base Currency	String	USD
基礎貨幣金額	Base Currency Amount	Numeric(14, 2)	1, 000, 000. 00
基礎貨幣買賣方向	Base Currency Buy/Sell Side	String	B
遠期匯率	Forward Rate	Numeric(7, 4)	30. 1

12. Position Netting Result Report

■ **Report Name :**

F14_003_001 Position Netting Result Report

■ **File Name :**

F14_003_001_Clearing Member ID.csv

■ **Production Time :**

After the end-of-day clearing process.

■ **Production Frequency :**

Daily.

■ **Format :**

Field	Name	Data Type	e. g.
結算會員代號	Clearing Member	String	0980000
結算帳戶類別	Account Type	String	自有帳
結算帳戶帳號	Clearing Account ID	String	9000011
商品類別	Product Type	String	IRS
申請序號	Application Number	String	202103300105001
申請日期	Application Date	Date(yyyy/MM/dd)	2022/03/24
互抵成功筆數	Netting Success Count	Integer	2
UTI	UTI (Unique Trade Identifier)	String	IS052022030900000016 IS052022030900000019
互抵部位	CCP Trade ID	String	IR2022030900030 IR2022030900041
互抵成功部位	Netting Success CCP Trade ID	String	IR2022030900030 IR2022030900041
幣別	Currency	String	TWD
新互抵部位	New CCP Trade ID	String	IR2022030900042
互抵失敗筆數	Netting Failed Count	Integer	2

Field	Name	Data Type	e. g.
互抵失敗部位	Netting Failed CCP Trade ID	String	IR2022030900043 IR2022030900044
互抵方式	Netting Category	String	
申請狀態	Application Status	String	

13. Settlement Report of IRS Single Cleared Transaction

■ **Report Name :**

F08_001_001 Settlement Report of IRS Single Cleared Transaction

■ **File Name :**

F08_001_001_Clearing Member ID.csv

■ **Production Time :**

After the end-of-day clearing process.

■ **Production Frequency :**

Daily.

■ **Format :**

Field	Name	Data Type	e. g.
結算會員代號	Clearing Member ID	String	0960000
結算會員名稱	Clearing Member Name	String	CCP 測試會員
結算帳戶類別	Account Type	String	HOUSE
每日結算類型	Daily Settlement Type	String	CTM
結算帳戶帳號	Clearing Account ID	String	9000015
結算帳戶名稱	Clearing Account Name	String	CCP 測試帳戶
商品類別	Product Type	String	IRS
結算契約代號	CCP Trade ID	String	IR2022022200001
UTI	UTI (Unique Trade Identifier)	String	IS052022022200000001
結算契約狀態	Trade Status	String	CLEARED
結算契約異動	Trade Activity	String	New Trade
結算契約終止時間	Termination Time	Datetime2	
結算款項收付日	Settlement Payment Day	Date(yyyy/MM/dd)	2020/6/29

Field	Name	Data Type	e. g.
結算幣別	Settlement Currency	String	TWD
變動保證金	VM Amount	Decimal(14, 2)	0
洗價損益	MtM Amount	Decimal(14, 2)	-50
價格校正利息	PAI Amount	Decimal(14, 2)	0
價格校正金額	PAA Amount	Decimal(14, 2)	0
IRS 應收付利息金額	IRS Coupon Amount	Decimal(14, 2)	0
先期費	Upfront Fee	Decimal(14, 2)	0
變動保證金調整款項	VM Adjusted Amount	Decimal(14, 2)	0
洗價損益調整款項	MtM Adjusted Amount	Decimal(14, 2)	0
提前終止損益	Early Termination Charge	Decimal(14, 2)	0
部位移入款項	Transfer Charge	Decimal(14, 2)	0
部位互抵款項	Netting Fee	Decimal(14, 2)	0
部位壓縮調整款項	Compression Adjusted Amount	Decimal(14, 2)	0
多邊提前終止損益	Partial Tear Up Early Termination Charge	Decimal(14, 2)	0
淨額結算損益	Close-Out Netting Charge	Decimal(14, 2)	0
其他應收付款項	Other Settlement Amount	Decimal(14, 2)	0
結算款項總金額	Total Settlement Amount	Decimal(14, 2)	-50

14. Settlement Report of NDF Single Cleared Transaction

■ **Report Name :**

F08_001_002 Settlement Report of NDF Single Cleared
Transaction

■ **File Name :**

F08_001_002_Clearing Member ID.csv

■ **Production Time :**

After the end-of-day clearing process.

■ **Production Frequency :**

Daily.

■ **Format :**

Field	Name	Data Type	e. g.
結算會員代號	Clearing Member ID	String	0960000
結算會員名稱	Clearing Member Name	String	CCP 測試會員
結算帳戶類別	Account Type	String	HOUSE
每日結算類型	Daily Settlement Type	String	CTM
結算帳戶帳號	Clearing Account ID	String	9000015
結算帳戶名稱	Clearing Account Name	String	CCP 測試帳戶
商品類別	Product Type	String	IRS
結算契約代號	CCP Trade ID	String	IR2022022200001
UTI	UTI (Unique Trade Identifier)	String	IS052022022200000001
報價貨幣	Reference Currency	String	TWD
基礎貨幣	Base Currency	String	USD
結算契約狀態	Trade Status	String	CLEARED
結算契約異動	Trade Activity	String	New Trade
結算契約終止時間	Termination Time	Datetime2	

Field	Name	Data Type	e. g.
結算款項收付日	Settlement Payment Day	Date(yyyy/MM/ dd)	2020/6/29
結算幣別	Settlement Currency	String	TWD
變動保證金	VM Amount	Decimal(14, 2)	0
洗價損益	MtM Amount	Decimal(14, 2)	-50
價格校正利息	PAI Amount	Decimal(14, 2)	0
價格校正金額	PAA Amount	Decimal(14, 2)	0
NDF 到期結算損益金額	IRS Coupon Amount	Decimal(14, 2)	0
變動保證金調整款項	VM Adjusted Amount	Decimal(14, 2)	0
洗價損益調整款項	MtM Adjusted Amount	Decimal(14, 2)	0
提前終止損益	Early Termination Charge	Decimal(14, 2)	0
部位移入款項	Transfer Charge	Decimal(14, 2)	0
部位互抵款項	Netting Fee	Decimal(14, 2)	0
部位壓縮調整款項	Compression Adjusted Amount	Decimal(14, 2)	0
多邊提前終止損益	Partial Tear Up Early Termination Charge	Decimal(14, 2)	0
淨額結算損益	Close-Out Netting Charge	Decimal(14, 2)	0
其他應收付款項	Other Settlement Amount	Decimal(14, 2)	0
結算款項總金額	Total Settlement Amount	Decimal(14, 2)	-50

15. Settlement Report of Single Clearing Account

■ **Report Name :**

F08_002_001 Settlement Report of Single Clearing Account

■ **File Name :**

F08_002_001_Clearing Member ID.csv

■ **Production Time :**

After the end-of-day clearing process.

■ **Production Frequency :**

Daily.

■ **Format :**

Field	Name	Data Type	e. g.
結算會員代號	Clearing Member ID	String	0960000
結算會員名稱	Clearing Member Name	String	CCP 測試會員
結算帳戶類別	Account Type	String	HOUSE
每日結算類型	Daily Settlement Type	String	CTM
結算帳戶帳號	Clearing Account ID	String	9000015
結算帳戶名稱	Clearing Account Name	String	CCP 測試帳戶
結算幣別	Settlement Currency	String	TWD
原存有現金餘額	Previous Day Cash Margin Balance	Decimal(14, 2)	1, 004, 665, 684. 7 3
本日結算款項	Today Settle Amount	Decimal(14, 2)	-157, 508
現金存入\移入	Deposit Cash Margin/Transfer In	Decimal(14, 2)	0
現金提領\移出	Withdraw Cash Margin/Transfer Out	Decimal(14, 2)	0
本日現金餘額	Today Cash Margin Balance	Decimal(14, 2)	1, 004, 508, 176. 7 3
變動保證金	VM Amount	Decimal(14, 2)	0
洗價損益	MtM Amount	Decimal(14, 2)	0
價格校正利息	PAI Amount	Decimal(14, 2)	0
價格校正金額	PAA Amount	Decimal(14, 2)	0
IRS 應收付利息金額	IRS Coupon Amount	Decimal(14, 2)	0
NDF 到期結算款項	NDF Settlement amount	Decimal(14, 2)	0
先期費	Upfront Fee	Decimal(14, 2)	0

Field	Name	Data Type	e. g.
變動保證金調整款項	VM Adjusted Amount	Decimal(14, 2)	0
洗價損益調整款項	MtM Adjusted Amount	Decimal(14, 2)	0
提前終止損益	Early Termination Charge	Decimal(14, 2)	0
部位移入款項	Transfer Charge	Decimal(14, 2)	0
部位互抵款項	Netting Fee	Decimal(14, 2)	0
部位壓縮調整款項	Compression Adjusted Amount	Decimal(14, 2)	
部位壓縮應收付款項	Unwined Fee Amount	Decimal(14, 2)	0
多邊提前終止損益	Partial Tear Up Early Termination Charge	Decimal(14, 2)	0
拍賣損益	Auction PL	Decimal(14, 2)	0
淨應收結算款項調整項	Cash Payment Adjustment	Decimal(14, 2)	0
淨額結算損益	Close-Out Netting Charge	Decimal(14, 2)	0
其他應收付款項	Other Settlement Amount	Decimal(14, 2)	0
次日應收付結算款項	Next Day Settlement Amount	Decimal(14, 2)	0
有價證券評價價值	Non-Cash Collateral Value(After Haircut)	Decimal(14, 2)	0
有價證券實際抵繳金額	Used Non-Cash Collateral Value	Decimal(14, 2)	0
有價證券未抵繳金額	Excess Non-Cash Collateral Value	Decimal(14, 2)	0
現存有保證金	Deposited Margin	Decimal(14, 2)	0
現存有保證金加計有價證券未抵繳金額	Deposited Margin Plus Excess Non-Cash Collateral Value	Decimal(14, 2)	
應繳結算保證金	Required Clearing Margin	Decimal(14, 2)	0
超額	Excess	Decimal(14, 2)	0
超額結算保證金(現金)	Excess Clearing Margin (Cash)	Decimal(14, 2)	0
結算/客戶保證金不足應繳存金額-現金	Clearing/Client Margin Shortage (Cash)	Decimal(14, 2)	0

Field	Name	Data Type	e. g.
結算保證金不足應 繳存金額-現金或 有價證券	Clearing Margin Shortage (Cash or Non-Cash Collateral)	Decimal(14, 2)	0
應繳客戶保證金	Required Client Margin	Decimal(14, 2)	
超額客戶保證金	Excess Client Margin	Decimal(14, 2)	
客戶保證金不足應 繳存金額-現金或 有價證券	Client Margin Shortage (Cash or Non-cash Collateral)	Decimal(14, 2)	
部位集中度加收金 額(參考)	Position Concentration Add- on Amount (Reference)	Decimal(14, 2)	

16. Settlement Report of Clearing Member

■ **Report Name :**

F08_003_001 Settlement Report of Clearing Member

■ **File Name :**

F08_003_001_Clearing Member ID.csv

■ **Production Time :**

After the end-of-day clearing process.

■ **Production Frequency :**

Daily.

■ **Format :**

Field	Name	Data Type	e. g.
結算會員代號	Clearing Member ID	String	0960000
結算會員名稱	Clearing Member Name	String	CCP 測試會員
結算帳戶類別	Account Type	String	HOUSE
結算幣別	Settlement Currency	String	TWD
原存有現金餘額	Previous Day Cash Margin Balance	Decimal(14,2)	1,901,416,715.08
本日結算款項	Today Settle Amount	Decimal(14,2)	4,135,120
現金存入/移入	Deposit Cash Margin/ Transfer In	Decimal(14,2)	0
現金提領/移出	Withdraw Cash Margin/ Transfer Out	Decimal(14,2)	0
本日現金餘額	Today Cash Margin Balance	Decimal(14,2)	1,905,545,835.08
變動保證金	VM Amount	Decimal(14,2)	0
洗價損益	MtM Amount	Decimal(14,2)	0
價格校正利息	PAI Amount	Decimal(14,2)	0
價格校正金額	PAA Amount	Decimal(14,2)	0
IRS 應收付利息金額	IRS Coupon Amount	Decimal(14,2)	0

Field	Name	Data Type	e. g.
NDF 到期結算款項	NDF Settlement amount	Decimal(14, 2)	0
先期費	Upfront Fee	Decimal(14, 2)	0
變動保證金調整款項	VM Adjusted Amount	Decimal(14, 2)	0
洗價損益調整款項	MtM Adjusted Amount	Decimal(14, 2)	0
提前終止損益	Early Termination Charge	Decimal(14, 2)	0
部位移入款項	Transfer Charge	Decimal(14, 2)	0
部位互抵款項	Netting Fee	Decimal(14, 2)	0
部位壓縮調整款項	Compression Adjusted Amount	Decimal(14, 2)	0
部位壓縮應收付款項	Unwined Fee Amount	Decimal(14, 2)	0
多邊提前終止損益	Partial Tear Up Early Termination Charge	Decimal(14, 2)	0
拍賣損益	Auction PL	Decimal(14, 2)	0
淨應收結算款項調整項	Cash Payment Adjustment	Decimal(14, 2)	0
淨額結算損益	Close-Out Netting Charge	Decimal(14, 2)	0
其他應收付款項	Other Settlement Amount	Decimal(14, 2)	0
次日應收付結算款項	Next Day Settlement Amount	Decimal(14, 2)	0
有價證券評價價值	Non Cash Collateral Value(After Haircut)	Decimal(14, 2)	5, 305, 969
有價證券實際抵繳金額	Used Non-Cash Collateral	Decimal(14, 2)	3, 429, 695

Field	Name	Data Type	e. g.
	Value		
有價證券未抵繳金額	Excess Non-Cash Collateral Value	Decimal(14, 2)	0
現存有保證金	Clearing Margin Balance	Decimal(14, 2)	31, 393, 136, 626. 4
現存有保證金加計有價證券未抵繳金額	Deposited Margin plus Excess Non-Cash Collateral Value	Decimal(14, 2)	0
應繳結算保證金	Required Clearing Margin	Decimal(14, 2)	0
超額	Excess	Decimal(14, 2)	0
超額結算保證金(現金)	Excess Clearing Margin (Cash)	Decimal(14, 2)	0
結算保證金不足應繳存金額-現金	Clearing Margin Shortage(Cash)	Decimal(14, 2)	0
結算保證金不足應繳存金額-現金或有價證券	Clearing Margin Shortage(Cash or Non-Cash Collateral)	Decimal(14, 2)	0
部位集中度加收金額(參考)	Position Concentration Add-on Amount	Decimal(14, 2)	0

17. Clearing Account Margin Balance Report

■ Report Name :

F09_015_001 Clearing Account Margin Balance Report

■ File Name :

F09_015_001_Clearing Member ID.csv

■ Production Time :

After the end-of-day clearing process.

■ Production Frequency :

Daily.

■ Format :

Field	Name	Data Type	e. g.
結算會員代號	Clearing Member	String	0960000
結算會員名稱	Clearing Member	String	CCP 測試會員
結算帳戶帳號	Clearing Account ID	String	9000015
結算帳戶名稱	Clearing Account	String	CCP 測試帳戶
結算帳戶類別	Account Type	String	HOUSE
公債代號	Security Code	Integer	
銀行代碼	Bank Code	Integer	013
昨日有價證券餘額	Previous Day Security Margin Balance	Decimal(14, 2)	
有價證券存入	Deposit	Decimal(14, 2)	
有價證券提領	Withdraw	Decimal(14, 2)	
有價證券撥入	Transfer In	Decimal(14, 2)	
有價證券撥出	Transfer Out	Decimal(14, 2)	
有價證券餘額	TODAY Security Margin Balance	Decimal(14, 2)	
基礎幣別	Base Currency	String	
市價	Price	Decimal(14, 2)	
折扣比率	Haircut Rate	Decimal(7, 4)	

Field	Name	Data Type	e. g.
評價價值	Non-Cash Collateral Value	Decimal(14, 2)	
整戶評價價值	Non-Cash Collateral Value (Account)	Decimal(14, 2)	
實際抵繳金額	Non-Cash Collateral Margin (Base currency)	Decimal(14, 2)	
應繳保證金	Required Clearing Margin	Decimal(14, 2)	

18. Historical Valuation Curve Report

■ **Report Name :**

F07_008 Historical Valuation Curve Report

■ **File Name :**

F07_008_Clearing Member ID[X].csv

([X] = 1, 2, 3, 4 or 5. 1 = Intra Day, 2 = EOD, 3 = Ad-hoc 1,
4 = Ad-hoc2, 5 = Ad-hoc3)

■ **Production Time :**

After the end-of-day clearing process.

■ **Production Frequency :**

Daily.

■ **Format :**

Field	Name	Data Type	e. g.
Tenor	Tenor	String	1W
Swap Curve	Swap Curve	Decimal(9,6)	0.5

19. Trade Level NPV and Margin Check Result Report

■ **Report Name :**

F07_014 Trade Level NPV and Margin Check Result Report

■ **File Name :**

F07_014_001_Clearing Member ID[X].csv

([X] = 1 or 2. 1 = Intra Day, 2 = EOD)

■ **Production Time :**

After the end-of-day clearing process.

■ **Production Frequency :**

Daily.

■ **Format :**

Field	Name	Data Type	e. g.
資料日期	Date	Date(yyyy/MM/dd)	
評價曲線	Assessment Curve	String	
結算會員代號	Clearing Member ID	String	
結算會員名稱	Clearing Member	String	
結算帳戶類別	Clearing Account Type	String	
結算帳戶帳號	Clearing Account ID	String	
結算帳戶名稱	Clearing Account	String	
結算幣別	Settlement Currency	String	
帳戶結算狀態	Clearing Status	String	
每日結算類型	Settlement Type	String	
身分碼	ID Type	String	
UTI	UTI (Unique Trade Identifier)	String	
結算契約代碼	CCP Trade ID	String	
商品類別	Product Type	String	
結算契約狀態 產生緣由		String	
昨日日終淨現 值	Prior Day' s EOD NPV	Decimal(19,2)	
昨日日終調整 後淨現值	Prior Day' s Adjusted EOD NPV	Decimal(19,2)	
今日日終淨現 值	Today' s EOD NPV	Decimal(19,2)	

Field	Name	Data Type	e. g.
今日日終調整 後淨現值	Today' s Adjusted EOD NPV	Decimal(19,2)	
變動保證金/洗 價損益	VM/MTM	Decimal(19,2)	
PAI/PAA rate	PAI/PAA Rate	Decimal(9,6)	
PAI/PAA 金額	PAI/PAA Amount	Decimal(19,2)	
PV01/Delta Shift Up	PV01/Delta Shift Up	Decimal(19,2)	
PV01/Delta Shift Down	PV01/Delta Shift Down	Decimal(19,2)	

20. Account Level NPV and Margin Check Result Report

■ **Report Name :**

F07_015 Trade Level NPV and Margin Check Result Report

■ **File Name :**

F07_015_Clearing Member ID.csv

■ **Production Time :**

1. After the end-of-day clearing process.
2. After system date change operation and the Require Margin Check process.

■ **Production Frequency :**

Daily.

■ **Format :**

Field	Name	Data Type	e. g.
資料日期	Date	Date(yyyy/MM/dd)	
評價曲線	Assessment Curve	String	
結算會員代號	Clearing Member ID	String	
結算會員名稱	Clearing Member	String	
結算帳戶類別	Clearing Account Type	String	
結算帳戶帳號	Clearing Account ID	String	
結算帳戶名稱	Clearing Account	String	
結算幣別	Settlement Currency	String	
帳戶結算狀態	Clearing Status	String	
每日結算類型	Settlement Type	String	
身分碼	ID Type	String	
昨日日終淨現值	Prior Day' s EOD NPV	Decimal(20, 4)	
昨日日終調整後淨現值	Prior Day' s Adjusted EOD NPV	Decimal(20, 4)	
今日日終淨現值	Today' s EOD NPV	Decimal(20, 4)	
今日日終調整後淨現值	Today' s Adjusted EOD NPV	Decimal(20, 4)	
變動保證金/洗價損益	VM/MTM	Decimal(20, 4)	
PAI/PAA 金額	PAI/PAA Amount	Decimal(20, 4)	
TWD IRS PV01_ShiftUp	TWD IRS PV01 Shift Up	Decimal(20, 4)	

Field	Name	Data Type	e. g.
TWD NDF Delta_ShiftUp	TWD NDF Delta Shift Up	Decimal(20, 4)	
原始保證金	Initial Margin	Decimal(20, 4)	
流動性風險加收保證金	Liquidity Add-On	Decimal(20, 4)	
額外保證金(長假加收)	Additional Margin (Holiday Add-on)	Decimal(20, 4)	
額外保證金(結算會員未符財務資格)	Additional Margin (CM Fails to Meet Financial Criteria)	Decimal(20, 4)	
額外保證金(本公司認為之必要狀況)	Additional Margin (Other Situations Deemed Necessary by TAIFEX)	Decimal(20, 4)	
現金餘額	Cash Margin Balance	Decimal(20, 4)	
有價證券評價價值	Cash Collateral Value	Decimal(20, 4)	
有價證券實際抵繳金額	Used Non-Cash Collateral Value	Decimal(20, 4)	
有價證券未抵繳金額	Excess Non-Cash Collateral Value	Decimal(20, 4)	
現存有保證金	Deposited Margin	Decimal(20, 4)	
應繳結算保證金	Required Clearing Margin	Decimal(20, 4)	
超額結算保證金	Excess Clearing Margin	Decimal(20, 4)	
結算保證金維持率	Clearing Margin Maintenance Ratio	Decimal(9,6)	
應繳客戶保證金	Required Client Margin	Decimal(20, 4)	
超額客戶保證金	Excess Client Margin	Decimal(20, 4)	
客戶保證金維持率	Client Margin Maintenance Ratio	Decimal(9,6)	

21. Intraday Margin Deposit Notification (CM Level)

■ 報表名稱：

F07_019_002 Intraday Margin Deposit Notification (CM Level)

■ 檔案名稱：

F07_019_002_Clearing Member ID.csv

■ 產製時間：

After the Intraday Mark to Market operation.

■ 產製頻率：

Daily

■ 格式說明：

Field	Name	Data Type	e. g.
資料日期	Date	Date(yyyy/MM/dd)	
結算會員代號	Clearing Member ID	String	
結算會員名稱	Clearing Member Name	String	
結算帳戶類別	Clearing Account Type	String	
基礎貨幣	Base Currency	String	
現金餘額	Cash Margin Balance	Decimal(20, 4)	
有價證券評價價值	Non-Cash Collateral Value	Decimal(20, 4)	
有價證券實際抵繳金額	Used Non-Cash Collateral Value	Decimal(20, 4)	
有價證券未抵繳金額	Excess Non-Cash Collateral value	Decimal(20, 4)	
現存有保證金	Deposited Margin	Decimal(20, 4)	
應繳結算保證金	Required Clearing Margin	Decimal(20, 4)	
超額結算保證金	Excess Clearing Margin	Decimal(20, 4)	
結算保證金不足應繳存金額	Clearing Margin Shortage	Decimal(20, 4)	

22. End-of-Day Margin Deposit Notification (CM Level)

■ 報表名稱：

F07_020_002 End-of-Day Margin Deposit Notification (CM Level)

■ 檔案名稱：

F07_020_002_Clearing Member ID.csv

■ 產製時間：

After system date change operation and the Require Margin
Check process.

■ 產製頻率：

Daily

■ 格式說明：

Field	Name	Data Type	e. g.
資料日期	Date	Date(yyyy/MM/dd)	
結算會員代號	Clearing Member ID	String	
結算會員名稱	Clearing Member Name	String	
結算帳戶類別	Clearing Account Type	String	
結算幣別	Settlement Currency (TWD、USD)	String	
現金餘額	Cash Margin Balance*	Decimal(20, 4)	
有價證券評價價值	Non-Cash Collateral Value	Decimal(20, 4)	
有價證券實際抵繳金額	Used Non-Cash Collateral Value	Decimal(20, 4)	
有價證券未抵繳金額	Excess Non-Cash Collateral value	Decimal(20, 4)	
現存有保證金	Deposited Margin	Decimal(20, 4)	
應繳結算保證金	Required Clearing Margin	Decimal(20, 4)	
超額結算保證金	Excess Clearing Margin	Decimal(20, 4)	
結算保證金不足應繳存金額-現金	Clearing Margin Shortage (Cash)	Decimal(20, 4)	

Field	Name	Data Type	e. g.
結算保證金不足應 繳存金額-現金或有 價證券	Clearing Margin Shortage(Cash or Non-Cash Collateral)	Decimal(20, 4)	
部位集中度加收金 額	Position Concentration Add-on Amount	Decimal(20, 4)	

23. Ad-hoc Margin Deposit Notification (CM Level)

■ 報表名稱：

F07_021_002 Ad-hoc Margin Deposit Notification (CM Level)

■ 檔案名稱：

F07_021_002_Clearing Member ID.csv

■ 產製時間：

After the intraday ad-hoc margin check notification is authorized.

■ 產製頻率：

Daily

■ 格式說明：

Field	Name	Data Type	e. g.
資料日期	Date	Date(yyyy/MM/dd)	
結算會員代號	Clearing Member ID	String	
結算會員名稱	Clearing Member Name	String	
結算帳戶類別	Clearing Account Type	String	
基礎貨幣	Base Currency	String	
現金餘額	Cash Margin Balance	Decimal(20, 4)	
有價證券評價價值	Non-Cash Collateral Value	Decimal(20, 4)	
有價證券實際抵繳金額	Used Non-Cash Collateral Value	Decimal(20, 4)	
有價證券未抵繳金額	Excess Non-Cash Collateral value	Decimal(20, 4)	
現存有保證金	Deposited Margin	Decimal(20, 4)	
應繳結算保證金	Required Clearing Margin	Decimal(20, 4)	
超額結算保證金	Excess Clearing Margin	Decimal(20, 4)	
結算保證金不足應繳存金額	Clearing Margin Shortage	Decimal(20, 4)	

24. Backloading Margin Deposit Notification (CM Level)

■ 報表名稱：

F07_024_002 Backloading Margin Deposit Notification (CM Level)

■ 檔案名稱：

F07_024_002_Clearing Member ID.csv

■ 產製時間：

After system date change operation and the Require Margin
Check process.

■ 產製頻率：

Daily

■ 格式說明：

Field	Name	Data Type	e. g.
資料日期	Date	Date(yyyy/MM/dd)	
結算會員代號	Clearing Member ID	String	
結算會員名稱	Clearing Member	String	
結算帳戶類別	Clearing Account Type	String	
基礎貨幣	Base Currency	String	
現存有保證金	Deposited Clearing Margin	Decimal(20, 4)	
應繳結算保證金	Required Clearing Margin	Decimal(20, 4)	
Backloading 結算保 證金不足應繳存金 額	Backloading Clearing Margin Shortage	Decimal(20, 4)	

25. Intraday Margin Deposit Notification (Account Level)

■ 報表名稱：

F07_019_001 Intraday Margin Deposit Notification (Account Level)

■ 檔案名稱：

F07_019_001_Clearing Member ID.csv

■ 產製時間：

After the Intraday Mark to Market operation.

■ 產製頻率：

Daily

■ 格式說明：

Field	Name	Data Type	e. g.
資料日期	Date	Date(yyyy/MM/dd)	
結算會員代號	Clearing Member ID	String	
結算會員名稱	Clearing Member Name	String	
結算帳戶類別	Clearing Account Type	String	
結算帳戶帳號	Clearing Account ID	String	
結算帳戶名稱	Clearing Account Name	String	
結算幣別	Base Currency	String	
原始保證金	Initial Margin	Decimal(20, 4)	
流動性風險加收保證金	Liquidity Add-on	Decimal(20, 4)	
額外保證金(長假加收)	Additional Margin (Holiday Add-on)	Decimal(20, 4)	
額外保證金(結算會員未符財務資格)	Additional Margin (CM Fails to Meet Financial Criteria)	Decimal(20, 4)	
額外保證金(本公司認為之必要狀況)	Additional Margin (Other Situations deemed Necessary by TAIFEX)	Decimal(20, 4)	
變動保證金/洗價損益	VM/ MTM	Decimal(20, 4)	

Field	Name	Data Type	e. g.
現金餘額	Cash Margin Balance	Decimal(20, 4)	
有價證券評價價值	Non-Cash Collateral Value	Decimal(20, 4)	
有價證券實際抵繳金額	Used Non-Cash Collateral Value	Decimal(20, 4)	
有價證券未抵繳金額	Excess Non-Cash Collateral value	Decimal(20, 4)	
現存有保證金	Deposited Margin	Decimal(20, 4)	
應繳結算保證金	Required Clearing Margin	Decimal(20, 4)	
超額結算保證金	Excess Clearing Margin	Decimal(20, 4)	
結算保證金不足應繳存金額	Clearing Margin Shortage	Decimal(20, 4)	
應繳客戶保證金	Required Client Margin	Decimal(20, 4)	
超額客戶保證金	Excess Client Margin	Decimal(20, 4)	
客戶保證金不足應繳存金額	Client Margin Shortage	Decimal(20, 4)	

26. End-of-Day Margin Deposit Notification (Account Level)

■ **Report Name :**

F07_020_001 End-of-Day Margin Deposit Notification (Account Level)

■ **File Name :**

F07_020_001_Clearing Member ID.csv

■ **Production Time :**

After system date change operation and the Require Margin Check process.

■ **Production Frequency :**

Daily

■ **Format :**

Field	Name	Data Type	e. g.
資料日期	Date	Date(yyyy/MM/dd)	
結算會員代號	Clearing Member ID	String	
結算會員名稱	Clearing Member Name	String	
結算帳戶類別	Clearing Account Type	String	
結算帳戶帳號	Clearing Account ID	String	
結算帳戶名稱	Clearing Account Name	String	
結算幣別	Settlement Currency (TWD、USD、Base Currency)	String	
原始保證金	Initial Margin	Decimal(20, 4)	
流動性風險加收保證金	Liquidity Add-on	Decimal(20, 4)	
額外保證金(長假加收)	Additional Margin (Holiday Add-on)	Decimal(20, 4)	
額外保證金(結算會員未符合財務資格)	Additional Margin (CM Fails to Meet Financial Criteria)	Decimal(20, 4)	
額外保證金(本公司認為之必要狀況)	Additional Margin (Other Situations)	Decimal(20, 4)	

Field	Name	Data Type	e. g.
	deemed Necessary by TAIFEX)		
現金餘額	Cash Margin Balance*	Decimal(20, 4)	
有價證券評價價值	Non-Cash Collateral Value	Decimal(20, 4)	
有價證券實際抵繳 金額	Used Non-Cash Collateral Value	Decimal(20, 4)	
有價證券未抵繳金 額	Excess Non-Cash Collateral value	Decimal(20, 4)	
現存有保證金	Deposited Margin	Decimal(20, 4)	
應繳結算保證金	Required Clearing Margin	Decimal(20, 4)	
超額結算保證金	Excess Clearing Margin	Decimal(20, 4)	
結算/客戶保證金不 足應繳存金額-現金	Clearing/Client Margin Shortage (Cash)	Decimal(20, 4)	
結算保證金不足應 繳存金額-現金或有 價證券	Clearing Margin Shortage (Cash or Non-Cash Collateral)	Decimal(20, 4)	
應繳客戶保證金	Required Client Margin	Decimal(20, 4)	
超額客戶保證金	Excess Client Margin	Decimal(20, 4)	
客戶保證金不足應 繳存金額-現金或有 價證券	Client Margin Shortage (Cash or Non-Cash Collateral)	Decimal(20, 4)	
部位集中度加收金 額(參考)	Position Concentration Add-on Amount (Reference)	Decimal(20, 4)	

27. Ad-hoc Margin Deposit Notification (Account Level)

■ **Report Name :**

F07_021_001 Ad-hoc Margin Deposit Notification (Account Level)

■ **File Name :**

F07_021_001_Clearing Member ID.csv

■ **Production Time :**

After the intraday ad-hoc margin check notification is authorized.

■ **Production Frequency :**

Daily

■ **Format :**

Field	Name	Data Type	e. g.
資料日期	Date	Date(yyyy/MM/dd)	
結算會員代號	Clearing Member ID	String	
結算會員名稱	Clearing Member Name	String	
結算帳戶類別	Clearing Account Type	String	
結算帳戶帳號	Clearing Account ID	String	
結算帳戶名稱	Clearing Account Name	String	
結算幣別	Base Currency	String	
原始保證金	Initial Margin	Decimal(20, 4)	
流動性風險加收保證金	Liquidity Add-on	Decimal(20, 4)	
額外保證金(長假加收)	Additional Margin (Holiday Add-on)	Decimal(20, 4)	
額外保證金(結算會員未符財務資格)	Additional Margin (CM Fails to Meet Financial Criteria)	Decimal(20, 4)	
額外保證金(本公司認為之必要狀況)	Additional Margin (Other Situations deemed Necessary by TAIFEX)	Decimal(20, 4)	
變動保證金/洗價損益	VM/ MTM	Decimal(20, 4)	

Field	Name	Data Type	e. g.
現金餘額	Cash Margin Balance	Decimal(20, 4)	
有價證券評價價值	Non-Cash Collateral Value	Decimal(20, 4)	
有價證券實際抵繳金額	Used Non-Cash Collateral Value	Decimal(20, 4)	
有價證券未抵繳金額	Excess Non-Cash Collateral value	Decimal(20, 4)	
現存有保證金	Deposited Margin	Decimal(20, 4)	
應繳結算保證金	Required Clearing Margin	Decimal(20, 4)	
超額結算保證金	Excess Clearing Margin	Decimal(20, 4)	
結算保證金不足應繳存金額	Clearing Margin Shortage	Decimal(20, 4)	
應繳客戶保證金	Required Client Margin	Decimal(20, 4)	
超額客戶保證金	Excess Client Margin	Decimal(20, 4)	
客戶保證金不足應繳存金額	Client Margin Shortage	Decimal(20, 4)	

28. Backloading Margin Deposit Notification (Account Level)

■ **Report Name :**

F07_024_001 Backloading Margin Deposit Notification (Account Level)

■ **File Name :**

F07_024_001_Clearing Member ID.csv

■ **Production Time :**

After system date change operation and the Require Margin Check process.

■ **Production Frequency :**

Daily

■ **Format :**

欄位名稱	資料類別	範例
資料日期	Date(yyyy/MM/dd)	
結算會員代號	String	
結算會員名稱	String	
結算帳戶類別	String	
結算帳戶帳號	String	
結算帳戶名稱	String	
結算幣別	String	
現存有保證金	Decimal(20, 4)	
次日應收付結算款項	Decimal(20, 4)	
應繳結算保證金	Decimal(20, 4)	
Backloading 結算保證金 不足應繳存金額	Decimal(20, 4)	

Field	Name	Data Type	e. g.
資料日期	Date	Date(yyyy/MM/dd)	
結算會員代號	Clearing Member ID	String	
結算會員名稱	Clearing Member	String	
結算帳戶類別	Clearing Account Type	String	
結算帳戶帳號	Clearing Account ID	String	
結算帳戶名稱	Clearing Account	String	
結算幣別	Settlement Currency	String	
現存有保證金	Deposited Clearing Margin	Decimal(20, 4)	
次日應收付結算款項	Next Day Settlement Amount	Decimal(20, 4)	
應繳結算保證金	Required Clearing Margin	Decimal(20, 4)	
Backloading 結算保證金不足應繳存金額	Backloading Clearing Margin Shortage	Decimal(20, 4)	

29. IRS Fixing Affirmation Report

■ **Report Name :**

F07_018_001 IRS Fixing Affirmation Report

■ **File Name :**

F07_018_001_Clearing Member ID.csv

■ **Production Time :**

After the end-of-day clearing process.

■ **Production Frequency :**

Daily

■ **Format :**

Field	Name	Data Type	e. g.
結算會員代號	Clearing Member ID	String	
結算會員名稱	Clearing Member Name	String	
結算帳戶帳號	Clearing Account ID	String	
結算帳戶名稱	Clearing Account	String	
商品類別	Product Type	String	
交易單號	CCP Trade ID	String	
交易狀態	Trade Status	String	
結算契約狀態產生 緣由	Generated Activity	String	Q
訂價日	Fixing Date	String	
訂價指標	Fixing Index	String	
訂價價格	Fixing Rate	Decimal(9, 6)	
支付日	Payment Date	String	
計息開始日	Settlement Amount	String	
計息結束日	Accrual End	String	
IRS 付息金額	Coupon	Decimal(20, 4)	
訂價價格設定日	Affirmation Date	String	
是否已訂價	Already Fixed	String	

30. NDF Fixing Affirmation Report

■ Report Name :

F07_018_002 NDF Fixing Affirmation Report

■ File Name :

F07_018_002_Clearing Member ID.csv

■ Production Time :

After the end-of-day clearing process.

■ Production Frequency :

Daily

■ Format :

Field	Name	Data Type	e. g.
結算會員代號	Clearing Member ID	String	
結算會員名稱	Clearing Member Name	String	
結算帳戶帳號	Clearing Account ID	String	
結算帳戶名稱	Clearing Account	String	
商品類別	Product Type	String	
交易單號	CCP Trade ID	String	
交易狀態	Trade Status	String	
結算契約狀態產生 緣由	Generated Activity	String	Q
訂價日	Fixing Date	String	
訂價指標	Fixing Index	String	
訂價價格	Fixing Rate	Decimal(9, 6)	
支付日	Payment Date	String	
到期結算損益金額	Settlement Amount	Decimal(20, 4)	
訂價價格設定日	Affirmation Date	String	
是否已訂價	Already Fixed	String	

31. Securities as Administrative Fee Monthly Report

■ Report Name :

F13_001 Securities as Administrative Fee Monthly Report

■ File Name :

F13_001_Clearing Member ID.csv

■ Production Time :

After the end-of-day clearing process.

■ Production Frequency :

Daily.

■ Format :

Field	Name	Data Type	e. g.
結算會員代號	Clearing Member ID	String	0960000
結算帳戶類別	Account Type	String	自有帳
結算帳號	Clearing Account	String	9000017
日期	Date	String(yyyy/MM/dd)	2022/09/06
帳戶實際抵繳金額	Non-Cash Collateral Margin	Decimal(19,4)	25,714,309
帳戶管理費率	Account Management Fee Rate	Decimal(19,8)	0.05%
帳戶管理費	Account Management Fee	Decimal(19,4)	35
中央登錄公債跨行轉帳金額	Bond Amount To Be Interbank Transferred	Decimal(19,4)	
中央登錄公債跨行轉帳手續費	Interbank Transfer Fee	Decimal(19,4)	
中央登錄公債餘額	The Balance of Book-Entry Central Government Bonds	Decimal(19,4)	42,000,000

Field	Name	Data Type	e. g.
中央登錄公債帳戶維護費率	Maintenance Fee Rate	Decimal(19, 8)	0.007%
中央登錄公債帳戶維護費	Maintenance Fee	Decimal(19, 4)	8
有價證券抵繳收費合計金額	Securities As Administrative Fee	Decimal(19, 4)	43

32. Clearing Service Fee Monthly Report

■ **Report Name :**

F13_002 Clearing Service Fee Monthly Report

■ **File Name :**

F13_002_Clearing Member ID.csv

■ **Production Time :**

After the end-of-day clearing process.

■ **Production Frequency :**

Daily.

■ **Format :**

Field	Name	Data Type	e. g.
結算帳戶類別	Account Type	String	自有帳
日期	Date	String(yyyy/MM/dd)	2022/09/06
登記費	Registration Fee	Decimal(19,4)	0
維持費	Maintenance fee	Decimal(19,4)	0
部位互抵手續費	Netting Fee	Decimal(19,4)	0
部位壓縮手續費	Compression Fee	Decimal(19,4)	0
部位移轉手續費	Position Transfer Fee	Decimal(19,4)	0
結匯手續費	Foreign Exchange Fee	Decimal(19,4)	0
本月合計	Subtotal	Decimal(19,4)	0

33. Clearing Account Clearing Service Fee Monthly Report

■ Report Name :

F13_002 Clearing Account Clearing Service Fee Monthly Report

■ File Name :

F13_002_Clearing Member ID.csv

■ Production Time :

After the end-of-day clearing process.

■ Production Frequency :

Daily.

■ Format :

Field	Name	Data Type	e. g.
結算帳戶類別	Account Type	String	自有帳
日期	Date	String(yyyy/MM/dd)	2022/09/06
登記費	Registration Fee	Decimal(19,4)	0
維持費	Maintenance fee	Decimal(19,4)	0
部位互抵手續費	Netting Fee	Decimal(19,4)	0
部位壓縮手續費	Compression Fee	Decimal(19,4)	0
部位移轉手續費	Position Transfer Fee	Decimal(19,4)	0
結匯手續費	Foreign Exchange Fee	Decimal(19,4)	0
本月合計	Subtotal	Decimal(19,4)	0

34. Clearing Member Cash Collateral Interest List Report

■ **Report Name :**

F13_005 Clearing Member Cash Collateral Interest List Report

■ **File Name :**

F13_005_Clearing Member ID_YYYY_FH.csv (First Half Year)

F13_005_Clearing Member ID_YYYY_SH.csv (Second Half Year)

■ **Production Time :**

After the end-of-day clearing process.

■ **Production Frequency :**

Semiannually.

(Transaction date would approximately be sooner than Jan 15th and Jul 15th respectively, after TAIEX confirms.)

■ **Format :**

Field	Name	Data Type	e. g.
結算會員代號	Clearing Member ID	String	0960000
結算帳戶類別	Account Type	String	自有帳
幣別	Currency	String	台幣
日期	Date	String(yyyy/MM/dd)	2022/09/06
計息利率(%)	Interest Rate (%)	Decimal(12,4)	0.0400
結算會員現金餘額(元)	Cash Balance	Decimal(20,4)	100
結算保證金利息(幣別/元)	Cash Collateral Interest; Unit: NTD	Decimal(19,4)	0.005

35. Clearing Account Cash Collateral Interest List Report

■ **Report Name :**

F13_005_001 Clearing Account Cash Collateral Interest List
Report

■ **File Name :**

F13_005_001_Clearing Account ID_YYYY_FH.csv (First Half Year)
F13_005_001_Clearing Account ID_YYYY_SH.csv (Second Half Year)

■ **Production Time :**

After the end-of-day clearing process.

■ **Production Frequency :**

Semiannually.

(Transaction date would approximately be sooner than Jan 15th
and Jul 15th respectively, after TAIEX confirms.)

■ **Format :**

Field	Name	Data Type	e. g.
結算會員代號	Clearing Member ID	String	0960000
結算帳戶類別	Account Type	String	自有帳
幣別	Currency	String	台幣
日期	Date	String(yyyy/MM/dd)	2022/09/06
計息利率(%)	Interest Rate (%)	Decimal(12, 4)	0.0400
結算會員現金餘額(元)	Cash Balance	Decimal(20, 4)	100
結算保證金利息(幣別/ 元)	Cash Collateral Interest; Unit: NTD	Decimal(19, 4)	0.005

36. Cash Collateral Interest Details Report

■ **Report Name :**

F13_012 Cash Collateral Interest Details Report

■ **File Name :**

F13_012_Clearing Member ID_YYYY_FH.csv (First Half Year)

F13_012_Clearing Member ID_YYYY_SH.csv (Second Half Year)

■ **Production Time :**

After the end-of-day clearing process.

■ **Production Frequency :**

Semiannually.

(Transaction date would approximately be sooner than Jan 15th and Jul 15th respectively, after TAIEX confirms.)

Format :

Field	Name	Data Type	e. g.
結算帳戶類別	Account Type	String	自有帳
幣別	Currency	String	台幣
匯率	Exchange Rate	Decimal(12, 6)	29. 656635
計息迄日	Calculation End Date	String(yyyy/MM/dd)	2022/09/06
結算會員約定出金指定帳號	CM Designed Interest Payment Account	String	
應收利息總額	Gross Interest	Decimal(19, 4)	4820. 91
應收利息總額(台幣)	Gross Interest(TWD)	Decimal(19, 4)	142972
扣繳稅額	Tax	Decimal(19, 4)	482. 09
扣繳稅額(台幣)	Tax (TWD)	Decimal(19, 4)	14297
應收利息淨額	Net Interest	Decimal(19, 4)	4338. 82
應收利息淨額(台幣)	Net Interest(TWD)	Decimal(19, 4)	128675

37. Clearing Account Cash Collateral Interest Details

Report

■ **Report Name :**

F13_012_001 Clearing Account Cash Collateral Interest Details
Report

■ **File Name :**

F13_012_001_Clearing Account ID_YYYY_FH.csv (First Half Year)
F13_012_001_Clearing Account ID_YYYY_SH.csv (Second Half Year)

■ **Production Time :**

After the end-of-day clearing process.

■ **Production Frequency :**

Semiannually.

(Transaction date would approximately be sooner than Jan 15th
and Jul 15th respectively, after TAIEX confirms.)

Format :

Field	Name	Data Type	e. g.
結算帳戶類別	Account Type	String	自有帳
幣別	Currency	String	台幣
匯率	Exchange Rate	Decimal(12, 6)	29. 656635
計息迄日	Calculation End Date	String(yyyy/MM/dd)	2022/09/06
結算會員約定出金指定帳 號	CM Designed Interest Payment Account	String	
應收利息總額	Gross Interest	Decimal(19, 4)	4820. 91
應收利息總額(台幣)	Gross Interest(TWD)	Decimal(19, 4)	142972
扣繳稅額	Tax	Decimal(19, 4)	482. 09
扣繳稅額(台幣)	Tax (TWD)	Decimal(19, 4)	14297
應收利息淨額	Net Interest	Decimal(19, 4)	4338. 82
應收利息淨額(台幣)	Net Interest(TWD)	Decimal(19, 4)	128675

38. IRS Clearing Service Fee Daily Report-Registration Fee

■ **Report Name :**

F13_025 IRS Clearing Service Fee Daily Report-Registration Fee

■ **File Name :**

F13_025_Clearing Member ID.csv

■ **Production Time :**

After the end-of-day clearing process.

■ **Production Frequency :**

Daily.

■ **Format :**

Field	Name	Data Type	e. g.
契約結算日	Novation Date	String(yyyy/MM/dd)	2022/09/02
契約生效日	Trade Start Date(Effective Date)	String(yyyy/MM/dd)	2022/09/06
結算會員代號	Clearing Member ID	String	0960000
結算帳戶類別	Account Type	String	自有帳
結算帳戶帳號	Clearing Account ID	String	9000015
結算契約代碼	CCP Trade ID	String	IR2022090200009
商品代號	Product Type	String	IRS_TWD
幣別	Currency	String	台幣
固定利率端名目本金	Fixed Leg Principal	Decimal(19,2)	500,000,000
契約到期日	Maturity Date	String(yyyy/MM/dd)	2023/09/06
交易狀態	Trade Status	String	N
登記費率	Registration Fee Rate	Decimal(19,8)	5.00
匯率	Rate	Decimal(12,6)	1
登記費	Registration Fee	Decimal(19,4)	2500

39. NDF Clearing Service Fee Daily Report-Registration Fee

■ **Report Name :**

F13_025_001 NDF Clearing Service Fee Daily Report-Registration
Fee

■ **File Name :**

F13_025_001_Clearing Member ID.csv

■ **Production Time :**

After the end-of-day clearing process.

■ **Production Frequency :**

Daily.

■ **Format :**

Field	Name	Data Type	e. g.
契約結算日	Novation Date	String(yyyy/MM/dd)	2022/09/02
契約生效日	Trade Start Date(Effective Date)	String(yyyy/MM/dd)	2022/09/06
結算會員代號	Clearing Member ID	String	0960000
結算帳戶類別	Account Type	String	H
結算帳戶帳號	Clearing Account ID	String	9000015
結算契約代碼	CCP Trade ID	String	ND2022090200009
商品代號	Product Type	String	NDF_USD_TWD
基礎貨幣	Base Currency	String	USD
基礎貨幣金額	Fixed Leg Principal	Decimal(20,4)	500,000,000
契約到期日	Maturity Date	String(yyyy/MM/dd)	2023/09/06
交易狀態	Trade Status	String	N
登記費率	Registration Fee Rate	Decimal(19,8)	5.00
匯率	Rate	Decimal(12,6)	1
登記費	Registration Fee	Decimal(19,4)	2500

40. Clearing Service Fee Daily Report-Maintenance Fee

■ **Report Name :**

F13_026 Clearing Service Fee Daily Report-Maintenance Fee

■ **File Name :**

F13_026_Clearing Member ID.csv

■ **Production Time :**

After the end-of-day clearing process.

■ **Production Frequency :**

Daily.

■ **Format :**

Field	Name	Data Type	e. g.
日期	Date	String(yyyy/MM/dd)	2022/09/02
結算會員代號	Clearing Member ID	String	0960000
結算帳戶類別	Account Type	String	自有帳
結算帳戶帳號	Clearing Account ID	String	9000015
結算契約代碼	CCP Trade ID	String	IR2022090200009
商品代號	Product Type	String	IRS_TWD
幣別	Currency	String	台幣
固定利率端名目本金	Fixed Leg Principal	Decimal	500,000,000
維持費率(元/百萬)	Maintenance Fee Rate	Decimal	5.00
維持費	Maintenance Fee	Decimal	2500

41. Clearing Service Fee Daily Report-Netting Fee

■ Report Name :

F13_027 Clearing Service Fee Daily Report-Netting Fee

■ File Name :

F13_027_Clearing Member ID.csv

■ Production Time :

After the end-of-day clearing process.

■ Production Frequency :

Daily.

■ Format :

Field	Name	Data Type	e. g.
部位互抵生效日期	Netting Event Date	String(yyyy/MM/dd)	2022/09/02
部位互抵類別	Netting Category	String	標準法
結算會員代號	Clearing Member ID	String	0960000
結算帳戶類別	Account Type	String	自有帳
結算帳戶帳號	Clearing Account ID	String	9000015
舊結算契約代碼	Terminated CCP Trade ID	String	IR2022090200009
舊契約提前終止筆數	Number of Contract Terminated	String	1
新增結算契約代碼	New CCP Trade ID	String	IR2022091500009
新增契約名目本金	New Contract Principal	Decimal	500,000,000
部位互抵手續費	Netting Fee	Decimal	0

42. Clearing Service Fee Daily Report-Position Transfer Fee

■ **Report Name :**

F13_028 Clearing Service Fee Daily Report-Position Transfer
Fee

■ **File Name :**

F13_028_Clearing Member ID.csv

■ **Production Time :**

After the end-of-day clearing process.

■ **Production Frequency :**

Daily.

■ **Format :**

Field	Name	Data Type	e. g.
部位移轉生效日期	Position Transfer Effective Date	String(yyyy/MM/dd)	2022/09/02
移出結算會員代號	Transferor Clearing Member ID	String	9999999
移出方結算帳戶類 型	Transferor Clearing Account Type	String	
移出方結算帳戶帳 號	Transferor Clearing Account	String	V13T000
移入結算會員代號	Transferee Clearing Member ID	String	0960000
移入方結算帳戶類 型	Transferee Clearing Account Type	String	自有帳
移入方結算帳戶帳 號	Transferee Clearing Account	String	9000015
移出結算契約代碼	Transferor CCP Trade ID	String	IR2022090200009
部位移轉契約數	Number of Contract Transferred	String	1
部位移轉類別	Position Transfer Category	String	7

Field	Name	Data Type	e. g.
新增結算契約代碼	New CCP Trade ID	String	IR2022091500009
部位移轉手續費	Position Transfer Fee	Decimal	0

43. Clearing Service Fee Daily Report-Foreign Exchange Fee

■ Report Name :

F13_029 Clearing Service Fee Daily Report-Foreign Exchange Fee

■ File Name :

F13_029_Clearing Member ID.csv

■ Production Time :

After the end-of-day clearing process.

■ Production Frequency :

Daily.

■ Format :

Field	Name	Data Type	e. g.
日期	Date	String(yyyy/MM/dd)	2022/09/02
結算會員代號	Clearing Member ID	String	0960000
結算帳戶類別	Account Type	String	自有帳
結算帳戶帳號	Clearing Account ID	String	9000015
生效結匯筆數	Foreign Exchange Count	String	1
結匯費率	Foreign Exchange Fee Rate	Decimal	0
結匯手續費	Foreign Exchange Fee	Decimal	0

IV. Appendix

Version Difference

110.2.23 Version 1.0.0

111.3.23 Version 1.1.0

Add Introduction and update following reports format: F02_001_001, F02_001_002, F02_001_003, F02_001_004, F08_001_001, F08_002_001, F08_003_001 and F09_015_001.

111.9.15 Version 1.1.1

Update following reports format: F07_008, F07_014 and F08_001_001.

Add following reports format: F02_002_001, F02_002_002, F02_003_003, F02_003_004, F02_003_005 and F02_003_007.

111.10.28 Version 1.1.2

Update following reports format: F02_001_001, F02_001_002, F02_001_003, F02_001_004, F02_002_001, F02_002_002, F02_003_003, F02_003_004, F02_003_005 and F02_003_007.

Add following reports format: F13_001, F13_002, F13_005, F13_012, F13_025, F13_026, F13_027, F13_028 and F13_029.

111.12.20 Version 1.1.3

Update following reports format: F02_001_001, F02_002_001 and F02_002_002.

Delete following reports format: F02_001_002, F02_001_003, F02_001_004, F02_003_003, F02_003_004, F02_003_005 and F02_003_007.

Add following reports format: F02_004_001.

112.1.5 Version 1.2.1

Add following reports format: F13_002_001, F13_005_001, F13_012_001 and F13_025_001.

112.1.30 Version 1.2.2

Add following reports format: F02_001_002, F02_002_003, F02_002_004, F02_000_001, F02_000_002 and F14_002_002.

112.2.14 Version 1.2.3

Add following reports format: F07_019_002, F07_020_002, F07_021_002, F07_024_002,
F07_019_001, F07_020_001, F07_021_001, F07_024_001, F07_015, F07_018_001,
F07_018_002 and F08_001_002.

Update following reports format: F08_001_001, F08_002_001 and F08_003_001.