Mar 2021



OTC Clearing Hong Kong Limited

OTC ACCOUNT SERVICES INFORMATION SYSTEM ("OASIS) WEB PORTAL USER MANUAL PART VI - APPENDIX





Disclaimer

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Appendix 1 — Sample CSV file for what-If Portfolio Upload

Provided by OTC Clear separately.

You may contact OTC Clear - OTCmembership@hkex.com.hk to obtain the file.



Appendix 2 — Default Trade Template of What-If Trade

Below are the detailed data formats What-If Trade templates. When using the "Trade Input" function, user can make reference to the table below to input the appropriate value/strings.

Note:

- 1. All fields below MUST be entered by the user
- 2. Supported rate index may be subject to further change

Interest Rate Swap/ Non-Deliverable Interest Rate Swap/ Cross-Currency Swap Trade Template

General Terms		
Fields	Format/Example	Supported Value
Counterparty	XXXXXXXXXXX	
Book	XXXXXXXXXXX	
TradeDate	DD/MM/YY	
SettlementCurrency	XXXXXXXXXXX	
SettlementFxReset	XXXXXXXXXXX	
Log 1 Torms	1	1
Leg1_Type	Fixed	Fixed Float
Leg1_PayReceive	PAY	PAY
		REC
Leg1_Currency	USD	USD
		HKD
		EUR
		CNH
		CNY
		THB
		TWD
		KRW
Leg1_Amount		
Leg1_StartDate	DD/MM/YY	
Leg1_EndDate	DD/MM/YY	
Leg1_Rate	XXXXXXXXXXX	
Leg1_IndexFactor	1	1
Leg1_Type	LIBOR	LIBOR
		HIBOR
		EURIBOR
		SOFR
		FEDFUNDS
		HONIA
		EuroSTR
Leg1_Tenor	3M	1D
		1M
		3M CM
Log1 Sprood		OW
Leg1_IndexSource	ВВА	
		NYEED
		FCB
		FEDEUNDS1
		ТМА
Leg1 Compund	TRUE	TRUE
		FALSE
Leg1_CompoundFrequency	DLY	DLY
		МТН
		QTR
Leg1_ComoundMethod	Flat	Flat



Leg1_ResetTiming	BEG_PER	BEG_PER
	MTH	
Leg1_Frequency		OTR
		SA
		PA
		ZC
Leg1_DateRoll	MOD_FOLLOW	MOD_FOLLOW
		FOLLOWING
		END_MONTH
Leg1_RollDay	XXXXXXXXXXX	
Leg1_PaymentLag	XXXXXXXXXXX	
Leg1_DayCount	ACT/360	ACT/360
		ACT/365
		30/360
Leg1_Holidays	XXXXXXXXXXX	
Leg1_PrincipalExchangeInitial	TRUE	TRUE
		FALSE
Leg1_PrincipalExchangeFinal	TRUE	TRUE
		FALSE
Leg1_SettlementFxReset	XXXXXXXXXXX	
Leg1_SettlementCurrency	XXXXXXXXXXX	
Leg1_SettlementFXResetHoliday	BEJ_ND	BEJ_ND
		BAN_ND
Leg1_FXResetOffset	XXXXXXXXXXX	
Leg1_StubCustomIdxB	XXXXXXXXXXXX	
Leg 2 Terms		
Leg Z Terms		
Leg2_Type	Fixed	Fixed
Leg2_Type	Fixed	Fixed Float
Leg2_Type Leg2_PayReceive	Fixed PAY	Fixed Float PAY
Leg2_Type Leg2_PayReceive	Fixed PAY	Fixed Float PAY REC
Leg2_Type Leg2_PayReceive Leg2_Currency	Fixed PAY USD	Fixed Float PAY REC USD
Leg2_Type Leg2_PayReceive Leg2_Currency	Fixed PAY USD	Fixed Float PAY REC USD HKD
Leg2_Type Leg2_PayReceive Leg2_Currency	Fixed PAY USD	Fixed Float PAY REC USD HKD EUR
Leg2_Type Leg2_PayReceive Leg2_Currency	Fixed PAY USD	Fixed Float PAY REC USD HKD EUR CNH
Leg2_Type Leg2_PayReceive Leg2_Currency	Fixed PAY USD	Fixed Float PAY REC USD HKD EUR CNH CNY
Leg2_Type Leg2_PayReceive Leg2_Currency	Fixed PAY USD	Fixed Float PAY REC USD HKD EUR CNH CNH CNY THB TN/D
Leg2_Type Leg2_PayReceive Leg2_Currency	Fixed PAY USD	Fixed Float PAY REC USD HKD EUR CNH CNH CNY THB TWD
Leg2_Type Leg2_PayReceive Leg2_Currency	Fixed PAY USD	Fixed Float PAY REC USD HKD EUR CNH CNH CNY THB TWD INR KPW
Leg2_Type Leg2_PayReceive Leg2_Currency	Fixed PAY USD	Fixed Float PAY REC USD HKD EUR CNH CNH CNY THB TWD INR KRW
Leg2_Type Leg2_PayReceive Leg2_Currency Leg2_Amount Leg2_Amount	Fixed PAY USD XXXXXXXXXXX	Fixed Float PAY REC USD HKD EUR CNH CNY THB TWD INR KRW
Leg2_Type Leg2_PayReceive Leg2_Currency Leg2_Amount Leg2_StartDate	Fixed PAY USD XXXXXXXXXX DD/MM/YY	Fixed Float PAY REC USD HKD EUR CNH CNH CNY THB TWD INR KRW
Leg2_Type Leg2_PayReceive Leg2_Currency Leg2_Amount Leg2_StartDate Leg2_EndDate	Fixed PAY USD XXXXXXXXXX DD/MM/YY DD/MM/YY	Fixed Float PAY REC USD HKD EUR CNH CNY THB TWD INR KRW
Leg2_Type Leg2_PayReceive Leg2_Currency Leg2_Currency Leg2_Amount Leg2_StartDate Leg2_EndDate Leg2_Rate	Fixed PAY USD XXXXXXXXXX DD/MM/YY DD/MM/YY	Fixed Float PAY REC USD HKD EUR CNH CNH CNY THB TWD INR KRW
Leg2_Type Leg2_PayReceive Leg2_Currency Leg2_Currency Leg2_Currency Leg2_Currency Leg2_Currency Leg2_Currency Leg2_Currency Leg2_Amount Leg2_StartDate Leg2_EndDate Leg2_IndexFactor	Fixed PAY USD XXXXXXXXXX DD/MM/YY DD/MM/YY XXXXXXXXXX 1	Fixed Float PAY REC USD HKD EUR CNH CNH CNY THB TWD INR KRW
Leg2_Type Leg2_PayReceive Leg2_Currency Leg2_Currency Leg2_StartDate Leg2_EndDate Leg2_Rate Leg2_IndexFactor Leg2_Type	Fixed PAY USD XXXXXXXXXX DD/MM/YY DD/MM/YY XXXXXXXXXX 1 LIBOR	Fixed Float PAY REC USD HKD EUR CNH CNY THB TWD INR KRW
Leg2_Type Leg2_PayReceive Leg2_Currency Leg2_Currency Leg2_StartDate Leg2_StartDate Leg2_EndDate Leg2_Rate Leg2_IndexFactor Leg2_Type	Fixed PAY USD XXXXXXXXXX DD/MM/YY DD/MM/YY XXXXXXXXXX 1 LIBOR	Fixed Float PAY REC USD HKD EUR CNH CNH CNY THB TWD INR KRW INR KRW I INR KRW
Leg2_Type Leg2_PayReceive Leg2_Currency Leg2_Currency Leg2_StartDate Leg2_StartDate Leg2_EndDate Leg2_Rate Leg2_IndexFactor Leg2_Type	Fixed PAY USD XXXXXXXXXX DD/MM/YY DD/MM/YY XXXXXXXXXX 1 LIBOR	Fixed Float PAY REC USD HKD EUR CNH CNH CNY THB TWD INR KRW INR KRW I INR KRW
Leg2_Type Leg2_PayReceive Leg2_Currency Leg2_Currency Leg2_StartDate Leg2_StartDate Leg2_EndDate Leg2_Rate Leg2_IndexFactor Leg2_Type	Fixed PAY USD XXXXXXXXXX DD/MM/YY DD/MM/YY XXXXXXXXXX 1 LIBOR	Fixed Float PAY REC USD HKD EUR CNH CNH CNY THB TWD INR KRW INR KRW I INR KRW I EUR CNH TWD INR KRW I EUR EUR EUR EUR EUR EUR EUR EUR
Leg2_Type Leg2_PayReceive Leg2_Currency Leg2_Currency Leg2_StartDate Leg2_EndDate Leg2_Rate Leg2_IndexFactor Leg2_Type	Fixed PAY USD XXXXXXXXXX DD/MM/YY DD/MM/YY XXXXXXXXXX 1 LIBOR	Fixed Float PAY REC USD HKD EUR CNH CNH CNY THB TWD INR KRW I I I LIBOR HIBOR EURIBOR SOFR FEDFUNDS HONIA
Leg2_Type Leg2_PayReceive Leg2_Currency Leg2_Currency Leg2_StartDate Leg2_EndDate Leg2_Rate Leg2_IndexFactor Leg2_Type	Fixed PAY USD XXXXXXXXX DD/MM/YY DD/MM/YY XXXXXXXXXX 1 LIBOR	Fixed Float PAY REC USD HKD EUR CNH CNY THB TWD INR KRW I I I LIBOR HIBOR EURIBOR SOFR FEDFUNDS HONIA EuroSTR
Leg2_Type Leg2_PayReceive Leg2_Currency Leg2_Currency Leg2_StartDate Leg2_EndDate Leg2_Rate Leg2_IndexFactor Leg2_Type	Fixed PAY USD XXXXXXXXXX DD/MM/YY DD/MM/YY XXXXXXXXXX 1 LIBOR 3M	Fixed Float PAY REC USD HKD EUR CNH CNY THB TWD INR KRW LIBOR HIBOR EURIBOR SOFR FEDFUNDS HONIA EuroSTR 1D
Leg2_Type Leg2_PayReceive Leg2_Currency Leg2_Currency Leg2_Currency Leg2_StartDate Leg2_EndDate Leg2_Rate Leg2_IndexFactor Leg2_Type Leg2_Tenor	Fixed PAY USD XXXXXXXXXX DD/MM/YY DD/MM/YY XXXXXXXXXX 1 LIBOR 3M	Fixed Float PAY REC USD HKD EUR CNH CNY THB TWD INR KRW I I I LIBOR HIBOR EURIBOR SOFR FEDFUNDS HONIA EuroSTR 1D 1M
Leg2_Type Leg2_PayReceive Leg2_Currency Leg2_Currency Leg2_Currency Leg2_StartDate Leg2_EndDate Leg2_Rate Leg2_IndexFactor Leg2_Type Leg2_Tenor	Fixed PAY USD XXXXXXXXX DD/MM/YY DD/MM/YY XXXXXXXXXX 1 LIBOR 3M	Fixed Float PAY REC USD HKD EUR CNH CNY THB TWD INR KRW
Leg2_Type Leg2_PayReceive Leg2_Currency Leg2_Currency Leg2_StartDate Leg2_EndDate Leg2_Rate Leg2_IndexFactor Leg2_Type Leg2_Tenor	Fixed PAY USD XXXXXXXXX DD/MM/YY DD/MM/YY XXXXXXXXXX 1 LIBOR 3M	Fixed Float PAY REC USD HKD EUR CNH CNY THB TWD INR KRW 1 LIBOR HIBOR EURIBOR SOFR FEDFUNDS HONIA EuroSTR 1D 1M 3M 6M
Leg2_Type Leg2_PayReceive Leg2_Currency Leg2_Currency Leg2_StartDate Leg2_EndDate Leg2_Rate Leg2_IndexFactor Leg2_Type Leg2_Tenor Leg2_Spread	Fixed PAY USD XXXXXXXXXX DD/MM/YY DD/MM/YY XXXXXXXXXX 1 LIBOR 3M	Fixed Float PAY REC USD HKD EUR CNH CNY THB TWD INR KRW I I I LIBOR HIBOR EURIBOR SOFR FEDFUNDS HONIA EuroSTR ID 1M 3M 6M
Leg2_Type Leg2_PayReceive Leg2_Currency Leg2_Currency Leg2_Currency Leg2_StartDate Leg2_EndDate Leg2_Rate Leg2_IndexFactor Leg2_Type Leg2_Tenor Leg2_Spread Leg2_IndexSource	Fixed PAY USD XXXXXXXXXX DD/MM/YY DD/MM/YY XXXXXXXXXX 1 LIBOR 3M XXXXXXXXXX BBA	Fixed Float PAY REC USD HKD EUR CNH CNH CNY THB TWD INR KRW I I I I I I I I I I I I I



		НКАВ
		NYFED
		ECB
		FEDFUNDS1
		ТМА
Leg2_Compund	TRUE	TRUE
		FALSE
Leg2_CompoundFrequency	DLY	DLY
		MTH
		QTR
Leg2_ComoundMethod	Flat	Flat
Leg2_ResetTiming	BEG_PER	BEG_PER
		END_PER
Leg2_Frequency	MTH	MTH
		QTR
		SA
		PA
		ZC
Leg2_DateRoll	MOD_FOLLOW	MOD_FOLLOW
		FOLLOWING
		END_MONTH
Leg2_RollDay	XXXXXXXXXXX	
Leg2_PaymentLag	XXXXXXXXXXX	
Leg2_DayCount	ACT/360	ACT/360
		ACT/365
		30/360
Leg2_Holidays	XXXXXXXXXXX	
Leg2_PrincipalExchangeInitial	TRUE	TRUE
		FALSE
Leg2_PrincipalExchangeFinal	TRUE	TRUE
		FALSE
Leg2_SettlementFxReset	XXXXXXXXXXX	
Leg2_SettlementCurrency	XXXXXXXXXXX	
Leg2_SettlementFXResetHoliday	BEJ_ND	BEJ_ND
		TAI_ND
		BAN_ND
		KOW_ND
		MUM_ND
Leg2_SettlementFXResetOffset	XXXXXXXXXXX	
Leg2_FXResetOffset	XXXXXXXXXXX	
Leg2_StubCustomIdxB	XXXXXXXXXXX	

FX Spot/ FX Forward Trade Template

Fields	Format/Example	Supported Value
Counterparty	XXXXXXXXXXX	
Book	XXXXXXXXXXX	
BuySell	BUY	BUY
		SELL
StartDate	DD/MM/YY	
TradeNotional	XXXXXXXXXXX	
PrimaryCurrency	USD	USD
PrimaryAmount	XXXXXXXXXXX	
SecondaryCurrency	HKD	HKD
		CNH
SecondaryAmount	XXXXXXXXXXX	
Spot Rate	XXXXXXXXXXX	
Forward Points	XXXXXXXXXXX	
Forward Rate	XXXXXXXXXXX	
Trade Date	DD/MM/YY	
Settlement Date	DD/MM/YY	



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Keyword.IM_PORTFOLIO_NAME	XXXXXXXXXXX	
Keyword.TradeSource	HKEXGTI	HKEXGTI
Keyword.OriginalCpty	XXXXXXXXXXX	

FX Swap Trade Template

Fields	Format/Example	Supported Value
TradeCounterparty	XXXXXXXXXXX	
TradeBook	XXXXXXXXXXX	
BuySell	BUY	BUY SELL
TradeDateTime	DD/MM/YY	
ProductType	XXXXXXXXXXX	
PrimaryCurrency	USD	USD
SecondaryCurrency	НКD	HKD CNH
NegotiableCurrency	XXXXXXXXXXX	
PrimaryAmount	XXXXXXXXXXX	
SecondaryAmount	XXXXXXXXXXX	
Settlement Date	DD/MM/YY	
Spot Rate	XXXXXXXXXXX	
Forward Points	XXXXXXXXXXX	
Forward Rate	XXXXXXXXXXX	
MarginPoint	XXXXXXXXXXX	
FinalRate	XXXXXXXXXXX	
PrimaryRate	XXXXXXXXXXX	
SecondaryRate	XXXXXXXXXXX	
FarPrimaryAmount	XXXXXXXXXXX	
FarSecondaryAmount	XXXXXXXXXXX	
FarSettlementDate	DD/MM/YY	
FarForwardPoints	XXXXXXXXXXX	
FarForwardRate	XXXXXXXXXXX	
FarMarginPoint	XXXXXXXXXXX	
FarFinalRate	XXXXXXXXXXX	
FarPrimaryRate	XXXXXXXXXXX	
FarSecondaryRate	XXXXXXXXXXX	
Keyword.IM_PORTFOLIO_NAME	XXXXXXXXXXX	
Keyword.TradeSource	HKEXGTI	HKEXGTI
Keyword.OriginalCpty	XXXXXXXXXXX	

FX NDF Trade Template

General Terms		
Fields	Format/Example	Supported Value
Counterparty	XXXXXXXXXXX	
Book	XXXXXXXXXXX	
BuySell	BUY	BUY SELL
Trade Date	DD/MM/YY	
Settlement Date	DD/MM/YY	
PrimaryCurrency	USD	USD
PrimaryAmount	XXXXXXXXXXX	
SecondaryCurrency	НКД	CNY KRW INR TWD
SecondaryAmount	XXXXXXXXXXX	
NegotiableCurrency	XXXXXXXXXXX	



Spot Rate	XXXXXXXXXXX	
Forward Points	XXXXXXXXXXX	
Forward Rate	XXXXXXXXXXX	
MarginPoint	XXXXXXXXXXX	
FinalRate	XXXXXXXXXXX	
Reset Date	DD/MM/YY	
FXResetRate	CNY01	CNY01 KRW02 TWD03 INR01
FXSetlementCurrency	USD	USD
Keyword.OriginalCpty	XXXXXXXXXXX	
Keyword.IM_PORTFOLIO_NAME	XXXXXXXXXXX	

Appendix 3 — Full List of Collateral Movement Request Status & Reject Messages

Table 3.1 – Full list of available status

Status	Description
Margin Call	
VERIFIED	Margin Call Issued
CANCELLED	Margin Call cancelled
CHECK_SDI_REC	Error occurred while margin call is triggered due to missing static setup
Collateral Deposit Request	
VERIFIED	Collateral Deposit Request is received by OTC Clear
4EYES	Maker submitted the Collateral Deposit Request; pending the approval from Checker before sending to OCT Clear.
HELD	The Collateral Deposit Request is under processing by OTC Clear
CANCELLED	The Collateral Deposit Request is cancelled or Rejected by OTC Clear
SEC_DEPOSIT_WAIT	The non-cash collateral deposit is under concentration limit check processing. Only applies to non-cash collateral.
CHECK_SDI_REC	Error occurred while Collateral Deposit Request is processed due to missing static setup
SEC_DEPOSIT_AUTH	The non-cash collateral deposit is under concentration limit check processing. Only applies to non-cash collateral.
CHECK_INTER_A/C	The deposit for inter-account collateral transfer is under processing by OTC Clear.
Collatoral Withdrawal Poque	set
4EYES	Maker submitted the Collateral Withdrawal Request; pending the approval from Checker before sending to OCT Clear.
HELD	The Collateral Withdrawal Request is under processing by OTC Clear
CANCELLED	The Collateral Withdrawal Request is cancelled or Rejected by OTC Clear

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PRE_CCP_APPROVAL	Collateral Withdrawal Request is sent to OTC Clear	
CCP APPROVAL	The Collateral Withdrawal Request is under processing by OTC Clear	
TO_REJECT	The Collateral Withdrawal Request will be rejected by OTC Clear	
NO HEADROOM	The amount of withdrawal request exceeds the excess collateral can be withdrawn.	
	(Cash collateral) Withdrawal request passed all checks performed by OTC Clear, a transitional status prior to "VERIFIED". (Non-cash collateral) Withdrawal request is either under concentration limit or fail to	
CONC_LIMIT_FAIL	pass concentration limit check.	
	The withdrawal request passed all shocks performed by OTC Clear	
VERIFIED	i ne withdrawai request passed all checks performed by OTC Clear.	
CHECK_SDI_WDL	Error occurred while Collateral Withdrawal Request is processed due to missing static setup	

Table 3.2 – Full list of Reject Message

Reject Reason	Description	
	The request was cancelled by the system as Checker has not approved the request	
Auto Cancel	prior to the close of the withdrawal/deposit window	
Outside Business Hours	Request was made outside of the withdrawal/deposit window	
Invalid Settle Date/Time to Cash Flow/Quantity/Inter Account Trade	The request was cancelled as there is invalid detail, e.g. future value date for cash collateral movement request.	
Insufficient Position		



Appendix 4 — Additional Features to settle margin call in non-base currency

Currently, OTC Clear will automatically issue the margin call (EOD Initial Margin ("IM") call and intra-day margin call) in base currency (HKD). The following procedure is to facilitate and provide guidance on settling margin call in both base and non-base currencies (in normal days or currency holidays):

1. EOD IM Call at 8:30 a.m. HK Local Time

Case 1: Settle in base currency (HKD)

Member can refer to "WEB ERSCollateral report" (generated on End of prior day) to retrieve the (indicative) IM call amount in base currency (if any) in advance. On next day morning member will see the actual call information shown in OASIS and use RTGS to settle HKD.

Case 2: Settle in non-base currency

In this case, member has to determine minimum amount of settling margin call in non-base currency:

Step 1 - Member opens "WEB ERSCollateral report" and check aggregated collateral in HKD and Initial Margin (published on end of prior business day)

Member	Member ID	AvailableCollateral	Used	Initial Margin
DBAGBANK013T	DBAGBANK013T_House	-	893,629.32	893,629.32

Step 2 – Member uses the FX rates (member is advised to settle margin call in USD as "7.75" – the lower bound of USD/HKD FX rate can be used as a conversion rate. Other FX rates (e.g., EURHKD, CNHHKD) can be provided by OTC Clear via email upon request from members) and check "WEB IM Collateral report" (published on 1st portfolio novation cycle – i.e. roughly 8:30 a.m. HK local time) for haircuts information.

1	Member ID	Туре	Description	Currency	Nominal	Clean Price	Value	Haircut	All-In Value	Contract Currency	Contract Value
2	RMDUMMY1	Cash	HKD	HKD	130,000.00		130,000.00	0.5	129,350.00	HKD	129,350.00
3	RMDUMMY1	Cash	EUR	EUR	150,000.00		150,000.00	6	141,000.00	HKD	1,462,060.06
4	RMDUMMY1	Cash	USD	USD	1,170,000.00		1,170,000.00	0.5	1,164,150.00	HKD	9,033,396.55
5	RMDUMMY1	Cash	CNH	CNH	110,000.00		110,000.00	1.9	107,910.00	HKD	136,580.98

Step 3 - Member uses the following formula to **manually** calculate equivalent call amount (Here we use USD as an example)

[(Initial margin - Aggregated Collateral in HKD) / USD FX rate] / (1 – USD haircut)

The minimum margin call amount (to be settled) in USD equivalent will be: [(893,629.32 – 0) / 7.75] / (1- 0.5%) = 898,120 (USD)



- Step 4 Go to 'MARGIN CALLS' menu of OASIS
- Step 5 Click 'Actions' button,
- Step 6 'New Mandatory Deposit' function will pop out and click it.

	Home - Dashbo	urt		Approvals	and i		Collateral			Decume	nt Dewnle	bad		
forne - Dashboa	rd						Mar	gin Activity						
liter Hargin Account ALL	aq 🗐 .	Create Deposit Showing 1 - 2 of 2	c							Rows 5	•	«	< 1	>
Durrency ALL + Value Date From		Actions Status 🛊	Trade 🛊	Account CASE-MUTCH Minimum	‡ Type VV exptCd	Entered Date \$	Settle Date 🛊 36/00/214	Currency 🛊 IND	Amount 🛊 Cole 🕻	Generation	el Colume	a‡ a	nject Reaso	~

Step 7 - Select 'Cash' and click 'Next' button

Create Mandatory Select Collateral T		2/3
Collateral Type	CASH -	
Cancel	Previous Next	

Step 8 - Select the relevant currency as what you determine in Step 3



Create Mandato	ry Deposit	3/3
Settle Date*	07/08/2014	
Currency*	USD -	
Amount*		
1		
Cancel	Previous Next	

Step 9 - Input the particular amount as what you determined in Step 3 and click 'Next' button.

		3/3
Settle Date*	07/08/2014	
Currency*	USD -	
Amount*	115,886.45	
Cancel	Previous Next	



Step 10 - Click 'Finish' button and then perform 4 eyes check once you got the below message.

Margin Account	DBAGBANK013T IM/Intraday
Settle Date*	07/07/2014
Currency*	USD -
Amount*	115,886.45
Cance	Previous Finish

Step 11 - Perform 4 eyes check once you got the below message.



Step 12 – Member uses RTGS to settle the converted amount calculated in step 3.

2. Intra-day margin call at 2:15 p.m. HK Local Time

Case 1: Settle in base currency (HKD)

Step 1 - Member opens "WEB ERSCollateral report" (the one published on 1:30 p.m. HK local time) to check "Available collateral" and "Used".

Member	Member ID	AvailableCollateral	Used	Initial Margin
DBAGBANK013T	DBAGBANK013T_Ho	ise	- 893,629	893,629.32

Or alternatively, they can wait for monitoring the intraday call information in OASIS (if any) to be published on 2:15pm.

Step 2 – Settle via RTGS for the amount shown in above before 3:15pm.

Case 2: Settle in non-base currencies

Member should follow the procedure below to calculate equivalent call amount (Here we use USD as an example).

Step 1 - Member opens "WEB ERSCollateral report" (the one published on 1:30 p.m. HK local time) to check "Available collateral" and "used".



Or alternatively, they can wait for monitoring the intraday call information in OASIS (if any) to be published on 2:15pm.

Step 2: Member goes to HKEx website to obtain the haircut ratio information. Alternatively, if member's collateral pool contains all types of collateral then member can refer to "WEB IM Collateral" report to obtain such information.

Туре	Descriptic	Currency	Nominal	Clean Price	Value	Haircut	All-InValue	Contract (Contract Value
Cash	HKD	HKD	5,183,834,756.78		5,183,834 /56.7	8 2	5,080,138,061.64	HKD	5,080,158,061.64
Cash	EUR	EUR	900,010,099.00		900,011,099.0	0 16	5 756,008,483.16	HKD	7,537,078,387.80
Cash	USD	USD	900,001,100.00		900,001,100.0	0 6	5 846,001 034.00	HKD	6,567,463,726.89
Cash	CNH	CNH	900,001,150.00		900,00,150.0	0 11	801,001,023.50	HKD	1,012,832,123.17

Step 3: Similar to step 3 in the case of EOD IM Call, member uses the following formula to **manually** calculate equivalent call amount (Here we use USD as an example)

[(Used - Aggregated Collateral in HKD) / USD FX rate] / (1 – USD haircut)



The minimum margin call amount (to be settled) in USD equivalent will be:

[(893,629.32 - 0) / 7.75] / (1- 0.5%) = 898,120 (USD)

Step 4 - Go to 'MARGIN CALLS' menu of OASIS

Step 5 - Click 'Actions' button,

Step 6 - 'New Mandatory Deposit' function will pop out and click it

日氏 香港交	Webome.(的1@dbagbank013t) Log Out User Preferences Change Password Email Us 著														
	Home - Dashbo	ard			Approvals		(Collateral				Document Downloa	d		
Home - Dashboa	ad .						>	Mar	gin Activity						
Filter	QU 💽 1	Create	Deposit												
Margin Account ALL		Showing	1-2 d 2	C								Rows 5 🔹	« < 1	> >)
Currency:		Actions	Status 🖁	Trade 🖕	Account 🛔	Туре	Entered Date 🛊	Sette Date 🛊	Currency	Amount 🛊	Code 🛊	Description of Collateral	🛊 Reject Reaso	.	
ALL • Value Date From:		٥	VERFED	169245	DBAGBANKO13T Milniradey VM	marginCal	06/30/2014	0830/2014	HO	898,120		Cash			
\$	VERIF	'IED	169	245	C										

Step 7 - Select 'Cash' and click 'Next' button

Create Mandatory Deposit

Create Mandatory De Select Collateral Type	e possi 2/3
Collateral Type	CASH -
Cancel	revious Next

Step 8 - Select the relevant currency as what you determine in Step 3



Create Mandato Select Details	ry Deposit 3.	/3
Settle Date*	07/08/2014	
Currency*	USD -	
Amount*		
0		
Cancel	I Previous Next	

Step 9 - Input the particular amount from your calculation in Step 3 and click 'Next' button

Oreate Mandato Select Details	ry Deposit	3 /3
Settle Date*	07/08/2014	
Currency*	USD -	
Amount*	115,886.45	
Cancel	Previous Next	

Step 10 - Click 'Finish' button and then perform 4 eyes check once you got the below message.



Create Mandato Review	ory Deposit 3/3
Margin Account	DBAGBANK013T IM/Intraday
Settle Date*	07/08/2014
Currency*	USD -
Amount*	115,886.45
Cance	Previous Finish

Step 11 - Perform 4 eyes check once you got the below message.



