

TAIFEX

OTC Clearing System

SFTP Report Service

Specification

Version: 1.2.4 (2023/5/3)

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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	F06_005_001	Clearing Account Margin Balance Report
18	F06_005_002	Interests on Bonds for Next Business Day
19	F06_028	Interests on Bonds Report
20	F07_008	Historical Valuation Curve Report
21	F07_014	Trade Level NPV and Margin Check Result Report
22	F07_015	Account Level NPV and Margin Check Result Report
23	F07_019_002	Intraday Margin Deposit Notification (CM Level)
24	F07_020_002	End-of-Day Margin Deposit Notification (CM Level)
25	F07_021_002	Ad-hoc Margin Deposit Notification (CM Level)
26	F07_024_002	Backloading Margin Deposit Notification (CM Level)
27	F07_019_001	Intraday Margin Deposit Notification (Account Level)
28	F07_020_001	End-of-Day Margin Deposit Notification (Account Level)
29	F07_021_001	Ad-hoc Margin Deposit Notification (Account Level)
30	F07_024_001	Backloading Margin Deposit Notification (Account Level)
31	F07_018_001	IRS Fixing Affirmation Report
32	F07_018_002	NDF Fixing Affirmation Report
33	F13_001	Securities As Administrative Fee Monthly Report

34	F13_002	Clearing Service Fee Monthly Report
35	F13_002_001	Clearing Account Clearing Service Fee Monthly Report
36	F13_005	Clearing Member Cash Collateral Interest Daily Report
37	F13_005_001	Clearing Account Cash Collateral Interest Daily Report
38	F13_012	Clearing Member Cash Collateral Interest List Report
39	F13_012_001	Clearing Account Cash Collateral Interest List Report
40	F13_025	IRS Clearing Service Fee Daily Report-Registration Fee
41	F13_025_001	NDF Clearing Service Fee Daily Report-Registration Fee
42	F13_026	Clearing Service Fee Daily Report-Maintenance Fee
43	F13_027	Clearing Service Fee Daily Report-Netting Fee
44	F13_028	Clearing Service Fee Daily Report-Position Transfer Fee
45	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 :**

Name	Data Type	e. g.
Date	String(yyyy/MM/dd)	2022/02/13
Clearing Member ID	String	0960000
Clearing Account ID	String	0130000
Clearing Account Type	String	H: House C: Client
Product Type	String	IRS
Affirmation Platform	String	M: MarkitWire T: TR
CCP Trade ID	String	IR2022030100001
UTI(Unique Trade Identifier)	String	IS2022021000000009
Original Counterparty	String	0980000
Trade Date	String(yyyy/MM/dd)	2022/02/12
Trade Start Date(Effective Date)	String(yyyy/MM/dd)	2022/02/14
Novation Date	String(yyyy/MM/dd)	2022/02/14
Maturity Date	String(yyyy/MM/dd)	2023/02/14
Pay/Rec Fixed (My Side)	String	P: Pay fixed rate R: Receive fixed rate
Fixed Leg Principal Currency	String	TWD
Fixed Leg Principal	Decimal(19, 2)	1000000.00
Fixed Rate (%)	Decimal(11, 8)	1.00000000

Name	Data Type	e. g.
Fixed Rate Day Count	String	Actual/Actual(ISDA) Actual/365(Fixed) Actual/360 30/360 30E/360 30E/360(ISDA)
Fixed Rate Payment Frequency	String	3M
Pay/Rec Floating (My Side)	String	P: Pay floating rate R: Receive floating rate
Floating Leg Principal Currency	String	TWD
Floating Leg Principal	Decimal(19, 2)	6200000. 00
Floating Rate Index	String	TAIBOR
Floating Rate Tenor	String	3M
Rate Index Spread (%)	Decimal(13, 10)	0. 5000000000
Floating Rate Payment Frequency	String	3M
Floating Rate Reset Frequency	String	3M
Floating Rate Day Count	String	Actual/Actual(ISDA) Actual/365(Fixed) Actual/360 30/360
Bus Day Convention	String	1 : Actual 2 : Following Business Day 3 : Modified Following Business Day 4 : Previous Business Day 5 : Modified Previous Business Day Z : Others
Roll Convention	String	STD EOM
Trade Status	String	CL: Cleared RJ: Rejected
Rejected Reason	String	1: Eligibility check failed 2: Margin check failed

Name	Data Type	e. g.
		3: CM rejected RFC result 4: Rejected

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 :**

Name	Data Type	e. g.
Date	String(yyyy/MM/dd)	2023/02/07
Clearing Member ID	String	0960000
Clearing Account ID	String	0130000
Clearing Account Type	String	H: House C: Client
Product Type	String	NDF
Affirmation Platform	String	S: TradeServ T: TR
CCP Trade ID	String	IR2022030100001
UTI(Unique Trade Identifier)	String	IS2022021000000009
Original Counterparty	String	0980000
Trade Date	String(yyyy/MM/dd)	2023/02/06
Novation Date	String(yyyy/MM/dd)	2023/02/07
Fixing Date	String(yyyy/MM/dd)	2023/02/22
Settlement Date	String(yyyy/MM/dd)	2023/02/24
Reference Currency	String	TWD
Base Currency	String	USD
Settlement Currency	String	USD
Base Currency Buy/Sell Side	String	B: Buy S: Sell
Base Currency Amount	Decimal(20,4)	1000000.0000
Forward Rate	Decimal(18,10)	30.1000000000
Trade Status	String	CL: Cleared RJ: Rejected

Name	Data Type	e. g.
Rejected Reason	String	1: Eligibility check failed 2: Margin check failed 3: CM rejected RFC result 4: Rejected

3. IRS Daily Backloading Trade Report

■ **Report Name :**

F02_002_001 IRS Daily Backloading Trade Report

■ **File Name :**

F02_002_001_Clearing Member ID.csv

■ **Production Time :**

After the end-of-day clearing process.

■ **Production Frequency :**

Daily.

■ **Format :**

Name	Data Type	e. g.
Date	String(yyyy/MM/dd)	2022/02/13
Clearing Member ID	String	0960000
Clearing Account ID	String	0130000
Clearing Account Type	String	H: House C: Client
Product Type	String	IRS
Affirmation Platform	String	M: MarkitWire T: TR
CCP Trade ID	String	IR2022030100001
UTI(Unique Trade Identifier)	String	IS2022021000000009
Original Counterparty	String	0980000
Trade Date	String(yyyy/MM/dd)	2022/02/12
Trade Start Date(Effective Date)	String(yyyy/MM/dd)	2022/02/14
Novation Date	String(yyyy/MM/dd)	2022/02/14
Maturity Date	String(yyyy/MM/dd)	2023/02/14
Pay/Rec Fixed (My Side)	String	P: Pay fixed rate R: Receive fixed rate
Fixed Leg Principal Currency	String	TWD
Fixed Leg Principal	Decimal(19, 2)	1000000.00
Fixed Rate (%)	Decimal(11, 8)	1.00000000
Fixed Rate Day Count	String	Actual/Actual(ISDA) Actual/365(Fixed) Actual/360

Name	Data Type	e. g.
		30/360 30E/360 30E/360(ISDA)
Fixed Rate Payment Frequency	String	3M
Pay/Rec Floating (My Side)	String	P: Pay floating rate R: Receive floating rate
Floating Leg Principal Currency	String	TWD
Floating Leg Principal	Decimal(19, 2)	6200000.00
Floating Rate Index	String	TAIBOR
Floating Rate Tenor	String	3M
Rate Index Spread (%)	Decimal(13, 10)	0.5000000000
Floating Rate Payment Frequency	String	3M
Floating Rate Reset Frequency	String	3M
Floating Rate Day Count	String	Actual/Actual(ISDA) Actual/365(Fixed) Actual/360 30/360
Bus Day Convention	String	1 : Actual 2 : Following Business Day 3 : Modified Following Business Day 4 : Previous Business Day 5 : Modified Previous Business Day Z : Others
Roll Convention	String	STD EOM
Trade Status	String	CL: Cleared RJ: Rejected WM: Wait for Margin WC: Wait for Counterparty' s Margin MP: Margin Check Passed
Rejected Reason	String	1: Eligibility check failed

Name	Data Type	e. g.
		2: Margin check failed 3: CM rejected RFC result 4: Rejected

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 :**

Name	Data Type	e. g.
Date	String(yyyy/MM/dd)	2023/02/07
Clearing Member ID	String	0960000
Clearing Account ID	String	0130000
Clearing Account Type	String	H: House C: Client
Product Type	String	NDF
Affirmation Platform	String	S: TradeServ T: TR
CCP Trade ID	String	IR2022030100001
UTI(Unique Trade Identifier)	String	IS2022021000000009
Original Counterparty	String	0980000
Trade Date	String(yyyy/MM/dd)	2022/02/12
Novation Date	String(yyyy/MM/dd)	2023/02/07
Fixing Date	String(yyyy/MM/dd)	2023/02/22
Settlement Date	String(yyyy/MM/dd)	2023/02/24
Reference Currency	String	TWD
Base Currency	String	USD
Settlement Currency	String	USD
Base Currency Buy/Sell Side	String	B: Buy S: Sell
Base Currency Amount	Decimal(20,4)	1000000.0000
Forward Rate	Decimal(18,10)	30.1000000000
Trade Status	String	CL: Cleared RJ: Rejected WM: Waiting for Margin

Name	Data Type	e. g.
		WC: Waiting for Counterparty' s Margin MP: Margin Check Passed
Rejected Reason	String	1: Eligibility check failed 2: Margin check failed 3: CM rejected RFC result 4: Rejected

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 :**

Name	Data Type	e. g.
Date	String(yyyy/MM/dd)	2022/02/13
Clearing Member ID	String	0960000
Clearing Account ID	String	0130000
Clearing Account Type	String	H: House C: Client
Product Type	String	IRS
Affirmation Platform	String	M: MarkitWire T: TR
CCP Trade ID	String	IR2022030100001
UTI(Unique Trade Identifier)	String	IS2022021000000009
Original Counterparty	String	0980000
Trade Date	String(yyyy/MM/dd)	2022/02/12
Trade Start Date(Effective Date)	String(yyyy/MM/dd)	2022/02/14
Novation Date	String(yyyy/MM/dd)	2022/02/14
Maturity Date	String(yyyy/MM/dd)	2023/02/14
Pay/Rec Fixed (My Side)	String	P: Pay fixed rate R: Receive fixed rate
Fixed Leg Principal Currency	String	TWD
Fixed Leg Principal	Decimal(19, 2)	1000000.00
Fixed Rate (%)	Decimal(11, 8)	1.00000000
Fixed Rate Day Count	String	Actual/Actual(ISDA) Actual/365(Fixed) Actual/360

Name	Data Type	e. g.
		30/360 30E/360 30E/360(ISDA)
Fixed Rate Payment Frequency	String	3M
Pay/Rec Floating (My Side)	String	P: Pay floating rate R: Receive floating rate
Floating Leg Principal Currency	String	TWD
Floating Leg Principal	Decimal(19, 2)	6200000. 00
Floating Rate Index	String	TAIBOR
Floating Rate Tenor	String	3M
Rate Index Spread (%)	Decimal(13, 10)	0. 5000000000
Floating Rate Payment Frequency	String	3M
Floating Rate Reset Frequency	String	3M
Floating Rate Day Count	String	Actual/Actual(ISDA) Actual/365(Fixed) Actual/360 30/360
Bus Day Convention	String	1 : Actual 2 : Following Business Day 3 : Modified Following Business Day 4 : Previous Business Day 5 : Modified Previous Business Day Z : Others
Roll Convention	String	STD EOM
Trade Status	String	CL: Cleared RJ: Rejected WM: Waiting for Margin WC: Waiting for Counterparty' s Margin MP: Margin Check Passed
Rejected Reason	String	1: Eligibility check failed

Name	Data Type	e. g.
		2: Margin check failed 3: CM rejected RFC result 4: Rejected

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 :**

Name	Data Type	e. g.
Date	String(yyyy/MM/dd)	2023/02/06
Clearing Member ID	String	0960000
Clearing Account ID	String	0130000
Clearing Account Type	String	H: House C: Client
Product Type	String	NDF
Affirmation Platform	String	S: TradeServ T: TR
CCP Trade ID	String	IR2022030100001
UTI(Unique Trade Identifier)	String	IS2022021000000009
Original Counterparty	String	0980000
Trade Date	String(yyyy/MM/dd)	2023/02/06
Novation Date	String(yyyy/MM/dd)	2023/02/07
Fixing Date	String(yyyy/MM/dd)	2023/02/22
Settlement Date	String(yyyy/MM/dd)	2023/02/24
Reference Currency	String	TWD
Base Currency	String	USD
Settlement Currency	String	USD
Base Currency Buy/Sell Side	String	B: Buy S: Sell
Base Currency Amount	Decimal(20,4)	1000000.0000
Forward Rate	Decimal(18,10)	30.1000000000
Trade Status	String	CL: Cleared RJ: Rejected WM: Waiting for Margin

Name	Data Type	e. g.
		WC: Waiting for Counterparty' s Margin MP: Margin Check Passed
Rejected Reason	String	1: Eligibility check failed 2: Margin check failed 3: CM rejected RFC result 4: Rejected

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 :**

Name	Data Type	e. g.
Date	String(yyyy/MM/dd)	2023/02/06
Clearing Member ID	String	0960000
Clearing Account ID	String	0130000
Account Base Currency	String	TWD
Maximum Limit	Decimal(20,4)	1000000.0000
Limit Used	Decimal(20,4)	800000.0000
Percentage of Usage	Decimal(7,4)	0.8000
Enable limit as Request for Consent Result	String	Y N

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 :**

Name	Data Type	e. g.
Date	String(yyyy/MM/dd)	2023/02/13
Clearing Member ID	String	0960000
Clearing Account ID	String	0130000
Clearing Account Type	String	H: House C: Client
Product Type	String	IRS
Affirmation Platform	String	M: MarkitWire T: TR
CCP Trade ID	String	IR2022030100001
UTI(Unique Trade Identifier)	String	IS2022021000000009
Original Counterparty	String	0980000
Trade Date	String(yyyy/MM/dd)	2022/02/12
Trade Start Date(Effective Date)	String(yyyy/MM/dd)	2022/02/14
Novation Date	String(yyyy/MM/dd)	2022/02/14
Maturity Date	String(yyyy/MM/dd)	2023/02/14
Pay/Rec Fixed (My Side)	String	P: Pay fixed rate R: Receive fixed rate
Fixed Leg Principal Currency	String	TWD
Fixed Leg Principal	Decimal(19, 2)	1000000.00
Fixed Rate (%)	Decimal(11, 8)	1.00000000
Fixed Rate Day Count	String	Actual/Actual(ISDA) Actual/365(Fixed) Actual/360 30/360

Name	Data Type	e. g.
		30E/360 30E/360(ISDA)
Fixed Rate Payment Frequency	String	3M
Pay/Rec Floating (My Side)	String	P: Pay floating rate R: Receive floating rate
Floating Leg Principal Currency	String	TWD
Floating Leg Principal	Decimal(19, 2)	6200000.00
Floating Rate Index	String	TAIBOR
Floating Rate Tenor	String	3M
Rate Index Spread (%)	Decimal(13, 10)	0.5000000000
Floating Rate Payment Frequency	String	3M
Floating Rate Reset Frequency	String	3M
Floating Rate Day Count	String	Actual/Actual(ISDA) Actual/365(Fixed) Actual/360 30/360
Upfront Fee Currency	String	TWD
Upfront Fee Amount	Decimal(14, 2)	-10000.00
Upfront Fee Payment Date	String(yyyy/MM/dd)	2022/02/15
Bus Day Convention	String	1 : Actual 2 : Following Business Day 3 : Modified Following Business Day 4 : Previous Business Day 5 : Modified Previous Business Day Z : Others
Roll Convention	String	STD EOM
Stub Period Type	String	NO: None SI: ShortInitial LI: LongInitial SF: ShortFinal LF: LongFinal
Stub Rate	Decimal(11, 8)	0.10000000

Name	Data Type	e. g.
Stub Index Tenor 1	String	1W 2W 1M 2M 3M
Stub Index Tenor 2	String	1W 2W 1M 2M 3M 6M
Trade Status	String	CL: Cleared

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 :**

Name	Data Type	e. g.
Date	String(yyyy/MM/dd)	2023/02/07
Clearing Member ID	String	0960000
Clearing Account ID	String	0130000
Clearing Account Type	String	H: House C: Client
Product Type	String	NDF
Affirmation Platform	String	S: TradeServ T: TR
CCP Trade ID	String	IR2022030100001
UTI(Unique Trade Identifier)	String	IS2022021000000009
Original Counterparty	String	0980000
Trade Date	String(yyyy/MM/dd)	2023/02/06
Novation Date	String(yyyy/MM/dd)	2023/02/07
Fixing Date	String(yyyy/MM/dd)	2023/02/22
Settlement Date	String(yyyy/MM/dd)	2023/02/24
Reference Currency	String	TWD
Base Currency	String	USD
Settlement Currency	String	USD
Base Currency Buy/Sell Side	String	B: Buy S: Sell
Base Currency Amount	Decimal(20,4)	1000000.0000
Forward Rate	Decimal(18,10)	30.1000000000
Trade Status	String	CL: Cleared

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 :**

Name	Data Type	e. g.
Clearing Member ID	String	0980000
Clearing Account Type	String	H: House C: Client
Clearing Account ID	String	9000011
Product Type	String	IRS
UTI (Unique Trade Identifier)	String	IS052022030900000016 、 IS052022030900000019
CCP Trade ID	String	IR20220309000030 、 IR20220309000041
Maturity Date	String(yyyy/MM/dd)	2027/03/11
Suggested Apply Date	String(yyyy/MM/dd)	2022/03/24
Pay	String	0: Fixed 1: Float
Fixed Rate (%)	Decimal(11,8)	0.01050000
Pay Leg Principal Currency	String	TWD
Pay Leg Principal	Decimal(19,2)	19000000.00
Rec	String	0: Fixed 1: Float
Rec Leg Principal Currency	String	TWD
Rec Leg Principal	Decimal(19,2)	19000000.00

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 :**

Name	Data Type	e. g.
Clearing Member ID	String	0980000
Clearing Account Type	String	H: House C: Client
Clearing Account ID	String	9000011
Product Type	String	NDF
UTI (Unique Trade Identifier)	String	IS052022030900000016 、 IS052022030900000019
CCP Trade ID	String	IR2022030900030 、 IR2022030900041
Settlement Date	String(yyyy/MM/dd)	2027/03/11
Suggested Apply Date	String(yyyy/MM/dd)	2022/03/24
Reference Currency	String	TWD
Base Currency	String	USD
Base Currency Amount	Decimal(20,4)	1000000.0000
Base Currency Buy/Sell Side	String	B: Buy S: Sell
Forward Rate	Decimal(18,10)	30.1000000000

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 :**

Name	Data Type	e. g.
Clearing Member ID	String	0980000
Clearing Account Type	String	H: House C: Client
Clearing Account ID	String	9000011
Product Type	String	IRS
Application Number	String	202103300105001
Application Date	String(yyyy/MM/dd)	2022/03/24
Netting Success Count	Integer	2
UTI (Unique Trade Identifier)	String	IS052022030900000016 、 IS052022030900000019
CCP Trade ID	String	IR20220309000030 、 IR20220309000041
Netting Success CCP Trade ID	String	IR20220309000030 、 IR20220309000041
Currency	String	TWD
New CCP Trade ID	String	IR20220309000042
Netting Failed Count	Integer	2
Netting Failed CCP Trade ID	String	IR20220309000043 、 IR20220309000044
Netting Category	String	1: Basic Netting 2: Blending Netting
Application Status	String	0: Netting Completed 2: Wrote Off 3: Application Passed 5: Application Failed

Name	Data Type	e. g.
		6: Applying 7: Writing Off

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 :**

Name	Data Type	e. g.
Clearing Member ID	String	0960000
Clearing Member Name	String	CCP 測試會員
Clearing Account Type	String	H: HOUSE C: Client
Daily Settlement Type	String	C: CTM S: STM
Clearing Account ID	String	9000015
Clearing Account Name	String	CCP 測試帳戶
Product Type	String	IRS
CCP Trade ID	String	IR2022022200001
UTI (Unique Trade Identifier)	String	IS052022022200000001
Trade Status	String	CL: Cleared TM: Terminated
Generated Activity	String	0: New Trade 1: Backloaded 2: Compression 3: Basic Netting 4: Blending Netting 5: Transfer out 6: Transfer in 7: Matured 8: Auction off 9: Auction Awarded A: Partial Tear-up B: Close-out Netting

Name	Data Type	e. g.
Termination Time	Datetime2	2022-05-12 15:06:00.0000000
Settlement Payment Day	String(yyyy/MM/dd)	2020/06/29
Settlement Currency	String	TWD
Variation Margin	Decimal(20, 4)	0.0000
Mark-to-market Difference	Decimal(20, 4)	-50.0000
PAI Amount	Decimal(20, 4)	0.0000
PAA Amount	Decimal(20, 4)	0.0000
IRS Coupon Amount	Decimal(20, 4)	0.0000
Upfront Fee	Decimal(20, 4)	0.0000
Variation Margin Adjusted Amount	Decimal(20, 4)	0.0000
Mark-to-market Adjusted Amount	Decimal(20, 4)	0.0000
Early Termination Charge	Decimal(20, 4)	0.0000
Transfer Charge	Decimal(20, 4)	0.0000
Netting Fee	Decimal(20, 4)	0.0000
Compression Adjusted Amount	Decimal(20, 4)	0.0000
Partial Tear Up Early Termination Charge	Decimal(20, 4)	0.0000
Close-Out Netting Charge	Decimal(20, 4)	0.0000
Other Settlement Amount	Decimal(20, 4)	0.0000
Total Settlement Amount	Decimal(20, 4)	-50.0000

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 :**

Name	Data Type	e. g.
Clearing Member ID	String	0960000
Clearing Member Name	String	CCP 測試會員
Clearing Account Type	String	H: House C: Client
Daily Settlement Type	String	C: CTM S: STM
Clearing Account ID	String	9000015
Clearing Account Name	String	CCP 測試帳戶
Product Type	String	NDF
CCP Trade ID	String	ND2022022200001
UTI (Unique Trade Identifier)	String	FS052022022200000001
Reference Currency	String	TWD
Base Currency	String	USD
Trade Status	String	CL: CLEARED TM: Terminated
Generated Activity	String	0: New Trade 1: Backloaded 2: Compression 3: Basic Netting 4: Blending Netting 5: Transfer out 6: Transfer in 7: Matured 8: Auction off 9: Auction Awarded

Name	Data Type	e. g.
		A: Partial Tear-up B: Close-out Netting
Termination Time	Datetime2	2022-05-12 15:06:00.0000000
Settlement Payment Day	String(yyyy/MM/dd)	2020/06/29
Settlement Currency	String	TWD
Variation Margin	Decimal(20,4)	0.0000
Mark-to-market Difference	Decimal(20,4)	-50.0000
PAI Amount	Decimal(20,4)	0.0000
PAA Amount	Decimal(20,4)	0.0000
NDF Settlement Amount	Decimal(20,4)	0.0000
Variation Margin Adjusted Amount	Decimal(20,4)	0.0000
Mark-to-market Adjusted Amount	Decimal(20,4)	0.0000
Early Termination Charge	Decimal(20,4)	0.0000
Transfer Charge	Decimal(20,4)	0.0000
Netting Fee	Decimal(20,4)	0.0000
Compression Adjusted Amount	Decimal(20,4)	0.0000
Partial Tear Up Early Termination Charge	Decimal(20,4)	0.0000
Close-Out Netting Charge	Decimal(20,4)	0.0000
Other Settlement Amount	Decimal(20,4)	0.0000
Total Settlement Amount	Decimal(20,4)	-50.0000

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 :**

Name	Data Type	e. g.
Clearing Member ID	String	0960000
Clearing Member Name	String	CCP 測試會員
Clearing Account Type	String	H: House C: Client
Daily Settlement Type	String	C: CTM S: STM
Clearing Account ID	String	9000015
Clearing Account Name	String	CCP 測試帳戶
Settlement Currency	String	TWD
Previous Day Cash Margin Balance	Decimal(20,4)	1004665684.7300
Today Settlement Amount	Decimal(20,4)	-157508.0000
Cash Margin Deposit/Transfer in	Decimal(20,4)	0.0000
Cash Margin Withdraw/Transfer Out	Decimal(20,4)	0.0000
Today Cash Margin Balance	Decimal(20,4)	1004508176.7300
Variation Margin	Decimal(20,4)	0.0000
Mark-to-market Difference	Decimal(20,4)	0.0000
PAI Amount	Decimal(20,4)	0.0000
PAA Amount	Decimal(20,4)	0.0000
IRS Coupon Amount	Decimal(20,4)	0.0000
NDF Settlement amount	Decimal(20,4)	0.0000
Upfront Fee	Decimal(20,4)	0.0000
Variation Margin Adjusted Amount	Decimal(20,4)	0.0000

Name	Data Type	e. g.
Mark-to-market Difference Adjusted Amount	Decimal(20, 4)	0. 0000
Early Termination Charge	Decimal(20, 4)	0. 0000
Transfer Charge	Decimal(20, 4)	0. 0000
Netting Fee	Decimal(20, 4)	0. 0000
Compression Adjusted Amount	Decimal(20, 4)	0. 0000
Unwined Fee Amount	Decimal(20, 4)	0. 0000
Partial Tear Up Early Termination Charge	Decimal(20, 4)	0. 0000
Auction PL	Decimal(20, 4)	0. 0000
Cash Payment Adjustment	Decimal(20, 4)	0. 0000
Close-Out Netting Charge	Decimal(20, 4)	0. 0000
Other Settlement Amount	Decimal(20, 4)	0. 0000
Next Day Settlement Amount	Decimal(20, 4)	0. 0000
Non-Cash Collateral Value	Decimal(20, 4)	0. 0000
Used Non-Cash Collateral Value	Decimal(20, 4)	0. 0000
Excess Non-Cash Collateral Value	Decimal(20, 4)	0. 0000
Deposited Margin	Decimal(20, 4)	0. 0000
Deposited Margin Plus Excess Non-Cash Collateral Value	Decimal(20, 4)	0. 0000
Required Clearing Margin	Decimal(20, 4)	0. 0000
Excess	Decimal(20, 4)	0. 0000
Excess Clearing Margin (Cash)	Decimal(20, 4)	0. 0000
Clearing/Client Margin Shortage (Cash)	Decimal(20, 4)	0. 0000
Clearing Margin Shortage (Cash or Non-Cash Collateral)	Decimal(20, 4)	0. 0000
Required Client Margin	Decimal(20, 4)	0. 0000
Excess Client Margin	Decimal(20, 4)	0. 0000
Client Margin Shortage (Cash or Non-cash Collateral)	Decimal(20, 4)	0. 0000
Position Concentration Add-on Amount (Reference)	Decimal(20, 4)	0. 0000

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 :**

Name	Data Type	e. g.
Clearing Member ID	String	0960000
Clearing Member Name	String	CCP 測試會員
Clearing Account Type	String	H: House C: Client
Settlement Currency	String	TWD
Previous Day Cash Margin Balance	Decimal(20,4)	1901416715.0800
Today Settlement Amount	Decimal(20,4)	4135120.0000
Cash Margin Deposit/ Transfer In	Decimal(20,4)	0.0000
Cash Margin Withdraw/ Transfer Out	Decimal(20,4)	0.0000
Today Cash Margin Balance	Decimal(20,4)	1905545835.0800
Variation Margin	Decimal(20,4)	0.0000
Mark-to-market Difference	Decimal(20,4)	0.0000
PAI Amount	Decimal(20,4)	0.0000
PAA Amount	Decimal(20,4)	0.0000
IRS Coupon Amount	Decimal(20,4)	0.0000
NDF Settlement amount	Decimal(20,4)	0.0000
Upfront Fee	Decimal(20,4)	0.0000
Variation Margin Adjusted Amount	Decimal(20,4)	0.0000
Mark-to-market Difference Adjusted Amount	Decimal(20,4)	0.0000
Early Termination Charge	Decimal(20,4)	0.0000
Transfer Charge	Decimal(20,4)	0.0000
Netting Fee	Decimal(20,4)	0.0000
Compression Adjusted Amount	Decimal(20,4)	0.0000

Name	Data Type	e. g.
Unwined Fee Amount	Decimal(20, 4)	0. 0000
Partial Tear Up Early Termination Charge	Decimal(20, 4)	0. 0000
Auction PL	Decimal(20, 4)	0. 0000
Cash Payment Adjustment	Decimal(20, 4)	0. 0000
Close-Out Netting Charge	Decimal(20, 4)	0. 0000
Other Settlement Amount	Decimal(20, 4)	0. 0000
Next Day Settlement Amount	Decimal(20, 4)	0. 0000
Non Cash Collateral Value	Decimal(20, 4)	5305969. 0000
Used Non-Cash Collateral Value	Decimal(20, 4)	3429695. 0000
Excess Non-Cash Collateral Value	Decimal(20, 4)	0. 0000
Deposited Margin	Decimal(20, 4)	31393136626. 4000
Deposited Margin plus Excess Non-Cash Collateral Value	Decimal(20, 4)	0. 0000
Required Clearing Margin	Decimal(20, 4)	0. 0000
Excess	Decimal(20, 4)	0. 0000
Excess Clearing Margin (Cash)	Decimal(20, 4)	0. 0000
Clearing Margin Shortage(Cash)	Decimal(20, 4)	0. 0000
Clearing Margin Shortage(Cash or Non-Cash Collateral)	Decimal(20, 4)	0. 0000
Position Concentration Add-on Amount	Decimal(20, 4)	0. 0000

17. Clearing Account Security Margin Balance Report

■ **Report Name :**

F06_005_001 Clearing Account Security Margin Balance Report

■ **File Name :**

F06_005_001_Clearing Member ID.csv

■ **Production Time :**

After the end-of-day clearing process.

■ **Production Frequency :**

Daily.

■ **Format :**

Name	Data Type	e. g.
Clearing Member ID	String	0960000
Clearing Member Name	String	CCP 測試會員
Clearing Account ID	String	9000015
Clearing Account Name	String	CCP 測試帳戶
Clearing Account Type	String	H: House C: Client
Security Code	String	A00102
Base Currency	String	TWD
Bank Code	String	013
Previous Day Security Margin Balance	Decimal(20,4)	4000000.0000
Deposit	Decimal(20,4)	0.0000
Withdraw	Decimal(20,4)	0.0000
Transfer In	Decimal(20,4)	0.0000
Transfer Out	Decimal(20,4)	0.0000
TODAY Security Margin Balance	Decimal(20,4)	4000000.0000
Price	Decimal(10,4)	107.1918
Haircut Rate	Decimal(7,4)	3.1000
Non-Cash Collateral Value	Decimal(20,4)	4154754.0000
Account Level Non-Cash Collateral Value (Base currency)	Decimal(20,4)	4154754.0000
Non-Cash Collateral Margin	Decimal(20,4)	4154754.0000

Name	Data Type	e. g.
(Base currency)		
Required Clearing Margin (Base currency)	Decimal(20,4)	1692093678.0000

18. Interests on Bonds for Next Business Day

■ **Report Name :**

F06_005_002 Interests on Bonds for Next Business Day

■ **File Name :**

F06_005_002_Clearing Member ID.csv

■ **Production Time :**

After the end-of-day clearing process.

■ **Production Frequency :**

Daily.

■ **Format :**

Name	Data Type	e. g.
Clearing Member ID	String	0960000
Clearing Member Name	String	CCP 測試會員
Clearing Account Type	String	H: House C: Client
Clearing Account ID	String	9000015
Clearing Account Name	String	CCP 測試帳戶
Coupon Payment Date	String(yyyy/MM/dd)	2023/04/25
Security Code	String	A00102
Custodian Bank-TAIFEX	String	007
Today Security Margin Balance	Decimal (20, 4)	20000000.0000
Coupon Payment	Decimal (20, 4)	425000.0000
Tax	Decimal (20, 4)	42500.0000
Bank Code	String	007
Branch Code	String	1716
Coupon Payment Bank Account Number	String	00017110100050
Bank Account Name	String	測試結算保證金專戶
Default Status	String	Y N
Status	String	0: Not Confirmed 1: Confirmed

19. Interests on Bonds Report

■ **Report Name :**

F06_028 Interests on Bonds Report

■ **File Name :**

F06_028_Clearing Member ID.csv

■ **Production Time :**

After the end-of-day clearing process.

■ **Production Frequency :**

Daily.

■ **Format :**

Name	Data Type	e. g.
Clearing Member ID	String	0960000
Clearing Member Name	String	CCP 測試會員
Clearing Account Type	String	H: House C: Client
Clearing Account ID	String	9000015
Clearing Account Name	String	CCP 測試帳戶
Bank Code	String	007
Branch Code	String	1716
Coupon Payment Bank Account Number	String	00017110100050
Bank Account Name	String	BAU 測試 CM 二結算 保證金專戶
Unified Business Number	String	55555555
Coupon Payment	Decimal(20,4)	11375.0000
Security Code	String	A01201
Custodian Bank-TAIFEX	String	008
Today Security Margin Balance	Decimal(20,4)	700000.0000
Interest Bearing Times/Year	Integer	1
Interest Paying Times/Year	Integer	1
Next Coupon Payment Date	String(yyyy/MM/dd)	2024/03/16
Next Principal Payment Date	String(yyyy/MM/dd)	2032/03/16

20. 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 :**

Name	Data Type	e. g.
Product Type	String	IRS
Tenor	String	1W
IRS Curve/NDF Curve	Decimal(12,8)	0.50000000

21. 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 :**

Name	Data Type	e. g.
Date	String(yyyy/MM/dd)	2023/01/13
Assessment Curve	String	202301131
Clearing Member ID	String	0960000
Clearing Member Name	String	CCP 測試會員
Clearing Account Type	String	H: House C: Client
Clearing Account ID	String	9000016
Clearing Account Name	String	CCP 測試帳戶
Settlement Currency	String	TWD
Clearing Status	String	A: Active C: Closed P: In Process S: Suspend
Settlement Type	String	S: STM C: CTM
ID Type	String	A: Foreign institution's offshore head office/branches B: Onshore foreign institution (including the branches established within the territory of the R.O.C by the foreign institution) C: Domestic financial institution (including the subsidiary

Name	Data Type	e. g.
		established within the territory of the R.O.C by the foreign institution) D: Domestic juridical person F: Foreign Institutional Investor N: Others
UTI (Unique Trade Identifier)	String	IS052022072500000043
CCP Trade ID	String	IR2022072500026
Currency	String	TWD
Product Type	String	IRS
Generated Activity	String	0: New Trade 1: Backloaded 2: Compression 3: Basic Netting 4: Blending Netting 5: Transfer out 6: Transfer in 7: Matured 8: Auction off 9: Auction Awarded A: Partial Tear-up B: Close-out Netting
Previous Day EOD NPV	Decimal(20, 4)	-23664.0000
Previous Day Adjusted EOD NPV	Decimal(20, 4)	-23664.0000
Today EOD NPV	Decimal(20, 4)	-20628.0000
Today Adjusted EOD NPV	Decimal(20, 4)	-20628.0000
Variation Margin/ Mark-to-market Difference	Decimal(20, 4)	3036.0000
PAI/PAA Rate	Decimal(20, 4)	0.0000
PAI/PAA Amount	Decimal(20, 4)	0.0000
PV01/Delta Shift Up	Decimal(20, 4)	0.0000
PV01/Delta Shift Down	Decimal(20, 4)	0.0000

22. 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 :**

Name	Data Type	e. g.
Date	String(yyyy/MM/dd)	2023/01/10
Assessment Curve	String	202301101
Clearing Member ID	String	0960000
Clearing Member Name	String	CCP 測試會員
Clearing Account Type	String	H: House C: Client
Clearing Account ID	String	9000016
Clearing Account Name	String	CCP 測試帳戶
Settlement Currency	String	TWD USD BAS/TWD BAS/USD
Clearing Status	String	A: Active C: Closed P: In Process S: Suspend
Settlement Type	String	S: STM C: CTM
ID Type	String	A: Foreign institution's offshore head office/branches B: Onshore foreign institution (including the branches established within the territory)

Name	Data Type	e. g.
		of the R.O.C by the foreign institution) C: Domestic financial institution (including the subsidiary established within the territory of the R.O.C by the foreign institution) D: Domestic juridical person F: Foreign Institutional Investor N: Others
Previous Day EOD NPV	Decimal(20,4)	-6444851.0000
Previous Day Adjusted EOD NPV	Decimal(20,4)	-6444851.0000
Today EOD NPV	Decimal(20,4)	-8641877.0000
Today Adjusted EOD NPV	Decimal(20,4)	-7143612.0000
Variation Margin/ Mark-to-market Difference	Decimal(20,4)	-698761.0000
PAI/PAA Amount	Decimal(20,4)	0.0000
TWD IRS PV01 Shift Up	Decimal(20,4)	0.0000
TWD NDF Delta Shift Up	Decimal(20,4)	0.0000
Initial Margin	Decimal(20,4)	21507504.0000
Liquidity Add-On	Decimal(20,4)	1662215.0000
Additional Margin (Holiday Add-on)	Decimal(20,4)	0.0000
Additional Margin (CM Fails to Meet Financial Criteria)	Decimal(20,4)	0.0000
Additional Margin (Other Situations Deemed Necessary by TAIEX)	Decimal(20,4)	0.0000
Cash Margin Balance	Decimal(20,4)	0.0000
Non-Cash Collateral Value	Decimal(20,4)	0.0000
Used Non-Cash Collateral Value	Decimal(20,4)	0.0000

Name	Data Type	e. g.
Excess Non-Cash Collateral Value	Decimal(20, 4)	0.0000
Deposited Margin	Decimal(20, 4)	0.0000
Required Clearing Margin	Decimal(20, 4)	23868480.0000
Excess Clearing Margin	Decimal(20, 4)	20418950.0000
Clearing Margin Maintenance Ratio (%)	Decimal(9, 6)	0.000000
Required Client Margin	Decimal(20, 4)	0.0000
Excess Client Margin	Decimal(20, 4)	0.0000
Client Margin Maintenance Ratio	Decimal(9, 6)	0.0000

23. Intraday Margin Deposit Notification (CM Level)

■ **Report Name :**

F07_019_002 Intraday Margin Deposit Notification (CM Level)

■ **File Name :**

F07_019_002_Clearing Member ID.csv

■ **Production Time :**

After the Intraday Mark to Market operation.

■ **Production Frequency :**

Daily

■ **Format :**

Name	Data Type	e. g.
Date	String(yyyy/MM/dd)	2022/12/29
Clearing Member ID	String	0960000
Clearing Member Name	String	CCP 測試會員
Clearing Account Type	String	H: House C: Client
Base Currency	String	TWD
Cash Margin Balance	Decimal(20, 4)	0.0000
Non-Cash Collateral Value	Decimal(20, 4)	0.0000
Used Non-Cash Collateral Value	Decimal(20, 4)	0.0000
Excess Non-Cash Collateral value	Decimal(20, 4)	0.0000
Deposited Margin	Decimal(20, 4)	26644359.0000
Required Clearing Margin	Decimal(20, 4)	27804625.0000
Excess Clearing Margin	Decimal(20, 4)	-1160266.0000
Clearing Margin Shortage	Decimal(20, 4)	1160266.0000

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

■ **Report Name :**

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

■ **File Name :**

F07_020_002_Clearing Member ID.csv

■ **Production Time :**

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

■ **Production Frequency :**

Daily

■ **Format :**

Name	Data Type	e. g.
Date	String(yyyy/MM/dd)	2022/12/21
Clearing Member ID	String	0960000
Clearing Member Name	String	CCP 測試會員
Clearing Account Type	String	H: House C: Client
Settlement Currency	String	TWD USD BAS/TWD BAS/USD
Cash Margin Balance	Decimal(20, 4)	0.0000
Non-Cash Collateral Value	Decimal(20, 4)	0.0000
Used Non-Cash Collateral Value	Decimal(20, 4)	0.0000
Excess Non-Cash Collateral value	Decimal(20, 4)	0.0000
Deposited Margin	Decimal(20, 4)	22866413.0000
Required Clearing Margin	Decimal(20, 4)	25352001.0000
Excess Clearing Margin	Decimal(20, 4)	-2485588.0000
Clearing Margin Shortage (Cash)	Decimal(20, 4)	0.0000
Clearing Margin Shortage (Cash or Non-Cash Collateral)	Decimal(20, 4)	2485588.0000

Name	Data Type	e. g.
Position Concentration Addition Amount	Decimal(20,4)	0.0000

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

■ **Report Name :**

F07_021_002 Ad-hoc Margin Deposit Notification (CM Level)

■ **File Name :**

F07_021_002_Clearing Member ID.csv

■ **Production Time :**

After the intraday ad-hoc Mark to Market operation.

■ **Production Frequency :**

Ad-hoc

■ **Format :**

Name	Data Type	e. g.
Date	String(yyyy/MM/dd)	2022/06/08
Clearing Member ID	String	0960000
Clearing Member Name	String	CCP 測試會員
Clearing Account Type	String	H: House C: Client
Base Currency	String	TWD
Cash Margin Balance	Decimal(20,4)	0.0000
Non-Cash Collateral Value	Decimal(20,4)	10263098.0000
Used Non-Cash Collateral Value	Decimal(20,4)	10263098.0000
Excess Non-Cash Collateral value	Decimal(20,4)	0.0000
Deposited Margin	Decimal(20,4)	18359538.0000
Required Clearing Margin	Decimal(20,4)	21621777.0000
Excess Clearing Margin	Decimal(20,4)	-3262239.0000
Clearing Margin Shortage	Decimal(20,4)	3262239.0000

26. Backloading Margin Deposit Notification (CM Level)

■ **Report Name :**

F07_024_002 Backloading Margin Deposit Notification (CM Level)

■ **File Name :**

F07_024_002_Clearing Member ID.csv

■ **Production Time :**

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

■ **Production Frequency :**

Daily

■ **Format :**

Name	Data Type	e. g.
Date	String(yyyy/MM/dd)	2022/03/18
Clearing Member ID	String	0960000
Clearing Member Name	String	CCP 測試會員
Clearing Account Type	String	H: House C: Client
Base Currency	String	TWD
Deposited Margin	Decimal(20,4)	311347917060.0000
Required Clearing Margin	Decimal(20,4)	2153200255723803.0000
Backloading Clearing Margin Shortage	Decimal(20,4)	2152888907806743.0000

27. Intraday Margin Deposit Notification (Account Level)

■ **Report Name :**

F07_019_001 Intraday Margin Deposit Notification (Account Level)

■ **File Name :**

F07_019_001_Clearing Member ID.csv

■ **Production Time :**

After the Intraday Mark to Market operation.

■ **Production Frequency :**

Daily

■ **Format :**

Name	Data Type	e. g.
Date	String(yyyy/MM/dd)	2022/12/29
Clearing Member ID	String	0960000
Clearing Member Name	String	CCP 測試會員
Clearing Account Type	String	H: House C: Client
Clearing Account ID	String	9000016
Clearing Account Name	String	CCP 測試帳號
Settlement Currency	String	TWD USD BAS/TWD BAS/USD
Initial Margin	Decimal(20,4)	24574848.0000
Liquidity Add-on	Decimal(20,4)	1725200.0000
Additional Margin (Holiday Add-on)	Decimal(20,4)	0.0000
Additional Margin (CM Fails to Meet Financial Criteria)	Decimal(20,4)	0.0000
Additional Margin (Other Situations deemed Necessary by TAIEX)	Decimal(20,4)	0.0000
Variation Margin/ Mark-to-market Difference	Decimal(20,4)	-1504577.0000
Cash Margin Balance	Decimal(20,4)	0.0000

Name	Data Type	e. g.
Non-Cash Collateral Value	Decimal(20,4)	0.0000
Used Non-Cash Collateral Value	Decimal(20,4)	0.0000
Excess Non-Cash Collateral value	Decimal(20,4)	0.0000
Deposited Margin	Decimal(20,4)	26644359.0000
Required Clearing Margin	Decimal(20,4)	27804625.0000
Excess Clearing Margin	Decimal(20,4)	-1160266.0000
Clearing Margin Shortage	Decimal(20,4)	1160266.0000
Required Client Margin	Decimal(20,4)	0.0000
Excess Client Margin	Decimal(20,4)	0.0000
Client Margin Shortage	Decimal(20,4)	0.0000

28. 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 :**

Name	Data Type	e. g.
Date	String(yyyy/MM/dd)	2022/12/21
Clearing Member ID	String	0960000
Clearing Member Name	String	CCP 測試會員
Clearing Account Type	String	H: House C: Client
Clearing Account ID	String	9000016
Clearing Account Name	String	CCP 測試帳號
Settlement Currency	String	TWD USD BAS/TWD BAS/USD
Initial Margin	Decimal(20, 4)	23517622. 0000
Liquidity Add-on	Decimal(20, 4)	1820623. 0000
Additional Margin (Holiday Add-on)	Decimal(20, 4)	0. 0000
Additional Margin (CM Fails to Meet Financial Criteria)	Decimal(20, 4)	0. 0000
Additional Margin (Other Situations deemed Necessary by TAIEX)	Decimal(20, 4)	0. 0000
Variation Margin/ Mark-to-market Difference	Decimal(20, 4)	-1504577. 0000

Name	Data Type	e. g.
Cash Margin Balance	Decimal(20, 4)	0. 0000
Non-Cash Collateral Value	Decimal(20, 4)	0. 0000
Used Non-Cash Collateral Value	Decimal(20, 4)	0. 0000
Excess Non-Cash Collateral value	Decimal(20, 4)	0. 0000
Deposited Margin	Decimal(20, 4)	22866413. 0000
Required Clearing Margin	Decimal(20, 4)	25352001. 0000
Excess Clearing Margin	Decimal(20, 4)	-2485588. 0000
Clearing/Client Margin Shortage (Cash)	Decimal(20, 4)	0. 0000
Clearing Margin Shortage (Cash or Non-Cash Collateral)	Decimal(20, 4)	2485588. 0000
Required Client Margin	Decimal(20, 4)	0. 0000
Excess Client Margin	Decimal(20, 4)	0. 0000
Client Margin Shortage (Cash or Non-Cash Collateral)	Decimal(20, 4)	0. 0000
Position Concentration Addition Amount (Reference)	Decimal(20, 4)	0. 0000

29. 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 Mark to Market operation.

■ **Production Frequency :**

Ad-hoc

■ **Format :**

Name	Data Type	e. g.
Date	String(yyyy/MM/dd)	2022/06/08
Clearing Member ID	String	0960000
Clearing Member Name	String	CCP 測試會員
Clearing Account Type	String	H: House C: Client
Clearing Account ID	String	9000016
Clearing Account Name	String	CCP 測試帳號
Settlement Currency	String	TWD USD BAS/TWD BAS/USD
Initial Margin	Decimal(20, 4)	22889022.0000
Liquidity Add-on	Decimal(20, 4)	5236.0000
Additional Margin (Holiday Add-on)	Decimal(20, 4)	0.0000
Additional Margin (CM Fails to Meet Financial Criteria)	Decimal(20, 4)	0.0000
Additional Margin (Other Situations deemed Necessary by TAIEX)	Decimal(20, 4)	0.0000
Variation Margin/ Mark-to-market Difference	Decimal(20, 4)	1272481.0000
Cash Margin Balance	Decimal(20, 4)	0.0000

Name	Data Type	e. g.
Non-Cash Collateral Value	Decimal(20, 4)	10263098
Used Non-Cash Collateral Value	Decimal(20, 4)	10263098
Excess Non-Cash Collateral value	Decimal(20, 4)	0. 0000
Deposited Margin	Decimal(20, 4)	18359538
Required Clearing Margin	Decimal(20, 4)	21621777
Excess Clearing Margin	Decimal(20, 4)	-3262239. 0000
Clearing Margin Shortage	Decimal(20, 4)	3262239. 0000
Required Client Margin	Decimal(20, 4)	0. 0000
Excess Client Margin	Decimal(20, 4)	0. 0000
Client Margin Shortage	Decimal(20, 4)	0. 0000

30. 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 :**

Name	Data Type	e. g.
Date	String(yyyy/MM/dd)	2022/03/18
Clearing Member ID	String	0960000
Clearing Member Name	String	CCP 測試會員
Clearing Account Type	String	H: House C: Client
Clearing Account ID	String	9000016
Clearing Account Name	String	CCP 測試帳號
Settlement Currency	String	TWD USD BAS/TWD BAS/USD
Deposited Margin	Decimal(20, 4)	12287158.0000
Next Day Settlement Amount	Decimal(20, 4)	0.0000
Required Clearing Margin	Decimal(20, 4)	0.0000
Backloading Clearing Margin Shortage	Decimal(20, 4)	0.0000

31. 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 :**

Name	Data Type	e. g.
Clearing Member ID	String	0960000
Clearing Member Name	String	CCP 測試會員
Clearing Account ID	String	9000016
Clearing Account Name	String	CCP 測試帳號
Product Type	String	IRS
CCP Trade ID	String	IR2022071400116
Trade Status	String	CL: Cleared
Generated Activity	String	0: New Trade 1: Backloaded 2: Compression 3: Basic Netting 4: Blending Netting 5: Transfer out 6: Transfer in 7: Matured 8: Auction off 9: Auction Awarded A: Partial Tear-up B: Close-out Netting
Fixing Date	String	2022/07/14
Fixing Index	String	TWD-TAIBOR-3M
Fixing Rate	Decimal(13,10)	0.8692200000
Payment Date	String	2022/10/18
Accrual Start Date	String	2022/07/18

Name	Data Type	e. g.
Accrual End Date	String	2022/10/18
Coupon	Decimal(20,4)	-210369.0000
Currency	String	TWD
Affirmation Date	String	2022/10/18
Already Fixed	String	Y

32. 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 :**

Name	Data Type	e. g.
Clearing Member ID	String	0960000
Clearing Member Name	String	CCP 測試會員
Clearing Account ID	String	9000016
Clearing Account Name	String	CCP 測試帳號
Product Type	String	NDF
CCP Trade ID	String	IR2022071300001
Trade Status	String	CL: Cleared
Generated Activity	String	0: New Trade 1: Backloaded 2: Compression 3: Basic Netting 4: Blending Netting 5: Transfer out 6: Transfer in 7: Matured 8: Auction off 9: Auction Awarded A: Partial Tear-up B: Close-out Netting
Fixing Date	String	2022/07/12
Fixing Index	String	TWD-TAIBOR-3M
Fixing Rate	Decimal(13, 10)	0.8691100000
Payment Date	String	2022/10/14
Currency	String	USD

Name	Data Type	e. g.
Settlement Amount	Decimal(20,4)	0.0000
Affirmation Date	String	2022/07/12
Already Fixed	String	Y

33. 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 :**

Name	Data Type	e. g.
Clearing Member ID	String	0960000
Clearing Account Type	String	H: House C: Client
Clearing Account ID	String	9000017
Date	String(yyyy/MM/dd)	2022/09/06
Non-Cash Collateral Margin	Decimal(19,4)	25714309.0000
Account Management Fee Rate	Decimal(19,8)	0.00050000
Account Management Fee	Decimal(19,4)	35.0000
Bond Amount To Be Interbank Transferred	Decimal(19,4)	0.0000
Interbank Transfer Fee	Decimal(19,4)	0.0000
The Balance of Book-Entry Central Government Bonds	Decimal(19,4)	42000000.0000
Maintenance Fee Rate	Decimal(19,8)	0.00007000
Account Maintenance Fee	Decimal(19,4)	8.0000
Securities As Administrative Fee	Decimal(19,4)	43.0000

34. 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 :**

Name	Data Type	e. g.
Clearing Account Type	String	H: House C: Client
Date	String(yyyy/MM/dd)	2022/09/06
Registration Fee	Decimal(19, 4)	0. 0000
Maintenance fee	Decimal(19, 4)	0. 0000
Netting Fee	Decimal(19, 4)	0. 0000
Compression Fee	Decimal(19, 4)	0. 0000
Position Transfer Fee	Decimal(19, 4)	0. 0000
Foreign Exchange Fee	Decimal(19, 4)	0. 0000
Subtotal	Decimal(19, 4)	0. 0000

35. Clearing Account Clearing Service Fee Monthly Report

■ **Report Name :**

F13_002_001 Clearing Account Clearing Service Fee Monthly
Report

■ **File Name :**

F13_002_001_Clearing Member ID.csv

■ **Production Time :**

After the end-of-day clearing process.

■ **Production Frequency :**

Daily.

■ **Format :**

Name	Data Type	e. g.
Clearing Account Type	String	H: House C: Client
Clearing Account ID	String	900017
Date	String(yyyy/MM/dd)	2022/09/06
Registration Fee	Decimal(19, 4)	0. 0000
Maintenance fee	Decimal(19, 4)	0. 0000
Netting Fee	Decimal(19, 4)	0. 0000
Compression Fee	Decimal(19, 4)	0. 0000
Position Transfer Fee	Decimal(19, 4)	0. 0000
Foreign Exchange Fee	Decimal(19, 4)	0. 0000
Subtotal	Decimal(19, 4)	0. 0000

36. Clearing Member Cash Collateral Interest Daily Report

■ **Report Name :**

F13_005 Clearing Member Cash Collateral Interest Daily 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 TAIFEX confirms.)

■ **Format :**

Name	Data Type	e. g.
Clearing Member ID	String	0960000
Clearing Account Type	String	H: House C: Client
Currency	String	TWD
Date	String(yyyy/MM/dd)	2022/09/06
Interest Rate	Decimal(12, 6)	0.000400
Cash Balance	Decimal(20, 4)	100.0000
Cash Collateral Interest	Decimal(19, 4)	11.0000

37. Clearing Account Cash Collateral Interest Daily Report

■ **Report Name :**

F13_005_001 Clearing Account Cash Collateral Interest Daily
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 :**

Name	Data Type	e. g.
Clearing Member ID	String	0960000
Clearing Account Type	String	H: House C: Client
Clearing Account ID	String	9000017
Currency	String	TWD
Date	String(yyyy/MM/dd)	2022/09/06
Interest Rate	Decimal(12, 6)	0.000400
Cash Balance	Decimal(20, 4)	100.0000
Cash Collateral Interest	Decimal(19, 4)	1.0000

38. Clearing Member Cash Collateral Interest List Report

■ **Report Name :**

F13_012 Clearing Member Cash Collateral Interest List 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 :

Name	Data Type	e. g.
Clearing Account Type	String	H: House C: Client
Currency	String	TWD
Exchange Rate	Decimal(16,10)	29.6566350000
Calculation End Date	String(yyyy/MM/dd)	2022/09/06
CM Designed Interest Payment Account	String	013001700001035019991
Gross Interest	Decimal(19,4)	4820.9100
Gross Interest(TWD)	Decimal(19,4)	142972.0000
Tax	Decimal(19,4)	482.0900
Tax (TWD)	Decimal(19,4)	14297.0000
Net Interest	Decimal(19,4)	4338.8200
Net Interest(TWD)	Decimal(19,4)	128675.0000

39. Clearing Account Cash Collateral Interest List Report

■ **Report Name :**

F13_012_001 Clearing Account Cash Collateral Interest List
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 :

Name	Data Type	e. g.
Clearing Account Type	String	H: House C: Client
Clearing Account ID	String	9000017
Currency	String	TWD
Exchange Rate	Decimal(16, 10)	29. 6566350000
Calculation End Date	String(yyyy/MM/dd)	2022/09/06
Gross Interest	Decimal(19, 4)	4820. 9100
Gross Interest(TWD)	Decimal(19, 4)	142972. 0000
Tax	Decimal(19, 4)	482. 0900
Tax (TWD)	Decimal(19, 4)	14297. 0000
Net Interest	Decimal(19, 4)	4338. 8200
Net Interest(TWD)	Decimal(19, 4)	128675. 0000

40. 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 :**

Name	Data Type	e. g.
Novation Date	String(yyyy/MM/dd)	2022/09/02
Trade Start Date(Effective Date)	String(yyyy/MM/dd)	2022/09/06
Clearing Member ID	String	0960000
Clearing Account Type	String	H: House C: Client
Clearing Account ID	String	9000015
CCP Trade ID	String	IR2022090200009
Product ID	String	IRS_TWD
Fixed Leg Principal Currency	String	TWD
Fixed Leg Principal	Decimal(19, 2)	500000000.00
Maturity Date	String(yyyy/MM/dd)	2023/09/06
Generated Activity	String	0: New Trade 1: Backloaded
Registration Fee Rate	Decimal(19, 8)	0.00000500
Exchange Rate	Decimal(16, 10)	1.0000000000
Registration Fee	Decimal(19, 4)	2500.0000

41. 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 :**

Name	Data Type	e. g.
Novation Date	String(yyyy/MM/dd)	2022/09/02
Trade Start Date(Effective Date)	String(yyyy/MM/dd)	2022/09/06
Clearing Member ID	String	0960000
Clearing Account Type	String	H: House C: Client
Clearing Account ID	String	9000015
CCP Trade ID	String	ND2022090200009
Product ID	String	NDF_USD_TWD
Base Currency	String	USD
Base Currency Amount	Decimal(20, 4)	1000000.0000
Maturity Date	String(yyyy/MM/dd)	2023/09/06
Generated Activity	String	0: New Trade 1: Backloaded
Registration Fee Rate	Decimal(19, 8)	0.00000500
Exchange Rate	Decimal(16, 10)	1.0000000000
Registration Fee	Decimal(19, 4)	2500.0000

42. 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 :**

Name	Data Type	e. g.
Date	String(yyyy/MM/dd)	2022/09/02
Clearing Member ID	String	0960000
Clearing Account Type	String	H: House C: Client
Clearing Account ID	String	9000015
Product ID	String	IRS_TWD
Fixed Leg Principal Currency	String	TWD
Fixed Leg Principal	Decimal(19, 2)	500000000.00
Maintenance Fee Rate	Decimal(19, 8)	0.00000050
Maintenance Fee	Decimal(19, 4)	2500.0000

43. 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 :**

Name	Data Type	e. g.
Netting Event Date	String(yyyy/MM/dd)	2022/09/02
Netting Category	String	1: Basic Netting 2: Blending Netting
Clearing Member ID	String	0960000
Clearing Account Type	String	H: House C: Client
Clearing Account ID	String	9000015
Terminated CCP Trade ID	String	IR2022090200009
Number of Contract Terminated	Integer	1
New CCP Trade ID	String	IR2022091500009
New Contract Principal	Decimal(19, 2)	500000000.00
Netting Fee	Decimal(19, 4)	500.0000

44. 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 :**

Name	Data Type	e. g.
Position Transfer Effective Date	String(yyyy/MM/dd)	2022/09/02
Transferor Clearing Member ID	String	9999999
Transferor Clearing Account Type	String	H: House C: Client
Transferor Clearing Account ID	String	9000018
Transferee Clearing Member ID	String	0960000
Transferee Clearing Account Type	String	H: House C: Client
Transferee Clearing Account ID	String	9000015
Transferor CCP Trade ID	String	IR2022090200009
Number of Contract Transferred	Integer	1
Position Transfer Category	String	1: Transfer between different clearing accounts of the same clearing member. 2: Transfer between different individual client accounts belonging to the same client at different clearing members. 3: Transfer between the proprietary

Name	Data Type	e. g.
		<p>account of a clearing member and the individual client account opened in the name of the clearing member at another clearing member.</p> <p>4: When a client defaults, positions in the individual client account transferred to the clearing member's proprietary account.</p> <p>5: Other circumstances approved by TAIFEX</p>
New CCP Trade ID	String	IR2022091500009
Position Transfer Fee	Decimal(19,4)	500.0000

45. 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 :**

Name	Data Type	e. g.
Date	String(yyyy/MM/dd)	2022/09/02
Clearing Member ID	String	0960000
Clearing Account Type	String	H: House C: Client
Clearing Account ID	String	9000015
Number of Effective Exchanged Contract	Integer	1
Foreign Exchange Fee Rate	Decimal(19, 8)	200.00000000
Foreign Exchange Fee	Decimal(19, 4)	200.0000

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.

112.4.27 Version 1.2.4

Add following reports format: F06_028、F06_005_002.

Change F09_015_001 report code to F06_005_001.