

香港場外結算有限公司
(香港交易及結算所有限公司附屬公司)

OTC CLEARING HONG KONG LIMITED
(A subsidiary of Hong Kong Exchanges and Clearing Limited)

通告 CIRCULAR

Subject: **Notification of Ad hoc Recalculation of Rates and FX Guarantee Fund**

Enquiry: **Hotline 2211-6753**

Notification of Ad hoc Recalculation of Rates and FX Guarantee Fund

Please be advised that pursuant to Rule 1503(2) of the OTC Clear Rates and FX Derivatives Clearing Rules ("Clearing Rules"), OTC Clearing Hong Kong Limited has conducted an ad hoc Rates and FX Guarantee Fund recalculation on the Rates and FX Contribution Determination Date i.e. 22 March 2018. The GF Calculation Period is from 1 March to 21 March 2018 (both dates inclusive) in accordance with Chapter 6 of the OTC Clearing Hong Kong Limited Clearing Procedures (Clearing Procedures).

Each Clearing Member will be notified of any additional Collateral required to meet its new CM Funded Contribution Amount through the report distributed via OASIS on 22 March 2018 at 2:30 p.m. (file name: WEB GF Recalculation Result.csv). Clearing Members are advised to check the file and deliver the additional Collateral required by 4:00 p.m. Hong Kong Time of 23 March 2018.

Wallace Chan

Head of FIC and OTC Clearing Risk Management