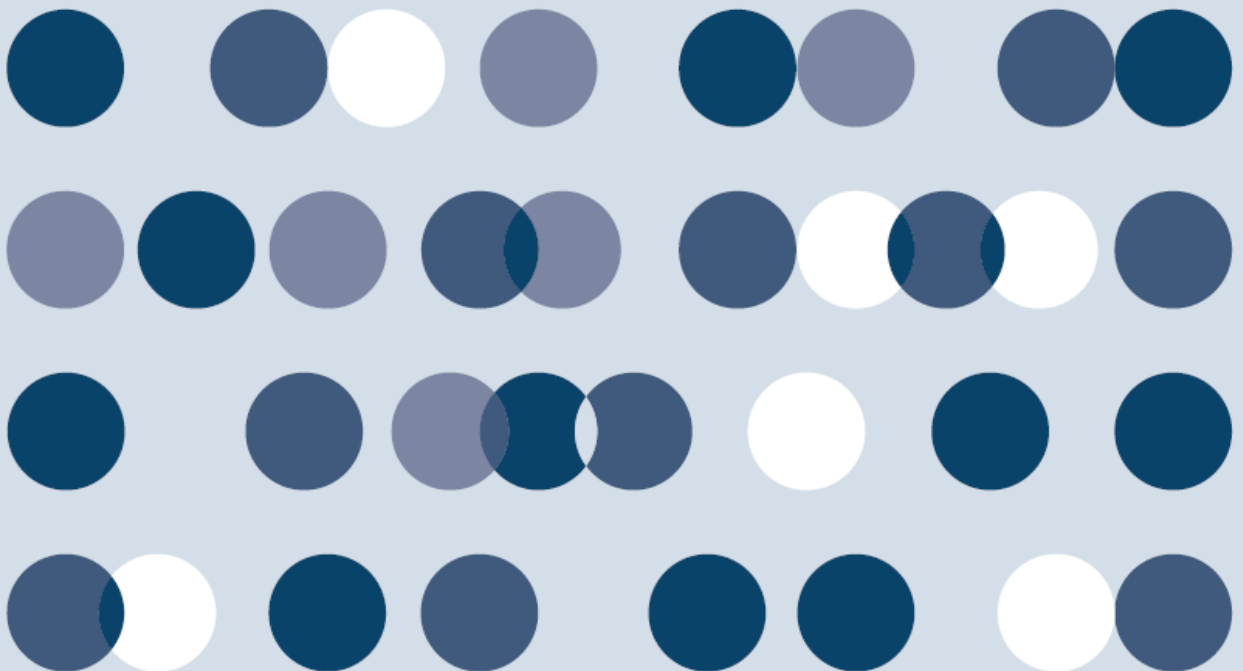


January 2019



OTC CLEARING HONG KONG LIMITED

OTC ACCOUNT SERVICES INFORMATION SYSTEM
("OASIS) WEB PORALUSER MANUAL
PART V – OASIS SETTLEMENT LIMIT ENQUIRY
PORTAL



Disclaimer

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 All matters pertaining to specifications herein are made subject to further revision and are superseded by official HKEx rules.

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Amendment Log

Updated Date	Document / Section	Description
Oct 2016	Part V	- Insert new part (Part V) to illustrate the new features provided with the Settlement Enquiry Portal
Jan 2019	Part V	- Change of Password Management which can now be directly done in the Settlement Enquiry Portal - Enquiry screen enhancement for multiple trade simulations and other optimization of user experience.

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1. *Logon and Logoff*

This section explains –

- 1) function description,
- 2) function available time, and
- 3) the procedures for connecting to and dis-connecting from Portal (i.e. **logon** and **logoff** the Web Portal).

1.1. *Function Description*

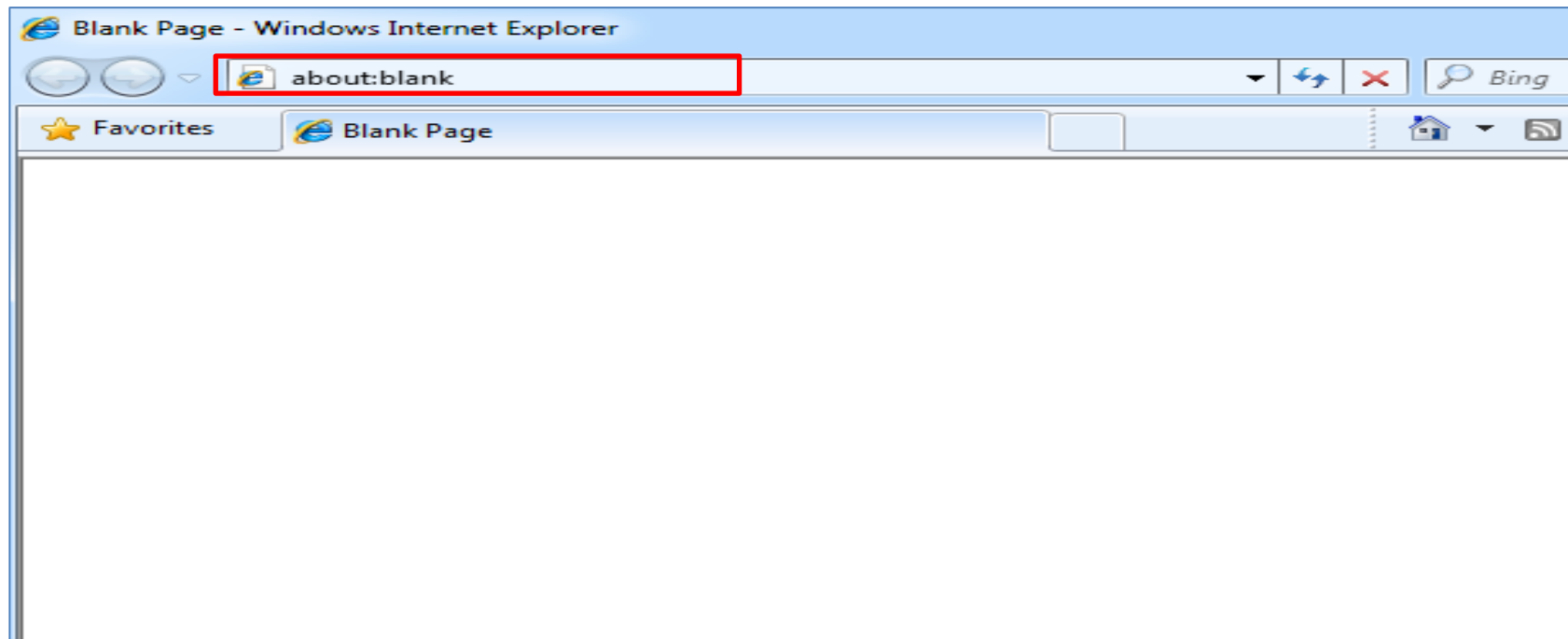
To calculate settlement limit utilization in response to input by Clearing Members

1.2. *Function Available Time*

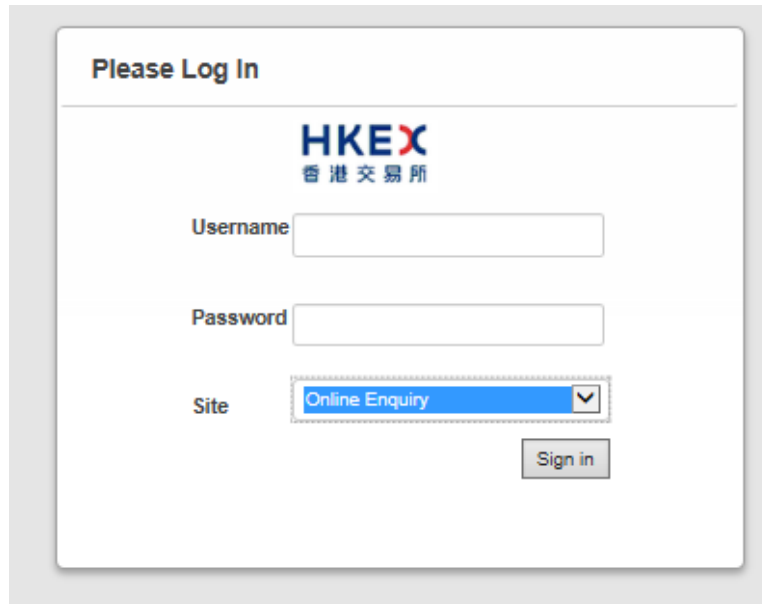
7:30 a.m. to 11:00 p.m. except during the EOD process between 7:30 p.m. to 10:00 p.m., every OTC Clear Clearing Day

1.3. Portal Logon

1. Launch Internet Explorer
2. Type Portal URL [<https://www.otcclearinghk.com/OnlineEnquiry>] into the box next to the address field and press Enter key in the keyboard



3. The following login screen will be displayed.



The screenshot shows a login interface with the following elements:

- Title: Please Log In
- Logo: HKEX 香港交易所
- Username: A text input field.
- Password: A text input field.
- Site: A dropdown menu with "Online Enquiry" selected.
- Sign in: A button.

4. Input OASIS User login ID and password, then click **Sign in**

Please Log In

HKEX
香港交易所

Username

Password

Sign in

Please note: username (i.e. login ID) must be in lowercase letters.

- The following screen will be displayed when the logon is successful.

The screenshot displays the OASIS Web Portal interface. At the top left is the HKEX logo. At the top right, it says "Welcome, user1==cb2" with "Reset Password" and "Log Out" buttons. The main content area is divided into two sections:

Latest Limit Utilization
 Portfolio: Currency Pair(Primary/Secondary):

Settlement Limit Simulation Details
 New Trades To Be Simulated
 Add One Row

	Product for simulation	1st Leg Date	1st Leg USD Amount	Bank Rec / Pay USD	1st Leg FX Rate	1st Leg CNH Amount	2nd Leg Date	2nd Leg USD Amount	Bank Rec / Pay USD	2nd Leg FX Rate	2nd Leg CNH Amount	Select to delete
1	<input type="text"/>	<input type="text"/>	<input type="text"/>	Pay <input type="text"/>	6.84338	<input type="text"/>	<input type="text"/>	<input type="text"/>	Rec <input type="text"/>	6.84338	<input type="text"/>	<input type="checkbox"/>

Settlement Limit Utilization Report

Portfolio	Date	Holiday	USD Exposure	USD Limit	Max USD Payment Amount Available	CNH Exposure	CNH Limit	Max CNH Payment Amount Available
-----------	------	---------	--------------	-----------	----------------------------------	--------------	-----------	----------------------------------

For help and support, please contact OTC_Operations@hkex.com.hk
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1.4. Portal Logoff

Click the **Log Out** hyperlink at the top right hand corner.

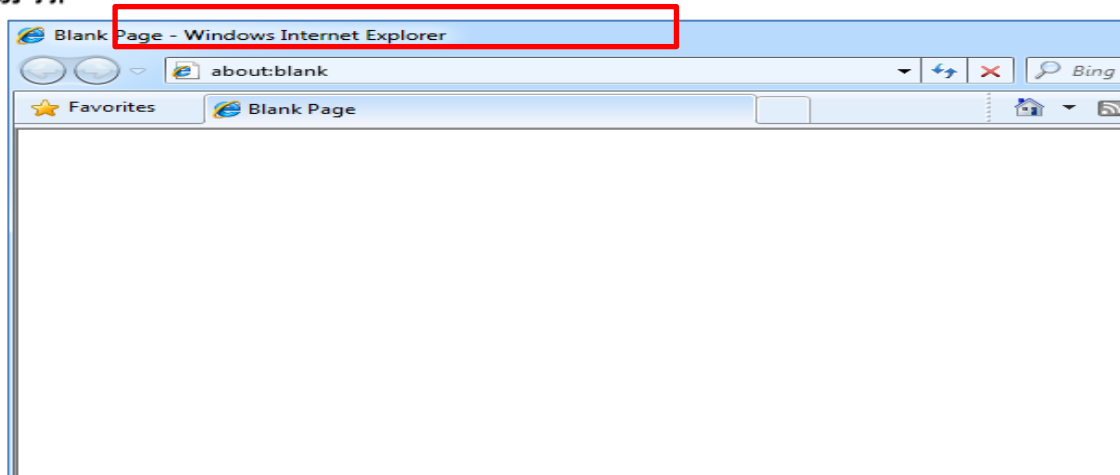
The screenshot shows the OASIS Settlement Limit Enquiry Portal interface. At the top right, there is a user greeting 'Welcome, user1==cb2' and two buttons: 'Reset Password' and 'Log Out'. The 'Log Out' button is highlighted with a red rectangular box. Below the greeting, there is a section for 'Latest Limit Utilization' with a 'Portfolio' dropdown set to 'BKCOCHINA007T' and a 'Currency Pair(Primary/Secondary)' dropdown set to 'USD/CNH'. A green 'Show Latest Limit Utilization' button is to the right. The main section is 'Settlement Limit Simulation Details', which includes a 'New Trades To Be Simulated' table with columns for Product for simulation, 1st Leg Date, 1st Leg USD Amount, Bank Rec / Pay USD, 1st Leg FX Rate, 1st Leg CNH Amount, 2nd Leg Date, 2nd Leg USD Amount, Bank Rec / Pay USD, 2nd Leg FX Rate, 2nd Leg CNH Amount, and Select to delete. Below this table are 'Submit' and 'Clear' buttons. At the bottom, there is a 'Settlement Limit Utilization Report' table with columns for Portfolio, Date, Holiday, USD Exposure, USD Limit, Max USD Payment Amount Available, CNH Exposure, CNH Limit, and Max CNH Payment Amount Available. At the very bottom, there is a footer with contact information for OTC Operations and a disclaimer.

2. Password Management

2.1. First Time Logon

User can go into the “OASIS Settlement Limit Enquiry Portal” to perform first time login.

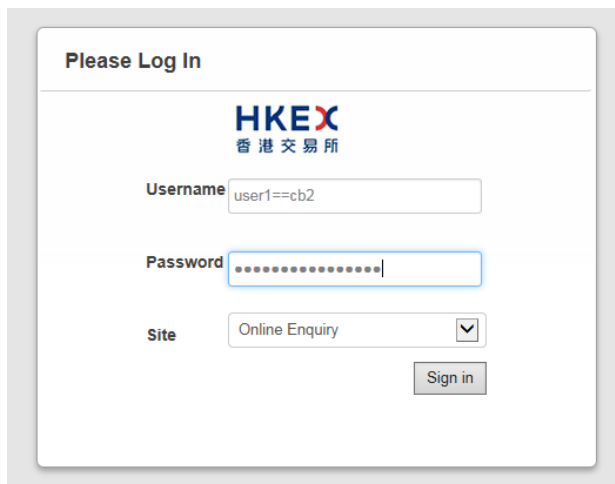
1. Launch Internet Explorer
2. Type Portal URL [<https://www.otcclearinghk.com/OnlineEnquiry>] into the box next to the address field and press Enter key in the keyboard



3. The following login screen will be displayed.

A screenshot of a login screen titled "Please Log In". At the top center is the HKEX logo with the Chinese characters "香港交易所" below it. Below the logo are three input fields: "Username", "Password", and "Site". The "Site" dropdown menu is currently set to "Online Enquiry". At the bottom right of the form is a "Sign in" button.

4. Input OASIS User login ID and password, then click **Sign in**



Please Log In

HKEX
香港交易所

Username

Password

Site

Please note: username (i.e. login ID) must be in lowercase letters.

5. After logging on using the temporary password, the system will require you to change the password before proceeding. User is required to reset a new password as per the requirement specified in the box.

Password Reset

New Password

Confirm Password

The password must have a minimum length of 10
The password must contain an upper and lower case alphanumeric character
The password must have at least one digit
The password must have at least one special character
The confirm password have to match the new password

Cancel Reset

6. The following screen will be displayed when the logon is successful.

HKEX 香港交易所

Welcome, user1==cb2 [Reset Password](#) [Log Out](#)

Latest Limit Utilization

Portfolio: BKCOCHINA007T Currency Pair(Primary/Secondary): USD/CNH [Show Latest Limit Utilization](#)

Settlement Limit Simulation Details

New Trades To Be Simulated

[Add One Row](#) [Delete](#)

	Product for simulation	1st Leg Date	1st Leg USD Amount	Bank Rec / Pay USD	1st Leg FX Rate	1st Leg CNH Amount	2nd Leg Date	2nd Leg USD Amount	Bank Rec / Pay USD	2nd Leg FX Rate
1				Pay	6.88318				Rec	6.88318

[Submit](#) [Clear](#)

Settlement Limit Utilization Report

Portfolio	Date	Holiday	USD Exposure	USD Limit	Max USD Payment Amount Available	CNH Exposure	CNH Limit
-----------	------	---------	--------------	-----------	----------------------------------	--------------	-----------

For help and support, please contact OTC_Operations@hkex.com.hk
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7. Click the **Log Out** hyperlink at the top right hand corner.

2.2. *Voluntarily change of password*

OASIS will force user to change password at least once every 90 days. Prior to the system's mandatory change of password, user can change his/her password voluntarily after logging into Settlement Limit Enquiry Portal.

User can initiate a change of password by selecting **Reset Password**.

HKEX 香港交易所

Welcome, user1==cb2 [Reset Password](#) [Log Out](#)

Latest Limit Utilization

Portfolio: BKOCHINA00TT Currency Pair(Primary/Secondary): USD/CNH [Show Latest Limit Utilization](#)

Settlement Limit Simulation Details

New Trades To Be Simulated

[Add One Row](#) [Delete](#)

	Product for simulation	1st Leg Date	1st Leg USD Amount	Bank Rec / Pay USD	1st Leg FX Rate	1st Leg CNH Amount	2nd Leg Date	2nd Leg USD Amount	Bank Rec / Pay USD	2nd Leg FX Rate
1				Pay	6.88318				Rec	6.88318

[Submit](#) [Clear](#)

Settlement Limit Utilization Report

Portfolio	Date	Holiday	USD Exposure	USD Limit	Max USD Payment Amount Available	CNH Exposure	CNH Limit
-----------	------	---------	--------------	-----------	----------------------------------	--------------	-----------

For help and support, please contact OTC_Operations@hkex.com.hk
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The below message box will be prompted after selecting the hyper link.

Password Reset

New Password

Confirm Password

The password must have a minimum length of 10
The password must contain an upper and lower case alphanumeric character
The password must have at least one digit
The password must have at least one special character
The confirm password have to match the new password

Cancel Reset

User is required to create a new password in accordance to the requirements shown in red. Password which fulfills the requirement will make the requirement turning to green color.

Password Reset

New Password

Confirm Password

The password must have a minimum length of 10
The password must contain an upper and lower case alphanumeric character
The password must have at least one digit
The password must have at least one special character
The confirm password have to match the new password

Cancel Reset

Click Reset after all requirements turns into green colour (i.e. the new password is able to fulfill all the security requirements).

3. *Screen Layouts*


3.1. *Home Page*

The **Home Page** is divided into following sections as shown in the diagram.

The screenshot shows the OASIS Web Portal interface. At the top right, there is a 'Supplementary Menu' button and a user welcome message 'Welcome, user1==cb2' with 'Reset Password' and 'Log Out' links. Below this is the 'Latest Limit Utilization' section, which includes a 'Portfolio' input field, a 'Currency Pair(Primary/Secondary)' dropdown menu set to 'USD/CNH', and a green 'Show Latest Limit Utilization' button. The 'Settlement Limit Simulation Details' section features a table for adding simulation rows with columns for 'Product for simulation', '1st Leg Date', '1st Leg USD Amount', 'Bank Rec / Pay USD', '1st Leg FX Rate', '1st Leg CNH Amount', '2nd Leg Date', '2nd Leg USD Amount', 'Bank Rec / Pay USD', '2nd Leg FX Rate', '2nd Leg CNH Amount', and 'Select to delete'. A 'Main Menu' label points to this section. Below the simulation details is the 'Settlement Limit Utilization Report' section, which has a table header with columns: 'Portfolio', 'Date', 'Holiday', 'USD Exposure', 'USD Limit', 'Max USD Payment Amount Available', 'CNH Exposure', 'CNH Limit', and 'Max CNH Payment Amount Available'. A 'Content Area' label points to this section. At the bottom, there is a footer with contact information: 'For help and support, please contact OTC_Operations@hkex.com.hk' and 'For OTC Clear Business Use Only. System access and use are governed by HKEX policies'.

MAIN MENU: Locate at the upper section of the screen.

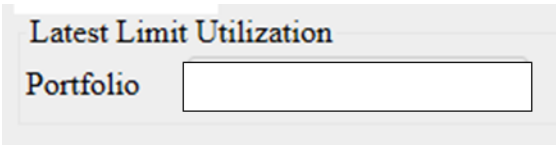

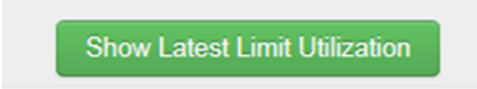
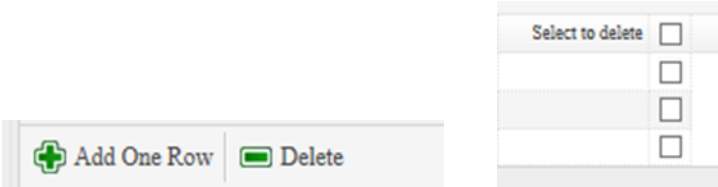
“Latest Limit Utilization” sub-menu:

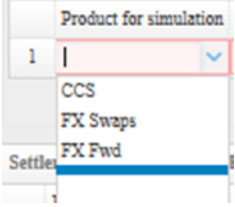
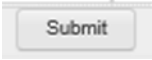

It can allow users to obtain the real time settlement limit utilization of cleared transactions by filling in the “Portfolio” and “Currency Pair” information and click on “  ” button.

“Settlement Limit Simulation Details” sub-menu:

It can allow users to further input new trades and simulate the settlement limit utilization after adding those new trades into the current cleared trade portfolio.

Details of field description is shown below:

Fields / Dropdown Values / Hyperlink	Descriptions
<p>Portfolio</p> 	<p>Input the legal entity name for the retrieval of real time settlement limit utilization information.</p>
<p>Currency Pair</p> 	<p>Selection of currency pair for settlement limit enquiry. Available selection of currency pair: USD/CNH USD/HKD</p>
<p>Show Latest Limit Utilization</p> 	<p>Once this button is pressed, the real-time limit utilization information will be loaded to the Content Area.</p>
<p>Add Row / Delete Row</p> 	<p>Add One Row: Add additional trades for the simulation of settlement limit utilization together with the cleared trade portfolio.</p> <p>Delete Row and Select to Delete: For users to remove any trades from the simulation, please tick on "Select to delete" and then press "Delete" button</p>
<p>Product for simulation</p>	<p>Select the product type of products to be simulated. Available production selection are: CCS FX Swaps FX Fwd</p>

	<p>Once the product is selected, the subsequent input field will be customized for particular product to ease user's input of trade data.</p>										
<p>First Leg Information</p> <table border="1" data-bbox="315 531 1227 614"> <thead> <tr> <th>1st Leg Date</th> <th>1st Leg USD Amount</th> <th>Bank Rec / Pay USD</th> <th>1st Leg FX Rate</th> <th>1st Leg CNH Amount</th> </tr> </thead> <tbody> <tr> <td></td> <td></td> <td>Pay</td> <td>6.88583</td> <td></td> </tr> </tbody> </table>	1st Leg Date	1st Leg USD Amount	Bank Rec / Pay USD	1st Leg FX Rate	1st Leg CNH Amount			Pay	6.88583		<p>1st Leg Date: For selection of the date of first leg of trades 1st Leg USD Amount: USD amount for first leg Bank Rec / Pay USD: Selection of pay / rec direction of USD notional 1st Leg FX Rate: a default market rate is populated which allow users to change. 1st Leg CNH Amount: Auto populated after the input of 1st Leg USD Amount and 1st Leg FX rate.</p>
1st Leg Date	1st Leg USD Amount	Bank Rec / Pay USD	1st Leg FX Rate	1st Leg CNH Amount							
		Pay	6.88583								
<p>Second Leg Information</p> <table border="1" data-bbox="315 829 1279 912"> <thead> <tr> <th>2nd Leg Date</th> <th>2nd Leg USD Amount</th> <th>Bank Rec / Pay USD</th> <th>2nd Leg FX Rate</th> <th>2nd Leg CNH Amount</th> </tr> </thead> <tbody> <tr> <td></td> <td></td> <td>Rec</td> <td>6.88583</td> <td></td> </tr> </tbody> </table>	2nd Leg Date	2nd Leg USD Amount	Bank Rec / Pay USD	2nd Leg FX Rate	2nd Leg CNH Amount			Rec	6.88583		<p>Similar to First Leg Information but information will be auto-populated after the selection of Product and input of First Leg Information.</p> <p>For CCS: Only input 2nd Leg Date. For FX Swaps: Only input 2nd Leg Date and 2nd Leg FX rate. For FX Fwd: 2nd Leg information is not applicable.</p>
2nd Leg Date	2nd Leg USD Amount	Bank Rec / Pay USD	2nd Leg FX Rate	2nd Leg CNH Amount							
		Rec	6.88583								
<p>Submit</p> 	<p>Once submit button is pressed, the real-time limit utilization information will be loaded to the Content Area, together with the additional settlement limit utilization information for all the trades shown in "Settlement Limit Simulation Details" area.</p>										
<p>Clear</p> 	<p>Once Clear button is pressed, all the trade record in "Settlement Limit Simulation Details" area will be removed.</p>										

SUPPLEMENTARY MENU: Locate at the upper right hand corner of the screen. It displays the account name used to log into OASIS. It also consists of **Log Out** icon to end the user login section and log off from the portal and **Reset Password** icon to allow user to change the log in password.

CONTENT AREA: It contains settlement limit utilization of each risk limit in settlement currency and amount of settlement payments within a defined dashboard. Sample of dashboard is shown below.

Settlement Limit Simulation Details

New Trades To Be Simulated

Product for simulation	1st Leg Date	1st Leg USD Amount	Bank Rec / Pay USD	1st Leg FX Rate	1st Leg CNH Amount	2nd Leg Date	2nd Leg USD Amount	Bank Rec / Pay USD	2nd Leg FX Rate	2nd Leg CNH Amount	Select to delete
1 CCS	27/12/2018	1.00	Pay	6.88318	6.88	28/01/2019	1.00	Rec	6.88318	6.88	<input type="checkbox"/>

Settlement Limit Utilization Report

Portfolio	Date	Holiday	USD Exposure	USD Limit	Max USD Payment Amount Available	CNH Exposure	CNH Limit	Max CNH Payment Amount Available
1 BKOCHNA007T	10/12/2018	No	0	130,000,000	130,000,000	0	\$94,000,000	\$94,000,000
2 BKOCHNA007T	11/12/2018	No	0	130,000,000	130,000,000	0	\$94,000,000	\$94,000,000
3 BKOCHNA007T	12/12/2018	No	0	130,000,000	130,000,000	0	\$94,000,000	\$94,000,000
4 BKOCHNA007T	13/12/2018	No	0	130,000,000	130,000,000	0	\$94,000,000	\$94,000,000
5 BKOCHNA007T	14/12/2018	No	0	130,000,000	130,000,000	0	\$94,000,000	\$94,000,000
6 BKOCHNA007T	27/12/2018	No	-1	130,000,000	129,999,999	7	\$94,000,000	\$94,000,007
7 BKOCHNA007T	28/01/2019	No	1	130,000,000	130,000,001	-7	\$94,000,000	\$93,999,993
8 BKOCHNA007T	10/12/2019	No	0	130,000,000	130,000,000	0	\$94,000,000	\$94,000,000
9 BKOCHNA007T	11/12/2019	No	0	130,000,000	130,000,000	0	\$94,000,000	\$94,000,000
10 BKOCHNA007T	12/12/2019	No	0	130,000,000	130,000,000	0	\$94,000,000	\$94,000,000
11 BKOCHNA007T	13/12/2019	No	0	130,000,000	130,000,000	0	\$94,000,000	\$94,000,000

Details of field description is shown below:

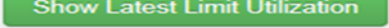
Field	Descriptions
Portfolio	Showing the Clearing Member ID of the portfolio
Date	The date of settlement limit applies
Holiday	Provide information if that day will hit the holiday of the enquired currency pair.

	<p>Any exposures falling into holiday will be highlighted in red to alert users.</p> <p>N.B. OTC Clear can only indicate the holiday on best effort basis as many countries are not announcing forward-dated holidays officially in advance.</p>
USD Exposure	<p>The net settlement exposure for USD (including cleared transactions and additional trades simulated on screen)</p> <p><i>Negative Value</i> – Clearing Members pay netted principal amount to OTC Clear</p> <p><i>Positive Value</i> – Clearing Members receive netted principal amount from OTC Clear</p>
USD Limit	The USD daily settlement limit offered to Clearing Member for the enquired currency pair
Max USD Payment Amount Available	The maximum payment amount of USD for additional trades to be executed
CNH exposure (or HKD exposure for USD/HKD limit enquiry)	<p>The net settlement exposure for CNH (or HKD) (including cleared transactions and additional trades simulated on screen)</p> <p><i>Negative Value</i> – Clearing Members pay netted principal amount to OTC Clear</p> <p><i>Positive Value</i> – Clearing Members receive netted principal amount from OTC Clear</p>
CNH Limit (or HKD Limit for USD/HKD limit enquiry)	The CNH (or HKD) daily settlement limit offered to Clearing Member
Max CNH Payment Amount Available (or Max HKD Payment Amount Available for USD/HKD limit enquiry)	The maximum payment amount of CNH (or HKD) for additional trades to be executed

3.2. Display of Settlement Limit Utilization Information

Date Selection in the Content Area:

- (1) When an enquiry is made, the content area will provide the settlement limit utilization information from today (Date of enquiry) to the next 4 working days from Date of enquiry. Then the data will be recurring for anniversary dates of the Date of enquiry and their corresponding next 4 working days up till 10th year from the enquiry date.

In short, there are total (5x10) 50 rows after the loading of . The dashboard has picked those dates as traders (CCS) often negotiate on annualized term and the dashboard can provide banks immediately view of the limit utilization for the start date and the termination date of the executed CCS.

1	BKCOCHINA007T	10/12/2018	No	0	130,000,000	130,000,000	0	894,000,000	894,000,000
2	BKCOCHINA007T	11/12/2018	Year 1	0	130,000,000	130,000,000	0	894,000,000	894,000,000
3	BKCOCHINA007T	12/12/2018		0	130,000,000	130,000,000	0	894,000,000	894,000,000
4	BKCOCHINA007T	13/12/2018	No	0	130,000,000	130,000,000	0	894,000,000	894,000,000
5	BKCOCHINA007T	14/12/2018	No	0	130,000,000	130,000,000	0	894,000,000	894,000,000
6	BKCOCHINA007T	10/12/2019	No	0	130,000,000	130,000,000	0	894,000,000	894,000,000
7	BKCOCHINA007T	11/12/2019	No	0	130,000,000	130,000,000	0	894,000,000	894,000,000
8	BKCOCHINA007T	12/12/2019	Year 2	0	130,000,000	130,000,000	0	894,000,000	894,000,000
9	BKCOCHINA007T	13/12/2019		0	130,000,000	130,000,000	0	894,000,000	894,000,000
10	BKCOCHINA007T	16/12/2019	No	0	130,000,000	130,000,000	0	894,000,000	894,000,000
11	BKCOCHINA007T	10/12/2020	No	0	130,000,000	130,000,000	0	894,000,000	894,000,000
12	BKCOCHINA007T	11/12/2020	Year 3	0	130,000,000	130,000,000	0	894,000,000	894,000,000
13	BKCOCHINA007T	14/12/2020		0	130,000,000	130,000,000	0	894,000,000	894,000,000
14	BKCOCHINA007T	15/12/2020	No	0	130,000,000	130,000,000	0	894,000,000	894,000,000
15	BKCOCHINA007T	16/12/2020	No	0	130,000,000	130,000,000	0	894,000,000	894,000,000
16	BKCOCHINA007T	10/12/2021	No	0	130,000,000	130,000,000	0	894,000,000	894,000,000
17	BKCOCHINA007T	13/12/2021	Year 4	0	130,000,000	130,000,000	0	894,000,000	894,000,000
18	BKCOCHINA007T	14/12/2021		0	130,000,000	130,000,000	0	894,000,000	894,000,000
19	BKCOCHINA007T	15/12/2021	No	0	130,000,000	130,000,000	0	894,000,000	894,000,000
20	BKCOCHINA007T	16/12/2021	No	0	130,000,000	130,000,000	0	894,000,000	894,000,000
21	BKCOCHINA007T	12/12/2022	No	0	130,000,000	130,000,000	0	894,000,000	894,000,000
22	BKCOCHINA007T	13/12/2022	Year 5	0	130,000,000	130,000,000	0	894,000,000	894,000,000
23	BKCOCHINA007T	14/12/2022		0	130,000,000	130,000,000	0	894,000,000	894,000,000
24	BKCOCHINA007T	15/12/2022	No	0	130,000,000	130,000,000	0	894,000,000	894,000,000
25	BKCOCHINA007T	16/12/2022	No	0	130,000,000	130,000,000	0	894,000,000	894,000,000
26	BKCOCHINA007T	11/12/2023	No	0	130,000,000	130,000,000	0	894,000,000	894,000,000
27	BKCOCHINA007T	12/12/2023	Year 6	0	130,000,000	130,000,000	0	894,000,000	894,000,000
28	BKCOCHINA007T	13/12/2023		0	130,000,000	130,000,000	0	894,000,000	894,000,000
29	BKCOCHINA007T	14/12/2023	No	0	130,000,000	130,000,000	0	894,000,000	894,000,000
30	BKCOCHINA007T	15/12/2023	No	0	130,000,000	130,000,000	0	894,000,000	894,000,000
31	BKCOCHINA007T	10/12/2024	No	0	130,000,000	130,000,000	0	894,000,000	894,000,000
32	BKCOCHINA007T	11/12/2024	Year 7	0	130,000,000	130,000,000	0	894,000,000	894,000,000
33	BKCOCHINA007T	12/12/2024		0	130,000,000	130,000,000	0	894,000,000	894,000,000
34	BKCOCHINA007T	13/12/2024	No	0	130,000,000	130,000,000	0	894,000,000	894,000,000
35	BKCOCHINA007T	16/12/2024	No	0	130,000,000	130,000,000	0	894,000,000	894,000,000
36	BKCOCHINA007T	10/12/2025	No	0	130,000,000	130,000,000	0	894,000,000	894,000,000
37	BKCOCHINA007T	11/12/2025	Year 8	0	130,000,000	130,000,000	0	894,000,000	894,000,000
38	BKCOCHINA007T	12/12/2025		0	130,000,000	130,000,000	0	894,000,000	894,000,000
39	BKCOCHINA007T	15/12/2025	No	0	130,000,000	130,000,000	0	894,000,000	894,000,000
40	BKCOCHINA007T	16/12/2025	No	0	130,000,000	130,000,000	0	894,000,000	894,000,000
41	BKCOCHINA007T	10/12/2026	No	0	130,000,000	130,000,000	0	894,000,000	894,000,000
42	BKCOCHINA007T	11/12/2026	Year 9	0	130,000,000	130,000,000	0	894,000,000	894,000,000
43	BKCOCHINA007T	14/12/2026		0	130,000,000	130,000,000	0	894,000,000	894,000,000
44	BKCOCHINA007T	15/12/2026	No	0	130,000,000	130,000,000	0	894,000,000	894,000,000
45	BKCOCHINA007T	16/12/2026	No	0	130,000,000	130,000,000	0	894,000,000	894,000,000
46	BKCOCHINA007T	10/12/2027	No	0	130,000,000	130,000,000	0	894,000,000	894,000,000
47	BKCOCHINA007T	13/12/2027	Year 10	0	130,000,000	130,000,000	0	894,000,000	894,000,000
48	BKCOCHINA007T	14/12/2027		0	130,000,000	130,000,000	0	894,000,000	894,000,000
49	BKCOCHINA007T	15/12/2027	No	0	130,000,000	130,000,000	0	894,000,000	894,000,000
50	BKCOCHINA007T	16/12/2027	No	0	130,000,000	130,000,000	0	894,000,000	894,000,000

(2) If Clearing Members needs to enquire the settlement limit utilization beyond the standard dates defined in the dashboard, they can simply “ ” a trade on that date and perform enquiry. The dashboard will be refreshed with the additional date rows shown in the dashboard.

Settlement Limit Simulation Details

New Trades To Be Simulated

	Product for simulation	1st Leg Date	1st Leg USD Amount	Bank Rec / Pay USD	1st Leg FX Rate	1st Leg CNH Amount	2nd Leg Date	2nd Leg USD Amount	Bank Rec / Pay USD	2nd Leg FX Rate	2nd Leg CNH Amount	Select to delete
1	CCS	27/12/2018	1.00	Pay	6.88318	6.88	28/01/2019	1.00	Rec	6.88318	6.88	<input type="checkbox"/>

Settlement Limit Utilization Report

	Portfolio	Date	Holiday	USD Exposure	USD Limit	Max USD Payment Amount Available	CNH Exposure	CNH Limit	Max CNH Payment Amount Available
1	BKOCCHINA007T	10/12/2018	No	0	130,000,000	130,000,000	0	894,000,000	894,000,000
2	BKOCCHINA007T	11/12/2018	No	0	130,000,000	130,000,000	0	894,000,000	894,000,000
3	BKOCCHINA007T	12/12/2018	No	0	130,000,000	130,000,000	0	894,000,000	894,000,000
4	BKOCCHINA007T	13/12/2018	No	0	130,000,000	130,000,000	0	894,000,000	894,000,000
5	BKOCCHINA007T	14/12/2018	No	0	130,000,000	130,000,000	0	894,000,000	894,000,000
6	BKOCCHINA007T	27/12/2018	No	-1	130,000,000	129,999,999	7	894,000,000	894,000,007
7	BKOCCHINA007T	28/01/2019	No	1	130,000,000	130,000,001	-7	894,000,000	893,999,993
8	BKOCCHINA007T	10/12/2019	No	0	130,000,000	130,000,000	0	894,000,000	894,000,000
9	BKOCCHINA007T	11/12/2019	No	0	130,000,000				
10	BKOCCHINA007T	12/12/2019	No	0	130,000,000				
11	BKOCCHINA007T	13/12/2019	No	0	130,000,000	130,000,000	0	894,000,000	894,000,000

Input of trade to obtain settlement limit information out of the standard 5x10 dashboard

Display of additional dates' limit utilization in addition to the 5x10 dashboard

Alert of limit breach:

Whenever a limit breach is found during simulation, an alert message will be shown in the top row of the content area in red colour. Also, the particular limit breach amount will also be highlighted in red so that user can easier identify any limit breach during simulation.

Settlement Limit Utilization Report(Limit Breach!!!)											
Portfolio	Date	Holiday	USD Exposure	USD Limit	Max USD Payment Amount Available	CNH Exposure	CNH Limit	Max CNH Payment Amount Available			
1	BKCHINA007T	06/12/2018	No	0	130,000,000	130,000,000	0	\$94,000,000	\$94,000,000		
2	BKCHINA007T	07/12/2018	No	0	130,000,000	130,000,000	0	\$94,000,000	\$94,000,000		
3	BKCHINA007T	10/12/2018	No	-200,000,000	130,000,000	-70,000,000	1,373,166,000	\$94,000,000	2,267,166,000		
4	BKCHINA007T	11/12/2018	No	0	130,000,000	130,000,000	0	\$94,000,000	\$94,000,000		
5	BKCHINA007T	12/12/2018	No	0	130,000,000	130,000,000	0	\$94,000,000	\$94,000,000		
6	BKCHINA007T	06/12/2019	No	0	130,000,000	130,000,000	0	\$94,000,000	\$94,000,000		
7	BKCHINA007T	09/12/2019	No	0	130,000,000	130,000,000	0	\$94,000,000	\$94,000,000		
8	BKCHINA007T	10/12/2019	No	200,000,000	130,000,000	330,000,000	-1,373,166,000	\$94,000,000	-470,166,000		
9	BKCHINA007T	11/12/2019	No	0	130,000,000	130,000,000	0	\$94,000,000	\$94,000,000		
10	BKCHINA007T	12/12/2019	No	0	130,000,000	130,000,000	0	\$94,000,000	\$94,000,000		
11	BKCHINA007T	07/12/2020	No	0	130,000,000	130,000,000	0	\$94,000,000	\$94,000,000		
12	BKCHINA007T	08/12/2020	No	0	130,000,000	130,000,000	0	\$94,000,000	\$94,000,000		
13	BKCHINA007T	09/12/2020	No	0	130,000,000	130,000,000	0	\$94,000,000	\$94,000,000		
14	BKCHINA007T	10/12/2020	No	0	130,000,000	130,000,000	0	\$94,000,000	\$94,000,000		
15	BKCHINA007T	11/12/2020	No	0	130,000,000	130,000,000	0	\$94,000,000	\$94,000,000		
16	BKCHINA007T	06/12/2021	No	0	130,000,000	130,000,000	0	\$94,000,000	\$94,000,000		
17	BKCHINA007T	07/12/2021	No	0	130,000,000	130,000,000	0	\$94,000,000	\$94,000,000		
18	BKCHINA007T	08/12/2021	No	0	130,000,000	130,000,000	0	\$94,000,000	\$94,000,000		
19	BKCHINA007T	09/12/2021	No	0	130,000,000	130,000,000	0	\$94,000,000	\$94,000,000		
20	BKCHINA007T	10/12/2021	No	0	130,000,000	130,000,000	0	\$94,000,000	\$94,000,000		

Limit Breach Alert