

## DCASS Terminal User Guide - Amendment Log

Updated Date	Document / Section	Description
Dec 2018	1.3 OPERATION TIMELINE	Updated for inclusion of Mini-HSCEI Options in T+1 Session
Nov 2018	1.3 OPERATION TIMELINE	Updated for the introduction of Hang Seng Index Total Return Index Futures and Hang Seng China Enterprises Index Total Return Index Futures
Jun 2018	1.3 OPERATION TIMELINE	Updated for the introduction of MSCI AC Asia ex Japan Net Total Return Index Futures
Jun 2018	1.6.6 DCASS TERMINAL BACKUP FACILITIES  Appendix 4 - Operational Forms  Appendix 1 – 2.7 Reports and Data Files RP008 – HKCC Participant Additional Deposits, SEOCH Reserve Fund Contribution Notice	Updated for minor housekeeping changes    Updated for change of Reserve Fund Contribution mechanism
May 2018	1.3 OPERATION TIMELINE	Updated for inclusion of Equity Index Options in T+1 Session
Apr 2018	1.3 OPERATION TIMELINE  2.4.3 CROSS PRODUCT NETTING  4 EXERCISE  5.2.6 SUMMARY ON DCASS REPORT AVAILABLE TIME  7.5 MARGIN SIMULATION	Updated for name change from “After-Hours Futures Trading Session” to “After-Hours Trading Session” and made minor housekeeping changes
Nov 2017	1.3 OPERATION TIMELINE	Updated for the extension of T+1 Session to 1:00 a.m. for Equity Index Futures
Sep 2017	1.3 OPERATION TIMELINE  2.4.3 CROSS PRODUCT NETTING  Appendix 4 - Operational Forms	Updated for the enhancement of Hang Seng China Enterprises Index
July 2017	1.2 INPUT SERVICING  1.3 OPERATION TIMELINE	Updated for the name change of SEOCH post-trade forms  Updated for the extension of trading hour for RMB Currency Futures
May 2017	1.4 USING THE DCASS TERMINAL	Updated for number of default DCASS Terminal User IDs

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Apr 2017	1.6.6 DCASS TERMINAL BACKUP FACILITIES  Appendix 4 - Operational Forms	Updated Form S for removal of company chop requirement  Included a hyperlink to “Forms for HKCC / SEOCH Participants” at HKEX website and updated specimen for Operational Forms to remove company chop requirement
Mar 2017	1 GENERAL INFORMATION  1.3 OPERATION TIMELINE  5.2.7 REPORTS LOCATION  Appendix 1 - Report and Data Files	Updated for the introduction of RMB Currency Options    Updated for exclusion of 3 risk parameters files for client margin calculation
Mar 2017	Appendix 4 - Operational Forms	Updated specimen Operational Forms for office relocation of HKCC and SEOCH
Feb 2017	1.6.6 DCASS TERMINAL BACKUP FACILITIES	Updated Form S for relocation of DCASS Backup Centre
Dec 2016	1.6.6 DCASS TERMINAL BACKUP FACILITIES	Updated the “Request for usage of DCASS Backup Centre Form”
Oct 2016	2.1 ACCOUNT STRUCTURE	Updated the diagrams for DCASS account structure
Sep 2016	1 GENERAL INFORMATION  1.3 OPERATION TIMELINE  Appendix 4 - Operational Forms (HKCC)	Updated for the introduction of Mini-HHI Options    Updated for specimen HKCC Form 4 & Form 6
July 2016	1 GENERAL INFORMATION  1.3 OPERATION TIMELINE	Changed the start time of clearing session for AHFT from 5:00 p.m. to 5:15 p.m.
May 2016	1.3 OPERATION TIMELINE	Updated the name of Metal Futures
Apr 2016	5 CLEARING  5.2.6 SUMMARY ON DCASS REPORT AVAILABLE TIME  5.2.7 REPORTS LOCATION  Appendix 1 - Report and Data Files	Updated 2 new PTRM reports : Audit Report & Utilization Report    Updated for inclusion of 2 new PTRM reports: RX_AUDIT & RX_UTIL
Feb 2016	1. GENERAL INFORMATION 3. DEAL AND TRADE 5. CLEARING	Changed “HKEx” to “HKEX”

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	6. SERIES 7. MARGIN 8. DCASS SECURITY ADMINISTRATION  Appendix 2 - Prerequisite for DCASS Software Installation Appendix 3 – Network Setup	
Sep 2015	5.2 REPORTS WINDOW  5.2.5 MULTIPLE REPORT VERSIONS  5.2.7 REPORTS LOCATION  Appendix 4 - Operational Forms (HKCC & SEOCH)	Updated the description of multiple report versions   Updated file name of RP008 and RP012  Updated for specimen HKCC Form 6
Jul 2015	1.3 OPERATION TIMELINE  Appendix 1 – Report and Data Files	Inclusion of Emergency Buffer for post-trades input  Updated “DCASS Risk Management Reports and Data Files” RP012 – Net Projected Loss
Mar 2015	1.3 OPERATION TIMELINE	Updated for the suspension of EFN Futures and Gold Futures
Dec 2014	1.3 OPERATION TIMELINE	Updated for the introduction of Asia Commodities Futures products
Nov 2014	1.3 OPERATION TIMELINE	Updated for cessation of DCASS Operation Hotline service on Saturday
Nov 2014	1.3 OPERATION TIMELINE  1.6.4 CONNECTION INFORMATION  5.2.6 SUMMARY ON DCASS REPORT AVAILABLE TIME	Updated for the extension of clearing hours beyond midnight
Aug 2014	Appendix 4 - Operational Forms (HKCC & SEOCH)	Updated for specimen HKCC Form 6
Apr 2014	Appendix 1 – Report and Data Files	Updated “DCASS Risk Management Reports and Data Files” RP009 – Series Greeks Data File
Apr 2014	1.3 OPERATION TIMELINE	Updated for the inclusion of RMB Currency Futures during After-Hours Futures Trading (AHFT)
Apr 2014	Appendix 4 - Operational Forms (HKCC & SEOCH)	Updated for specimen HKCC Forms 1 & 2
Feb 2014	Appendix 4 - Operational Forms (HKCC & SEOCH)	Inclusion of commonly used specimen Operational Forms

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Jan 2014	1.3 OPERATION TIMELINE	Updated for the inclusion of Mini HSI Futures and Mini HHI Futures during After-Hours Futures Trading (AHFT)
Oct 2013	<p><b>For launch of Genium INET Platform:</b></p> <p>2.3 ACCOUNT PROPAGATION WINDOW</p> <p>3.2 TRADE HISTORY WINDOW</p> <p>3.3 TRADE TRANSFER WINDOW</p> <p>3.4.4 HOLDING GIVE UP WINDOW</p> <p>3.6.2 ERROR LOG WINDOW</p> <p>4.2 PENDING EXERCISE WINDOW</p> <p>5.1 CLEARING INFORMATION WINDOW</p> <p>5.2 REPORTS WINDOW</p> <p>6.1 SERIES WINDOW</p> <p>6.3 UNDERLYING WINDOW</p> <p>7 MARGIN WINDOW</p> <p>Appendix 1- Reports and Data Files</p> <p>Appendix 2 - Prerequisite for DCASS Software Installation</p> <p>Appendix 3 - Network Setup</p> <p>Appendix 4 - Operational Forms (HKCC &amp; SEOCH)</p>	<p>Updated for the Account Propagates description</p> <p>Updated for the new columns in Trade History window description</p> <p>Updated for the Trade Transfer window description and APT trade method</p> <p>Updated for the new filters in Holding Give up window description</p> <p>Updated for the Error Log window description</p> <p>Updated for the new filters in Pending Exercise window description</p> <p>Updated for the new columns in Clearing Information window description</p> <p>Updated for RP012 w columns in Clearing Information window descriptioning Aft</p> <p>Updated for the Series window description for Combo Series or TMC</p> <p>Updated for the underlying window description</p> <p>Updated for enhanced margin simulation functions</p> <p>Updated layout, description and sample: RP012 – Net Projected Loss</p> <p>Updated for the Prerequisite for DCASS Software Installation</p> <p>Updated for the Network Setup for Genium Rollout</p> <p>Inclusion of hyperlink to operational forms of SEOCH and link the operational forms of HKCC to “Forms for HKCC / SEOCH Participants” at HKEx website</p>

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July 2013	1.6.5.2 DATABASE MONITORING	Updated for procedures to monitor DCASS database size
July 2013	1.1 HOTLINE 1.6.5.2 DATABASE MONITORING	Updated for DCASS hotline services time Updated for database file size which requires reporting
Apr 2013	1.1 HOTLINE 1.3 OPERATION TIMELINE 1.6.5.2 DATABASE MONITORING 1.6.6 DCASS TERMINAL BACKUP FACILITIES 2.4 ACCOUNT POSITION WINDOW 3.2 TRADE HISTORY WINDOW 3.4.4 HOLDING GIVE UP WINDOW Appendix 2– Prerequisite for DCASS Software Installation Appendix 3 – Network Setup Appendix 4 – Operational Forms (HKCC)	Updated for DCASS hotline services time Updated for the launch of After-Hours Futures Trading(AHFT) Updated for DCASS technical hotline Updated for the submission deadline of Form S and the service hours Updated for NTD positions Updated for field headings Updated for give up trades during T+1 session Updated for software requirement for DCASS Server Updated for HKEx's hosting services and removal of IBM Director Inclusion of operational forms for HKCC
Nov 2012	2.4 ACCOUNT POSITION WINDOW 3.2 TRADES HISTORY WINDOW 5.2.7 REPORTS LOCATION 6.4 CLEARING DATES WINDOW  Appendix 2– Prerequisite for DCASS Software Installation	Updated for NTD positions Updated new column for NTD trades Updated report directory for DCASS server PC The Clearing Dates window is introduced to display respective clearing dates information of each instrument type  Updates of hardware and software requirements for DCASS Application Upgrade
Nov 2012	Appendix 1– Reports and Data Files	Updated layout, description and sample: RP008 – HKCC Participant Additional Deposits RP010 – Net Margin Summary / Net Risk Margin Summary
May 2012	Appendix 2– Prerequisite for DCASS Software Installation	Updates of hardware and software requirements for operating system upgrade to Microsoft Windows 7
Dec 2011	3.2 TRADE HISTORY WINDOW	For implementation of DCASS Software Upgrade:  Updated new filter table and column for

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	3.4.3 SPLIT GIVE UP TRADES 3.5.3 MULTIPLE TRADES RECTIFICATION 5.2.7 REPORTS LOCATION  Appendix 2– Prerequisite for DCASS Software Installation  Appendix 3 – Network Setup	unadjusted series Updated note for give up operation Updated note and summary for trade rectification  Updated for report directory for DCASS server PC  Updated for the requirements in the software, hardware and network per new DCASS software version  Inclusion of Prohibited Actions on DCASS system
Aug 2011	Appendix 1– Reports and Data Files	Updated layout and sample for RMB stock options: TP001 – Position Details TP002 – Position Summary TP003 – Position Movement Details TP004 – Daily Trading Statement TP005 – Fees & Variation TP006 – Transaction Fee Summary TP007 – Monthly Fee Summary TP008 – Premium Summary TP009 – Exercise and Assign Summary TP010 – Deliveries Details TP011 – Capital Adjustment Series TP012 – Give-Up/ Take-Up Summary TP013 – Automatic Exercise Information for stock options
June 2011	Appendix 1– Reports and Data Files	Update field description: RP005 – Theoretical Options Pricing Parameters RP006 – Series Prices
May 2011	Appendix 1– Reports and Data Files	Updated layout, description and sample: RP005 – Theoretical Options Pricing Parameters RP006 – Series Prices
March 2011	1.1 HOTLINE  1.3 OPERATION TIMELINE 5.2 REPORT WINDOW	Updated for DCASS Technical hotline services time  Updated for extension of trading hours
Dec 2010	1.1 HOTLINE 1.6.6 DCASS TERMINAL BACKUP FACILITIES	Updated for hotline services time Updated for change of building name
Feb 2010	1.2 INPUT SERVICING 2.4.3 CROSS PRODUCT NETTING  1.6.5.2 DATABASE MONITORING	Updated for the introduction of Flexible Index Options

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	5.2.7 REPORT LOCATION  Appendix 1– Reports and Data Files  Appendix 2– Prerequisite for DCASS Software Installation Appendix 3– Network Setup	Updated for the new directory paths for the database & reports per new DCASS software version.  Updated description and report sample: RP004 - Greeks  Updated for the requirements in the software, hardware and network per new DCASS software version
Nov 2009	5.2 REPORTS WINDOW  Appendix 1– Reports and Data Files	Updated for the additional DCASS data file RP011/RPI11  Included description of the additional data file: RP011, RPI11 - Net Position Data File
Sep 2009	1.3 OPERATION TIMELINE 5.2 REPORTS WINDOW	Updated for extension of DCASS report retrieval time
July 2009	1.6.6 DCASS TERMINAL BACKUP FACILITIES	Update Form S
Dec 2008	1.2 INPUT SERVICING 1.6.4 DISCONNECTION 1.6.5 DCASS HOUSE KEEPING 2.1.2 NAMING CONVENTION 2.4.1 POSITION TRANSFER 2.4.3 CROSS PRODUCT NETTING 3.2 TRADE HISTORY 5.2.7 REPORTS LOCATION 8.3.2 MENU ACCESS TYPE	The new DCASS Terminal software in 2009 Q1 will bring about the following changes:  1) A new function, Cross Product Netting, is introduced for the close out of fungible standard and mini contracts. A new section (2.4.3) is added and other related sections are updated.  2) Enhanced DCASS Terminal housekeeping job will kept trade and delivery records for 2 weeks.  3) The software is installed in a new directory and the report location is changed.  In addition, some minor changes are updated in account naming conversion, procedure after terminal disconnection and example for position transfer.
Nov 2008	1.6.6 DCASS TERMINAL BACKUP FACILITIES	Updated for introduction of DCASS Terminal Backup Facilities
Aug 2008	Appendix 1– Reports and Data Files	Include Gold Futures in the following report and data file samples: RP003,RPI03 - Margin Summary RP004 - Greeks RP006 - Series Prices RP009 - Series Greeks Data File RP010, RPI10 - Net (Risk) Margin Summary TP001 - Position Details TP002 - Position Summary

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	Appendix 2 – Prerequisite for DCASS Software Installation	TP003 - Position Movement Details TP004 - Daily Trading Statement TP005 - Fees & Variation TP006 - Transaction Fee Summary TP007 - Monthly Fee Summary TP010 - Deliveries Details TP012 - Give-Up / Take-Up Summary  Update software and hardware requirements for DCASS Terminal.
Jun 2008	4 Exercise	Update the in-the-money triggering percentage for SEOCH products
Apr 2008	1.2 INPUT SERVICING  5.2.7 REPORTS LOCATION  Appendix 2– Prerequisite for DCASS Software Installation Appendix 3– Network Setup	Updated for new form for HHI and MCH position adjustment  Updated the names of zipped RPFs  Newly introduced
Mar 2008	Appendix 1– Reports and Data Files  8.3.2 AVAILABLE MENU ACCESS TYPE	Updated for existing report: - RP004 Greek  Update the description for Available Menu Access Type
Oct 2007		Version 19.1