

# 店頭衍生性商品集中結算系統

## SFTP 報表清單

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## 一、SFTP 報表清單

| 項次 | 報表編號        | 報表名稱                      |
|----|-------------|---------------------------|
| 1  | B02_001_001 | 當日所有交易提交資料報表              |
| 2  | B02_001_002 | 當日已接受交易提交資料報表             |
| 3  | B02_001_003 | 當日未完成交易提交資料報表(交易狀態非接受及拒絕) |
| 4  | B02_001_004 | 當日已拒絕交易提交資料報表             |
| 5  | F14_002_001 | 隔日部位互抵建議報表                |
| 6  | F14_003_001 | 當日部位互抵結果報表                |
| 7  | F08_001_001 | 單一結算契約結算報表                |
| 8  | F08_002_001 | 單一結算帳戶結算報表                |
| 9  | F08_003_001 | 結算會員結算報表                  |
| 10 | F09_015_001 | 有價證券餘額明細                  |

## 二、報表詳細資訊

### 1. 當日所有交易提交資料報表

- 報表名稱：  
B02\_001\_001 當日所有交易提交資料報表
- 檔案名稱：  
B02\_001\_001\_結算會員代號.csv
- 產製時間：  
提交作業截止後
- 產製頻率：  
每日
- 格式說明：

| Field                        | Data Type | Format | Descriptions   | Example         |
|------------------------------|-----------|--------|--|-----------------|
| Member ID                    | String    |        | Clearing Member ID   | 1010000         |
| Origin                       | String    |        | Type of Account  | House           |
| Product Type                 | String    |        | Product Type   | IRS             |
| Trade Source                 | String    |        | Approved Trade Registration System where the contract was sent | MW              |
| CCP Trade ID                 | Integer   |        | Trade ID with TAIFEX   | 130320          |
| UTI(Unique Trade Identifier) | String    |        | Trade ID Generated by  | T20141212000008 |

| Field                           | Data Type | Format     | Descriptions                             | Example            |
|---------------------------------|-----------|------------|--|--------------------|
|                                 |           |            | markitwire or Taipei Exchange            |                    |
| Original Cpty                   | String    |            | Counterparty of the Original Transaction | ABCDHKHH001T       |
| Trade Start Date                | Date      | YYYY/MM/DD | Trade Start Date                         | 2020/6/1           |
| Novation Date                   | Date      | YYYY/MM/DD | CCP Accepted Date                        | 2020/6/3           |
| Maturity Date                   | Date      | YYYY/MM/DD | Trade Maturity Date                      | 2021/12/12         |
| Pay / Rec Fixed( 'My Side' )    | String    |            |  | Pay                |
| Fixed Leg Principal Ccy         | String    |            | Currency of the Pay Leg                  | TWD                |
| Fixed Leg Principal             | Numeric   | ###,###.## | Notional of the Pay Leg Principal        | 1,000,000.00       |
| Fixed Rate                      | Numeric   | ##.#####   |  | 1.12345            |
| Fixed Rate Day Count            | String    |            |  | Actual/365 (Fixed) |
| Fixed Rate Payment Frequency    | String    |            |  | QTR                |
| Pay / Rec Floating( 'My Side' ) | String    |            |  | Rec                |
| Floating Leg Principal Ccy      | String    |            | Currency of the Receive Leg              | TWD                |
| Floating Leg Principal          | Numeric   | ###,###.## | Notional of the Receive Leg Principal    | 6,200,000.00       |
| Floating Rate Index             | String    |            | Floating Rate Option                     | TAIBOR             |
| Floating Rate Tenor             | String    |            |  | 3M                 |
| Rate Index Spread               | Numeric   | ##.#####   | Floating Rate Spread                     | 1.12345            |
| Floating Rate Payment Frequency | String    |            |  | QTR                |
| Floating Rate Reset Frequency   | String    |            |  | QTR                |
| Floating Rate Day Count         | String    |            |  | Actual/365 (Fixed) |
| Bus Day Convention              | String    |            |  | MOD_FOLLOW         |

| Field        | Data Type | Format | Descriptions           | Example |
|--------------|-----------|--------|------------------------|---------|
| Trade Status | String    |        | Status of the Contract | CLEARED |

## 2. 當日已接受交易提交資料報表

■ 報表名稱：

B02\_001\_002 當日已接受交易提交資料報表

■ 檔案名稱：

B02\_001\_002\_結算會員代號.csv

■ 產製時間：

提交作業截止後

■ 產製頻率：

每日

■ 格式說明：

| Field                           | Data Type | Format     | Descriptions   | Example            |
|---------------------------------|-----------|------------|--|--------------------|
| Member ID                       | String    |            | Clearing Member ID   | 1010000            |
| Origin                          | String    |            | Type of Account  | House              |
| Product Type                    | String    |            | Product Type   | IRS                |
| Trade Source                    | String    |            | Approved Trade Registration System where the contract was sent | MW                 |
| CCP Trade ID                    | Integer   |            | Trade ID with TAIEX  | 130320             |
| UTI(Unique Trade Identifier)    | String    |            | Trade ID Generated by markitwire or Taipei Exchange            | T20141212000008    |
| Original Cpty                   | String    |            | Counterparty of the Original Transaction                       | ABCDHKHH001T       |
| Trade Start Date                | Date      | YYYY/MM/DD | Trade Start Date   | 2020/6/1           |
| Novation Date                   | Date      | YYYY/MM/DD | CCP Accepted Date  | 2020/6/3           |
| Maturity Date                   | Date      | YYYY/MM/DD | Trade Maturity Date  | 2021/12/12         |
| Pay / Rec Fixed( 'My Side' )    | String    |            |  | Pay                |
| Fixed Leg Principal Ccy         | String    |            | Currency of the Pay Leg  | TWD                |
| Fixed Leg Principal             | Numeric   | ###,###.## | Notional of the Pay Leg Principal                              | 1,000,000.00       |
| Fixed Rate                      | Numeric   | ##.#####   |  | 1.12345            |
| Fixed Rate Day Count            | String    |            |  | Actual/365 (Fixed) |
| Fixed Rate Payment Frequency    | String    |            |  | QTR                |
| Pay / Rec Floating( 'My Side' ) | String    |            |  | Rec                |

| Field                           | Data Type | Format     | Descriptions                          | Example            |
|---------------------------------|-----------|------------|---------------------------------------|--------------------|
| Floating Leg Principal Ccy      | String    |            | Currency of the Receive Leg           | TWD                |
| Floating Leg Principal          | Numeric   | ###,###.## | Notional of the Receive Leg Principal | 6,200,000.00       |
| Floating Rate Index             | String    |            | Floating Rate Option                  | TAIBOR             |
| Floating Rate Tenor             | String    |            |                                       | 3M                 |
| Rate Index Spread               | Numeric   | ##.#####   | Floating Rate Spread                  | 1.12345            |
| Floating Rate Payment Frequency | String    |            |                                       | QTR                |
| Floating Rate Reset Frequency   | String    |            |                                       | QTR                |
| Floating Rate Day Count         | String    |            |                                       | Actual/365 (Fixed) |
| Bus Day Convention              | String    |            |                                       | MOD_FOLLOW         |
| Trade Status                    | String    |            | Status of the Contract                | CLEARED            |

### 3. 當日未完成交易提交資料報表(交易狀態非接受及拒絕)

■ 報表名稱：

B02\_001\_003 當日未完成交易提交資料報表(交易狀態非接受及拒絕)

■ 檔案名稱：

B02\_001\_003\_結算會員代號.csv

■ 產製時間：

提交作業截止後

■ 產製頻率：

每日

■ 格式說明：

| Field                        | Data Type | Format       | Descriptions   | Example            |
|------------------------------|-----------|--------------|--|--------------------|
| Member ID                    | String    |              | Clearing Member ID   | 1010000            |
| Origin                       | String    |              | Type of Account  | House              |
| Product Type                 | String    |              | Product Type   | IRS                |
| Trade Source                 | String    |              | Approved Trade Registration System where the contract was sent | MW                 |
| CCP Trade ID                 | Integer   |              | Trade ID with TAIFEX   |                    |
| UTI(Unique Trade Identifier) | String    |              | Trade ID Generated by markitwire or Taipei Exchange            | T20141212000018    |
| Original Cpty                | String    |              | Counterparty of the Original Transaction                       | ABCDHKHH001T       |
| Trade Start Date             | Date      | YYYY/MM/DD   | Trade Start Date   | 2020/6/1           |
| Novation Date                | Date      | YYYY/MM/DD   | CCP Accepted Date  | 2020/6/3           |
| Maturity Date                | Date      | YYYY/MM/DD   | Trade Maturity Date  | 2021/12/13         |
| Pay / Rec Fixed( 'My Side' ) | String    |              |  | Pay                |
| Fixed Leg Principal Ccy      | String    |              | Currency of the Pay Leg  | TWD                |
| Fixed Leg Principal          | Numeric   | ###, ###. ## | Notional of the Pay Leg Principal                              | 5,000,000.00       |
| Fixed Rate                   | Numeric   | ##. #####    |  | 1.123              |
| Fixed Rate Day Count         | String    |              |  | Actual/365 (Fixed) |
| Fixed Rate Payment Frequency | String    |              |  | QTR                |

| Field                                 | Data Type | Format     | Descriptions                             | Example            |
|---------------------------------------|-----------|------------|--|--------------------|
| Pay / Rec<br>Floating( 'My<br>Side' ) | String    |            |  | Rec                |
| Floating Leg<br>Principal Ccy         | String    |            | Currency of the Receive Leg              | TWD                |
| Floating Leg<br>Principal             | Numeric   | ###,###.## | Notional of the Receive Leg<br>Principal | 6,000,000.00       |
| Floating Rate<br>Index                | String    |            | Floating Rate Option                     | TAIBOR             |
| Floating Rate<br>Tenor                | String    |            |  | 3M                 |
| Rate Index Spread                     | Numeric   | ##.#####   | Floating Rate Spread                     | 1.123              |
| Floating Rate<br>Payment Frequency    | String    |            |  | QTR                |
| Floating Rate<br>Reset Frequency      | String    |            |  | QTR                |
| Floating Rate Day<br>Count            | String    |            |  | Actual/365 (Fixed) |
| Bus Day<br>Convention                 | String    |            |  | MOD_FOLLOW         |
| Trade Status                          | String    |            | Status of the Contract                   | UNCLEARED          |



#### 4. 當日已拒絕交易提交資料報表

■ 報表名稱：

B02\_001\_004 當日已拒絕交易提交資料報表

■ 檔案名稱：

B02\_001\_004\_結算會員代號.csv

■ 產製時間：

提交作業截止後

■ 產製頻率：

每日

■ 格式說明：

| Field                        | Data Type | Format     | Descriptions   | Example            |
|------------------------------|-----------|------------|--|--------------------|
| Member ID                    | String    |            | Clearing Member ID   | 1010000            |
| Origin                       | String    |            | Type of Account  | House              |
| Product Type                 | String    |            | Product Type   | IRS                |
| Trade Source                 | String    |            | Approved Trade Registration System where the contract was sent | MW                 |
| CCP Trade ID                 | Integer   |            | Trade ID with TAIEX  |                    |
| UTI(Unique Trade Identifier) | String    |            | Trade ID Generated by markitwire or Taipei Exchange            | T20141212000018    |
| Original Cpty                | String    |            | Counterparty of the Original Transaction                       | ABCDHKHH001T       |
| Trade Start Date             | Date      | YYYY/MM/DD | Trade Start Date   | 2020/6/1           |
| Novation Date                | Date      | YYYY/MM/DD | CCP Accepted Date  | 2020/6/3           |
| Maturity Date                | Date      | YYYY/MM/DD | Trade Maturity Date  | 2021/12/13         |
| Pay / Rec Fixed( 'My Side' ) | String    |            |  | Pay                |
| Fixed Leg Principal Ccy      | String    |            | Currency of the Pay Leg  | TWD                |
| Fixed Leg Principal          | Numeric   | ###,###.## | Notional of the Pay Leg Principal                              | 5,000,000.00       |
| Fixed Rate                   | Numeric   | ##.#####   |  | 1.123              |
| Fixed Rate Day Count         | String    |            |  | Actual/365 (Fixed) |
| Fixed Rate Payment Frequency | String    |            |  | QTR                |

| Field                                 | Data Type | Format     | Descriptions  | Example                                 |
|---------------------------------------|-----------|------------|---|---|
| Pay / Rec<br>Floating( 'My<br>Side' ) | String    |            |   | Rec                                     |
| Floating Leg<br>Principal Ccy         | String    |            | Currency of the Receive<br>Leg                        | TWD                                     |
| Floating Leg<br>Principal             | Numeric   | ###,###.## | Notional of the Receive<br>Leg Principal              | 6,000,000.00                            |
| Floating Rate<br>Index                | String    |            | Floating Rate Option                                  | TAIBOR                                  |
| Floating Rate<br>Tenor                | String    |            |   | 3M                                      |
| Rate Index<br>Spread                  | Numeric   | ##.#####   | Floating Rate Spread                                  | 1.123                                   |
| Floating Rate<br>Payment<br>Frequency | String    |            |   | QTR                                     |
| Floating Rate<br>Reset Frequency      | String    |            |   | QTR                                     |
| Floating Rate<br>Day Count            | String    |            |   | Actual/365 (Fixed)                      |
| Bus Day<br>Convention                 | String    |            |   | MOD_FOLLOW                              |
| Trade Status                          | String    |            | Status of the Contract                                | Rejected                                |
| Rejection Reason                      | String    |            | Reason for the trade in<br>rejected or removed status | Trade not processed,<br>short of margin |

## 5. 隔日部位互抵建議報表

■ 報表名稱：

F14\_002\_001 隔日部位互抵建議報表

■ 檔案名稱：

F14\_002\_001\_結算會員代號.csv

■ 產製時間：

日終結帳作業完成後

■ 產製頻率：

每日

■ 格式說明：

| Field                        | Data Type | Format | Descriptions   | Example                               |
|------------------------------|-----------|--------|--|---------------------------------------|
| Member ID                    | String    |        |  | 1010000                               |
| Origin                       | String    |        |  | House                                 |
| Account ID                   | String    |        | House/Client Account ID                                | 9999999                               |
| Product Type                 | String    |        | Product Type   | IRS                                   |
| Netting Set ID               | String    |        | Netting Set ID<br>(*同一 set 下會有多筆交易)                    | 202103300105001                       |
| UTI(Unique Trade Identifier) | String    |        | Trade ID<br>Generated by markitwire or Taipei Exchange | T202003300000001、<br>T202009280000002 |
| CCP Trade ID                 | Integer   |        | Trade ID with TAIEX                                    | 455135489、65161105610                 |
| Maturity Date                | Date      |        | Trade Maturity Date                                    | 2021/3/30                             |
| Netting event Date           | Date      |        | The Date netting happened                              | 2020/9/30                             |
| After Netting                |           |        |  |                                       |
| Pay Leg Type                 | String    |        | Pay Leg Type   | Fixed                                 |
| Fixed Rate                   | Numeric   |        |  | 1.05%                                 |
| Pay Leg Principal Ccy        | String    |        | Currency of the Pay Leg                                | TWD                                   |
| Pay Leg Principal            | Numeric   |        | Notional of the Pay Leg Principal                      | 19,000,000.00                         |
| Rec Leg Type                 | String    |        | Receive Leg Type                                       | Float                                 |
| Rec Leg Principal Ccy        | String    |        | Currency of the Receive Leg                            | TWD                                   |
| Rec Leg Principal            | Numeric   |        | Notional of the Receive Leg Principal                  | 19,000,000.00                         |

## 6. 當日部位互抵結果報表

■ 報表名稱：

F14\_003\_001 當日部位互抵結果報表

■ 檔案名稱：

F14\_003\_001\_結算會員代號.csv

■ 產製時間：

日終結帳作業完成後

■ 產製頻率：

每日

■ 格式說明：

| Field                        | Data Type | Format | Descriptions   | Example                             |
|------------------------------|-----------|--------|--|-------------------------------------|
| Member ID                    | String    |        |  | 1010000                             |
| Origin                       | String    |        |  | Client                              |
| Account ID                   | String    |        | House/Client Account ID                                      | 9999999                             |
| Product Type                 | String    |        | Product Type   | IRS                                 |
| Netting Set ID               | String    |        | Netting Set ID<br>(*同一 set 下會有多筆交易)                          | 202103300105001                     |
| UTI(Unique Trade Identifier) | String    |        | Trade ID<br>Generated by<br>markitwire or Taipei<br>Exchange | T20200330000001、<br>T20200928000002 |
| CCP Trade ID                 | Integer   |        | Trade ID with TAIFEX   | 455135489、<br>65161105610           |
| Maturity Date                | Date      |        | Trade Maturity Date  | 2021/3/30                           |
| Netting event Date           | Date      |        | The Date netting<br>happened                                 | 2020/9/30                           |
| After Netting                |           |        |  |                                     |
| Pay Leg Type                 | Numeric   |        | Pay Leg Type   | Fixed                               |
| Fixed Rate                   | String    |        |  | 1.05%                               |
| Pay Leg Principal Ccy        | Numeric   |        | Currency of the Pay<br>Leg                                   | TWD                                 |
| Pay Leg Principal            | String    |        | Notional of the Pay<br>Leg Principal                         | 19,000,000.00                       |
| Rec Leg Type                 | String    |        | Receive Leg Type   | Float                               |
| Rec Leg Principal Ccy        | Numeric   |        | Currency of the<br>Receive Leg                               | TWD                                 |
| Rec Leg Principal            | Numeric   |        | Notional of the<br>Receive Leg Principal                     | 19,000,000.00                       |

## 7. 單一結算契約結算報表

■ 報表名稱：

F08\_001\_001 單一結算契約結算報表

■ 檔案名稱：

F08\_001\_001\_結算會員代號.csv

■ 產製時間：

日終結帳作業完成後

■ 產製頻率：

每日

■ 格式說明：

| Field                            | Data Type | Format | Descriptions                         | Example        |
|----------------------------------|-----------|--------|--------------------------------------|----------------|
| Member ID                        | String    |        | Member ID                            | 822            |
| Account type                     | String    |        | HOUSE/CLIENT                         | House          |
| Account ID                       | String    |        | bic code                             |                |
| Product Type                     | String    |        | IRS/NDF                              | IRS            |
| Trade Source                     | String    |        | Taipei Exchange(TR)/<br>MarkWire(MW) | TR             |
| UTI(Unique Trade Identifier)     | String    |        | UTI(Unique Trade Identifier)         |                |
| Trade Entity ( 'My' side)        | String    |        | bic code                             |                |
| Novation date                    | Date      |        |                                      | 2020/7/1       |
| CCP Trade ID                     | String    |        |                                      | 130320         |
| Trade Date                       | Date      |        |                                      | 2020/6/29      |
| Trade Start Date(Effective Date) | Date      |        |                                      | 2020/7/1       |
| Maturity Date                    | Date      |        |                                      | 2025/7/1       |
| Pay Leg Type                     | String    |        |                                      | Fixed          |
| Pay Leg Principal Ccy            | String    |        |                                      | TWD            |
| Pay Leg Principal                |           |        |                                      | 200,000,000.00 |
| Rec Leg Type                     | String    |        |                                      | Float          |
| Rec Leg Principal Ccy            | String    |        |                                      | twd            |
| Rec Leg Principal                | String    |        |                                      | 200,000,000.00 |
| Trade Status                     | String    |        |                                      | cleared        |
| Terminated Time                  | String    |        |                                      |                |

| Field               | Data Type | Format | Descriptions  | Example   |
|---------------------|-----------|--------|---|-----------|
| Valuation Date      | Date      |        | date of VM (MTM) calculation  | 2020/6/29 |
| Settlement Currency | String    |        | TWD IRS = TWD   | TWD       |
| value date          | String    |        | Next business day of EOD operation date   |           |
| VM amount           | String    |        | 該結算契約所屬之結算帳戶每日結算類型為 CTM，填入 VM 金額  | 2000      |
| VM adjusted amount  | String    |        | <p>一、日終時有下列情況時，產生本欄位，且應填入前日 NPV 之反向金額</p> <p>1. 當日結算帳戶有變更結算帳戶每日結算類別 (CTM 變更為 STM)，且結算契約 Trade Status = cleared</p> <p>2. 該結算契約所屬之結算帳戶每日結算類型為 CTM，Trade Status = terminated 且 Termination Time = today</p> <p>二、日終時有下列情況時，產生本欄位，且應填入前日 NPV 金額</p> <p>該結算契約所屬之結算帳戶每日結算類型為 CTM，Trade Status = cleared 且 Trade Activity = transfer in 且 Transfer Time = today</p> | -18000    |
| MtM amount          | String    |        | 該結算契約所屬之結算帳戶每日結算類型為 STM，填入 MtM 金額   | 2000      |
| MtM adjusted amount | String    |        | <p>日終時有下列情況時，產生本欄位，且應填入前日 NPV 金額</p> <p>1. 當日結算帳戶有變更每日結算類型 (CTM 變更為 STM)，且結算契約 Trade Status = cleared</p> <p>2. 該結算契約所屬之結算帳戶每日結算類型為 STM，</p>  | 18000     |

| Field                    | Data Type | Format | Descriptions   | Example   |
|--------------------------|-----------|--------|--|-----------|
|                          |           |        | Trade Status = cleared<br>且 Trade Activity=<br>transfer in 且 Transfer<br>Time= today   |           |
| Early termination charge | Date      |        | 該結算契約所屬之結算帳戶<br>每日結算類型為 CTM，Trade<br>Status = terminated 且<br>Termination Time= today<br>時，產生本欄位，且應填入<br>前日 NPV 金額   | 1949/4/12 |
| Transfer charge          | String    |        | 結算契約 Trade Status =<br>cleared 且 Trade<br>Activity= transfer in 且<br>Transfer Time= today<br>時，產生本欄位，且應填入<br>前日 NPV 之反向金額  | #####     |
| PAI amount               | String    |        | 該結算契約所屬之結算帳戶<br>每日結算類型為 CTM，填入<br>PAI 金額   |           |
| PAA amount               | String    |        | 該結算契約所屬之結算帳戶<br>每日結算類型為 STM，填入<br>PAA 金額   |           |
| IRS coupon Amount        | String    |        | if<br>cleared trade nearest<br>payment date(refer to<br>cash flow table)=< Next<br>business day of EOD<br>operation date<br>then<br>=netting amount of<br>fixed and floating<br>amount<br>or empty |           |

| Field                        | Data Type | Format | Descriptions  | Example |
|------------------------------|-----------|--------|---|---------|
| IRS coupon Value<br>Date     | String    |        | if<br>cleared transaction<br>nearest payment<br>date(refer to cash flow<br>table)=< Next business<br>day of EOD operation<br>date<br>=Next business day of<br>EOD operation date<br>or<br>empty |         |
| Upfront fees<br>Currency     | String    |        |   | TWD     |
| Upfront fees Amount          | String    |        |   |         |
| Upfront fees payment<br>Date | String    |        | if<br>Next business day of<br>EOD operation date=<br>cleared transation<br>additonal payment value<br>date<br>then<br>=Next business day of<br>EOD operation date<br>or<br>empty                |         |



## 8. 單一結算帳戶結算報表

■ 報表名稱：

F08\_002\_001 單一結算帳戶結算報表

■ 檔案名稱：

F08\_002\_001\_結算會員代號.csv

■ 產製時間：

日終結帳作業完成後

■ 產製頻率：

每日

■ 格式說明：

| Field                               | Data Type | Format | Descriptions  | Example |
|-------------------------------------|-----------|--------|---|---------|
| Member ID                           | String    |        | 1. CM CODE<br>2. TAIFEX 9999999                                       | 822     |
| Account type                        | String    |        | House/Client/Default management                                       | House   |
| Settlement type                     | String    |        | CTM/STM   | STM     |
| Account ID                          | String    |        | 1. Bic code<br>2. 本表依個別結算帳戶帳號分開列示                                     |         |
| Currency                            | String    |        | 不同幣別分開列示，<br>TWD/USD/...  | TWD     |
| Previous day<br>Cash margin balance | Numeric   |        | 前一營業日結帳後現金餘額  | 200.00  |
| TODAY Settle Amount                 | Numeric   |        | 前一營業日日終計算之本<br>日結算金額  | -100.00 |
| Deposit cash margin                 | Numeric   |        | 盤中即時依本日存入之<br>log(M9.1)加總，遇有<br>log 新增(含更正)存入<br>時自動新更計算，並儲<br>存結果於此欄 | 80.00   |
| Withdraw cash margin                | Numeric   |        | 盤中即時依本日提領之<br>log(M9.2)加總，遇有<br>log 新增(含更正)提領<br>時應啟動計算，並儲存<br>結果於此欄  | 40.00   |
| Cash margin (transfer in)           | Numeric   |        | 移入結算帳戶顯示  | 0.00    |
| Cash margin (transfer<br>out)       | Numeric   |        | 移出結算帳戶顯示  | 0.00    |
| Other payment&income -df<br>墊款及回撥款  | Numeric   |        | 違約處理專戶，會員不<br>可查詢   | 0.00    |

| Field   | Data Type | Format | Descriptions                                     | Example |
|---|-----------|--------|--|---------|
| TODAY cash margin balance                     | Numeric   |        | 本日現金餘額   | 140.00  |
| CTM_Variation margin                          | Numeric   |        | 該結算帳戶之各結算契約依各幣別之 VM 加總，並儲存結果於此欄                  | 0       |
| CTM_Variation margin adjusted amount          | Numeric   |        | 該結算帳戶之各結算契約依各幣別之 VM_adjusted amount 加總，並儲存結果於此欄  | 0       |
| STM_mark-to-market difference amount          | Numeric   |        | 該結算帳戶之各結算契約依各幣別之 MtM 加總，並儲存結果於此欄                 | -200.00 |
| STM_mark-to-market difference adjusted amount | Numeric   |        | 該結算帳戶之各結算契約依各幣別之 MtM_adjusted amount 加總，並儲存結果於此欄 | 0.00    |
| Cashflow(Coupon)                              | Numeric   |        | 該結算帳戶之各結算契約依各幣別之 Coupon 加總，並儲存結果於此欄              | 15.00   |
| PAI amount                                    | Numeric   |        | 該結算帳戶之各結算契約依各幣別之 PAI 加總，並儲存結果於此欄                 | 0.00    |
| PAA amount                                    | Numeric   |        | 該結算帳戶之各結算契約依各幣別之 PAA 加總，並儲存結果於此欄                 | -20.00  |
| Early termination charge                      | Numeric   |        | 移出結算帳戶顯示   | 0.00    |
| Transfer charge                               | Numeric   |        | 移入結算帳戶顯示   | 0.00    |
| Upfront fee(N)                                | Numeric   |        | 該結算帳戶之各結算契約依各幣別之 Upfront fee 加總，並儲存結果於此欄         | 0.00    |
| auction fee                                   | Numeric   |        | 1. 拍賣得標帳戶之收付款項<br>2. 被拍賣帳戶之收付款項                  | 0.00    |

| Field   | Data Type | Format | Descriptions                                   | Example   |
|---|-----------|--------|--|-----------|
| Cash Payment Adjustment                         | Numeric   |        | 次一營業日之應收付現金款項調整項                               | 0.00      |
| NEXT DAY<br>Settle Amount                       | Numeric   |        | 正值表示會員應收款，<br>負值表示會員應付款                        | -205.00   |
| non cash collateral<br>value<br>(after haircut) | Numeric   |        | 盤中即時依每檔有價證券評價價值，加總全部證券之評價價值，並儲存結果於此欄           | 500.00    |
| Used non-cash margin<br>(base currency)         | Numeric   |        | 本日有價證券抵繳金額                                     | 500.00    |
| Collateral balance                              | Numeric   |        | 本日保證金餘額，自動更新儲存於 DB，供其他作業使用                     | 640.00    |
| Margin Requirment                               | Numeric   |        | -  | 2,000.00  |
| EXCESS MARGIN (CASH )                           | Numeric   |        | 1. 各幣別分別顯示<br>2. 正值表示超額<br>3. 負值表示追繳(本欄以 0 表示) | 0.00      |
| EXCESS MARGIN (CASH &NON<br>CASH)               | Numeric   |        | 1. 基礎幣顯示<br>2. 正值表示超額<br>3. 負值表示追繳(本欄以 0 表示)   | 0.00      |
| EOD<br>cash Margin call                         | Numeric   |        | 1. 各幣別分別顯示<br>2. 負值表示追繳<br>3. 正值表示超額(本欄以 0 表示) | -65.00    |
| EOD<br>IM margin call                           | Numeric   |        | 1. 基礎幣顯示<br>2. 負值表示追繳<br>3. 正值表示超額(本欄以 0 表示)   | -1,500.00 |

## 9. 結算會員結算報表

■ 報表名稱：

F08\_003\_001 結算會員結算報表

■ 檔案名稱：

F08\_003\_001\_結算會員代號.csv

■ 產製時間：

日終結帳作業完成後

■ 產製頻率：

每日

■ 格式說明：

| Field                                   | Data Type | Format | Descriptions   | Example |
|---|-----------|--------|--|---------|
| Member ID                               | String    |        | 1. CM CODE<br>2. TAIFEX 9999999                                  | 822     |
| Account type                            | String    |        | 1.<br>House/Client/Default<br>management<br>2. 本表內容依帳戶類別<br>分開列示 | House   |
| Currency                                | String    |        | 不同幣別分開列示，<br>TWD/USD/...   | TWD     |
| Previous day<br>Cash margin balance     | Numeric   |        | -  | 200.00  |
| TODAY Settle Amount                     | Numeric   |        |  | -100.00 |
| Deposit cash margin                     | Numeric   |        |  | 80.00   |
| Withdraw cash margin                    | Numeric   |        |  | 40.00   |
| Cash margin (transfer<br>in)            | Numeric   |        |  | 0.00    |
| Cash margin (transfer<br>out)           | Numeric   |        |  | 0.00    |
| Other payment&income -<br>df 墊款及回撥款     | Numeric   |        |  | 0.00    |
| TODAY cash margin<br>balance            | Numeric   |        | 自動更新儲存於 DB，<br>供其他作業使用   | 140.00  |
| CTM_Variation<br>margin                 | Numeric   |        |  | 0       |
| CTM_Variation<br>margin adjusted amount | Numeric   |        |  | 0       |
| STM_mark-to-market<br>difference amount | Numeric   |        |  | -200.00 |

| Field   | Data Type | Format | Descriptions                                   | Example   |
|---|-----------|--------|--|-----------|
| STM_mark-to-market difference adjusted amount | Numeric   |        |  | 0.00      |
| Cashflow(Coupon)                              | Numeric   |        |  | 15.00     |
| PAI amount                                    | Numeric   |        |  | 0.00      |
| PAA amount                                    | Numeric   |        |  | -20.00    |
| Upfront fee(N)                                | Numeric   |        |  | 0.00      |
| auction fee                                   | Numeric   |        |  | 0.00      |
| Cash Payment Adjustment                       | Numeric   |        |  | 0.00      |
| Early termination charge                      | Numeric   |        |  | 0.00      |
| Transfer charge                               | Numeric   |        |  | 0.00      |
| NEXT DAY Settle Amount                        | Numeric   |        | 正值表示會員應收款，<br>負值表示會員應付款                        | -205.00   |
| non cash collateral value (after haircut)     | Numeric   |        |  | 500.00    |
| Used non-cash margin (base currency)          | Numeric   |        |  | 500.00    |
| Collateral balance                            | Numeric   |        | 自動更新儲存於 DB，<br>供其他作業使用                         | 640.00    |
| Margin Requirment                             | Numeric   |        | -  | 2,000.00  |
| EXCESS MARGIN (CASH )                         | Numeric   |        | 1. 各幣別分別顯示<br>2. 正值表示超額<br>3. 負值表示追繳(本欄以 0 表示) | 0.00      |
| EXCESS MARGIN (CASH &NON CASH)                | Numeric   |        | 1. 基礎幣顯示<br>2. 正值表示超額<br>3. 負值表示追繳(本欄以 0 表示)   | -1,155.00 |
| EOD cash Margin call                          | Numeric   |        | 1. 各幣別分別顯示<br>2. 負值表示追繳<br>3. 正值表示超額(本欄以 0 表示) | -65.00    |
| EOD IM margin call                            | Numeric   |        | 1. 基礎幣顯示<br>2. 負值表示追繳<br>3. 正值表示超額(本欄以 0 表示)   | -1,360.00 |

## 10. 有價證券餘額明細

■ 報表名稱：

F09\_015\_001 有價證券餘額明細

■ 檔案名稱：

F09\_015\_001\_結算會員代號.csv

■ 產製時間：

日終結帳作業完成後

■ 產製頻率：

每日

■ 格式說明：

| Field                         | Data Type | Format | Descriptions             | Example   |
|-------------------------------|-----------|--------|--------------------------|-----------|
| Member ID                     | String    |        |                          | B001      |
| Account ID                    | String    |        |                          | 10000001  |
| securities code               | String    |        | 餘額為零時刪除該列                | A07106    |
| Custodian Bank ID-taifex      | String    |        |                          | 013       |
| Previous day non-cash balance | Integer   |        | 昨日之今日餘額                  | 1,000,000 |
| Deposit non-cash margin       | Integer   |        | 今日所有存券log 總合             | 0         |
| Withdraw non-cash margin      | Integer   |        | 今日所有提領log 總合             | 200,000   |
| transfer activitive           | String    |        | transfer in/transfer out | NA        |
| Liquidation                   | Integer   |        | 今日所有處分提領 log 總合          | 0         |
| adnormal adjustment           | Integer   |        | 人工輸入                     | 0         |
| today non-cash balance        | Integer   |        | 昨日餘額+存入+移入-提領-移出         | 800,000   |