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HKEX
香港交易所

OTC CLEARING HONG KONG LIMITED

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

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 All matters pertaining to specifications herein are made subject to further revision and are superseded by official HKEx rules.

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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 of IRS and NDF What-If Trade templates. When using the "what-if trade" 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

USD/EUR/HKD/CNH IRS Trade Template (Applicable to both Payfixed and Recfixed)

General Terms		
Fields	Format/Example	Supported Value
Start Date	DD-MMM-YYYY -	-
End Date	DD-MMM-YYYY -	-
Business Day Convention	MOD_FOLLOW	MOD_FOLLOW FOLLOWING PRECEDING
Notional	XXXXXXXXXXX	-
Fixed Leg Terms		
Fixed Rate (%)	XXXXXXXXXXX	-
Fixed Rate Day Count	ACT/360	ACT/360 ACT/365 ACT/ACT 30/360 30E/360
Fixed Rate Coupon Frq	SA	MTH QTR SA PA
Floating Rate Terms		
Floating Rate Index	USD#LIBOR#1M# BBA	USD: USD#LIBOR#1M# BBA USD#LIBOR#3M# BBA USD#LIBOR#6M# BBA USD#LIBOR#12M#BBA EUR: EUR#EURIBOR#1M# Reuters EUR#EURIBOR#3M# Reuters EUR#EURIBOR#6M# Reuters EUR#EURIBOR#12M# Reuters EUR#LIBOR#1M# BBA EUR#LIBOR#3M# BBA EUR#LIBOR#6M# BBA EUR#LIBOR#12M# BBA CNH: CNY#SHIBOR#1M# Reuters CNY#SHIBOR#3M# Reuters CNY#SHIBOR#6M# Reuters CNY#SHIBOR#12M# Reuters HKD: HKD#HIBOR#1M#HKAB HKD#HIBOR#3M#HKAB HKD#HIBOR#6M#HKAB HKD#HIBOR#12M#HKAB
Floating Rate Day Count	ACT/360	ACT/360 (EUR/USD/CNH) ACT/365 (HKD/CNH)
Floating Rate Coupon Frq	QTR	MTH QTR SA PA

Stub Period Rule	NONE	NONE
Floating Rate Spread (bp)	0 -	-
Currency	USD	USD/EUR/CNH/HKD

CNY NDIRS Trade Template

General Terms		
Fields	Format/Example	Supported Value
Start Date	DD-MMM-YYYY	-
End Date	DD-MMM-YYYY	-
Date roll	MOD_FOLLOW	MOD_FOLLOW FOLLOWING PRECEDING
Notional	XXXXXXXXXXX	-
Fixed Leg Terms		
Fixed Rate (%)	XXXXXXXXXXX	-
Fixed Rate Day Count	ACT/365	ACT/360 ACT/365 ACT/ACT 30/360 30E/360
Fixed Rate Coupon Freq	SA	MTH QTR SA PA
Floating Rate Terms		
Floating Rate Day Count	ACT/365	ACT/365
Floating Rate Coupon Freq	QTR	MTH QTR SA PA
Stub Period Rule	NONE	NONE
Floating Rate Spread (bp)	0	-
Currency	CNY	CNY
FX Settlement Index	USD#CNY#CNY01	USD#CNY#CNY01
Floating Rate Index	CNY#CNREPOFIX=CFXS#1W#Reuters	CNY#CNREPOFIX=CFXS#1W#Reuters

USD/EUR Basis Swap Trade Template

General Terms		
Fields	Format/Example	Supported Value
Start Date	DD-MMM-YYYY	-
End Date	DD-MMM-YYYY	-
Business Day Convention	MOD_FOLLOW	MOD_FOLLOW FOLLOWING PRECEDING
Notional	XXXXXXXXXXX	-
Currency	USD	USD/EUR
Receiving Leg Terms		
Floating leg1 Index	EUR#EURIBOR#6M# Reuters	USD: USD#LIBOR#1M#BBA USD#LIBOR#3M# BBA USD#LIBOR#6M# BBA USD#LIBOR#12M# BBA EUR: EUR#EURIBOR#1M# Reuters EUR#EURIBOR#3M# Reuters EUR#EURIBOR#6M# Reuters

		EUR#EURIBOR#12M# Reuters EUR#LIBOR#1M# BBA EUR#LIBOR#3M# BBA EUR#LIBOR#6M# BBA EUR#LIBOR#12M# BBA
Floating leg1 Spread (bp)	0	-
Floating Rate Day Count	ACT/360	ACT/360
Floating leg1 Coupon Freq	QTR	MTH QTR SA PA
Pay Leg Terms		
Floating leg2 Index	EUR#EURIBOR#3M# Reuters	USD: USD#LIBOR#1M#BBA USD#LIBOR#3M# BBA USD#LIBOR#6M# BBA USD#LIBOR#12M# BBA EUR: EUR#EURIBOR#1M# Reuters EUR#EURIBOR#3M# Reuters EUR#EURIBOR#6M# Reuters EUR#EURIBOR#12M# Reuters EUR#LIBOR#1M# BBA EUR#LIBOR#3M# BBA EUR#LIBOR#6M# BBA EUR#LIBOR#12M# BBA
Floating leg2 Spread (bp)	0	-
Floating Rate Day Count	ACT/360	ACT/360
Floating Rate Coupon Freq	QTR	MTH QTR SA PA

FX NDF Trade Template

General Terms		
Fields	Format/Example	Supported Value
Settlement Date	DD-MMM-YYYY	-
Base Currency Notional	XXXXXXXXXXX (can be positive or negative, for example 10,000 User must define)	-
Forward Rate	XXXXXXXXXXX (e.g., 7.0)	-
	XXXXXXX (e.g.,-70,000, this equals to -1 x base currency notional x forward rate)	
Fixing Date	DD-MMM-YYYY (User must define)	-

USDCNH CCS Trade Template (applicable to rec float vs. pay fixed)

General Terms		
Fields	Format/Example	Supported Value
Start Date	DD-MMM-YYYY -	-
End Date	DD-MMM-YYYY -	-
Rec Leg Terms		
Rec Leg FloatingRateIndex	[Ccy]#[Rate Index]#[Rate Index Tenor]#[Rate Index Source]	CNH#HIBOR#1M#TMA CNH#HIBOR#3M#TMA CNH#HIBOR#6M#TMA CNH#HIBOR#12M#TMA USD#LIBOR#1M#BBA USD#LIBOR#3M#BBA USD#LIBOR#6M#BBA USD#LIBOR#12M#BBA
Rec Leg Frq	SA	MTH

		QTR SA PA
Rec Leg Day Count	ACT/360	ACT/360 ACT/365 ACT/ACT 30/360 30E/360
Rec Leg Spread (in bp)	0	-
Rec Leg Business Day Convention	FOLLOWING	MOD_FOLLOW FOLLOWING PRECEDING
Rec Ccy	Currency#CNH	Currency#CNH Currency#USD
Rec Leg Notional	10000.0	-
Pay leg Terms		
Pay Leg Frq	SA	MTH QTR SA PA
Pay Leg Day Count	ACT/360	ACT/360 ACT/365 ACT/ACT 30/360 30E/360
Pay Leg Business Day Convention	FOLLOWING	MOD_FOLLOW FOLLOWING PRECEDING
Pay Ccy	Currency#CNH	Currency#CNH Currency#USD
Pay Leg Notional	10000.0	-
Pay Leg Fixed Rate	0.02	-
Pay Leg Day Count	ACT/360	ACT/360 ACT/365 ACT/ACT 30/360 30E/360

USDCNH CCS Trade Template (applicable to rec fixed vs. pay float)

General Terms		
Fields	Format/Example	Supported Value
Start Date	DD-MMM-YYYY -	-
End Date	DD-MMM-YYYY -	-
Pay Leg Terms		
Pay Ccy	Currency#CNH	Currency#CNH Currency#USD
Pay Leg Notional	10000.0	-
Pay Leg FloatingRateIndex	[Ccy]#[Rate Index]#[Rate Index Tenor]#[Rate Index Source]	CNH#HIBOR#1M#TMA CNH#HIBOR#3M#TMA CNH#HIBOR#6M#TMA CNH#HIBOR#12M#TMA USD#LIBOR#1M#BBA USD#LIBOR#3M#BBA USD#LIBOR#6M#BBA USD#LIBOR#12M#BBA
Pay Leg Frq	SA	MTH QTR SA PA
Pay Leg Day Count	ACT/360	ACT/360

		ACT/365 ACT/ACT 30/360 30E/360
Pay Leg Spread (in bp)	0	-
Pay Leg DayRoll	FOLLOWING	MOD_FOLLOW FOLLOWING PRECEDING
Rec leg Terms		
Rec Ccy	Currency#CNH	Currency#CNH Currency#USD
Pay Leg Notional	10000.0	-
Pay Leg Frq	SA	MTH QTR SA PA
Pay Leg DateRoll	FOLLOWING	MOD_FOLLOW FOLLOWING PRECEDING
Pay Leg day Count	ACT/360	ACT/360 ACT/365 ACT/ACT 30/360 30E/360
Pay Leg Fixed Rate	0.02	-
Pay Leg Day Count	ACT/360	ACT/360 ACT/365 ACT/ACT 30/360 30E/360

USDCNH CCS Trade Template (applicable to rec float vs. pay float)

General Terms		
Fields	Format/Example	Supported Value
Start Date	DD-MMM-YYYY -	-
End Date	DD-MMM-YYYY -	-
Rec Leg Terms		
Rec Ccy	Currency#CNH	Currency#CNH Currency#USD
Rec Leg Day Count	ACT/360	ACT/360 ACT/365 ACT/ACT 30/360 30E/360
Rec Leg FloatingRateIndex	[Ccy]#[Rate Index]#[Rate Index Tenor]#[Rate Index Source]	CNH#HIBOR#1M#TMA CNH#HIBOR#3M#TMA CNH#HIBOR#6M#TMA CNH#HIBOR#12M#TMA USD#LIBOR#1M#BBA USD#LIBOR#3M#BBA USD#LIBOR#6M#BBA USD#LIBOR#12M#BBA
Rec Leg Frq	SA	MTH QTR SA PA
Rec Leg Spread (in bp)	0.0	-
Rec Leg Business Day Convention	FOLLOWING	MOD_FOLLOW FOLLOWING PRECEDING
Rec Leg Notional	10000.0	-

Pay leg Terms		
Pay Ccy	Currency#CNH	Currency#CNH Currency#USD
Pay Leg Frq	SA	MTH QTR SA PA
Pay Leg Business Day Convention	FOLLOWING	MOD_FOLLOW FOLLOWING PRECEDING
Pay Leg Notional	10000.0	-
Pay Leg Spread	0.0	-
Pay Leg day Count	ACT/360	ACT/360 ACT/365 ACT/ACT 30/360 30E/360
Pay Leg FloatingRateIndex	[Ccy]#[Rate Index]#[Rate Index Tenor]#[Rate Index Source]	CNH#HIBOR#1M#TMA CNH#HIBOR#3M#TMA CNH#HIBOR#6M#TMA CNH#HIBOR#12M#TMA USD#LIBOR#1M#BBA USD#LIBOR#3M#BBA USD#LIBOR#6M#BBA USD#LIBOR#12M#BBA

USDCNH CCS Trade Template-CCSRecUSDFloatFEOnly

Fields	Format/Example	Supported Value
Start Date	DD-MMM-YYYY -	-
End Date	DD-MMM-YYYY -	-
Rec Ccy	Currency#USD	Currency#USD
Rec Leg Notional	10000.0	-
Rec Leg Day Count	ACT/360	ACT/360 ACT/365 ACT/ACT 30/360 30E/360
Rec Leg Floating Leg Index	[Ccy]#[Rate Index]#[Rate Index Tenor]#[Rate Index Source]	USD#LIBOR#1M#BBA USD#LIBOR#3M#BBA USD#LIBOR#6M#BBA USD#LIBOR#12M#BBA
Rec Leg Freq	SA	MTH QTR SA PA
Rec Leg Spread	0.0	-
Rec Leg Day Roll	FOLLOWING	MOD_FOLLOW FOLLOWING PRECEDING
Pay Ccy	Currency#CNH	Currency#CNH
Pay Leg Notional	10000.0	-
Pay Leg Freq	SA	MTH QTR SA PA
Pay Leg Day Roll	FOLLOWING	MOD_FOLLOW FOLLOWING PRECEDING
Pay Leg Fixed Rate	0.02	-

Pay Leg day Count	ACT/360	ACT/360 ACT/365 ACT/ACT 30/360 30E/360

USDCNH CCS Trade Template-CCSRecUSDFixedIEOnly

Fields	Format/Example	Supported Value
Start Date	DD-MMM-YYYY -	-
End Date	DD-MMM-YYYY -	-
Pay Leg FloatingRateIndex	[Ccy]#[Rate Index]#[Rate Index Tenor]#[Rate Index Source]	CNH#HIBOR#1M#TMA CNH#HIBOR#3M#TMA CNH#HIBOR#6M#TMA CNH#HIBOR#12M#TMA CNH#SHIBOR#1M#Reuters CNH#SHIBOR#3M#Reuters CNH#SHIBOR#6M#Reuters CNH#SHIBOR#12M#Reuters
Pay Leg Day Count	ACT/360	ACT/360 ACT/365 ACT/ACT 30/360 30E/360
Pay Leg Frq	SA	MTH QTR SA PA
Pay Leg Spread	0.0	-
Pay Leg Business Day Convention	FOLLOWING	MOD_FOLLOW FOLLOWING PRECEDING
Pay Ccy	Currency#CNH	Currency#CNH
Pay Leg Notional	60000	-
Rec Leg Frq	SA	MTH QTR SA PA
Rec Leg Business Day Convention	FOLLOWING	MOD_FOLLOW FOLLOWING PRECEDING
Rec Ccy	Currency#USD	Currency#USD
Rec Leg Notional	10000.0	-
Rec Leg Fixed Rate	0.5	-
Rec Leg Day Count	ACT/360	ACT/360 ACT/365 ACT/ACT 30/360 30E/360

USDCNH CCS Trade Template-CCSPayUSDFloatFEOnly

Fields	Format/Example	Supported Value
Start Date	DD-MMM-YYYY -	-
End Date	DD-MMM-YYYY -	-
Pay Ccy	Currency#USD	Currency#USD
Pay Leg Notional	60000	-
Pay Leg Day Count	ACT/360	ACT/360 ACT/365 ACT/ACT 30/360 30E/360
Pay Leg FloatingRateIndex	[Ccy]#[Rate Index]#[Rate Index Tenor]#[Rate Index Source]	USD#LIBOR#1M#BBA USD#LIBOR#3M#BBA

		USD#LIBOR#6M#BBA USD#LIBOR#12M#BBA
Pay Leg Frq	SA	MTH QTR SA PA
Pay Leg Spread	0.0	-
Pay Leg Day Roll	FOLLOWING	MOD_FOLLOW FOLLOWING PRECEDING
Rec Ccy	Currency#CNH	Currency#CNH
Rec Leg Notional	10000.0	-
Rec Leg Freq	SA	MTH QTR SA PA
Rec Leg Day Roll	FOLLOWING	MOD_FOLLOW FOLLOWING PRECEDING
Rec Leg Fixed Rate	0.5	-
Rec Leg Day Count	ACT/360	ACT/360 ACT/365 ACT/ACT 30/360 30E/360

USDCNH CCS Trade Template-CCSPayUSDFixedFEOnly

Fields	Format/Example	Supported Value
Start Date	DD-MMM-YYYY -	-
End Date	DD-MMM-YYYY -	-
Rec Leg FloatingRateIndex	[Ccy]#[Rate Index]#[Rate Index Tenor]#[Rate Index Source]	CNH#HIBOR#1M#TMA CNH#HIBOR#3M#TMA CNH#HIBOR#6M#TMA CNH#HIBOR#12M#TMA CNH#SHIBOR#1M#Reuters CNH#SHIBOR#3M#Reuters CNH#SHIBOR#6M#Reuters CNH#SHIBOR#12M#Reuters
Rec Leg Day Count	ACT/360	ACT/360 ACT/365 ACT/ACT 30/360 30E/360
Rec Leg Frq	SA	MTH QTR SA PA
Rec Leg Spread	0.0	-
Rec Leg Business Day Convention	FOLLOWING	MOD_FOLLOW FOLLOWING PRECEDING
Rec Ccy	Currency#CNH	Currency#CNH
Rec Leg Notional	60000	-
Pay Leg Frq	SA	MTH QTR SA PA
Pay Leg Business Day Convention	FOLLOWING	MOD_FOLLOW FOLLOWING PRECEDING
Pay Ccy	Currency#USD	Currency#USD
Pay Leg Notional	10000.0	-

Pay Leg Fixed Rate	0.5	-
Pay Leg Day Count	ACT/360	ACT/360 ACT/365 ACT/ACT 30/360 30E/360

USDCNH CCS Trade Template-CCSBasisUSDPayFEOnly

Fields	Format/Example	Supported Value
Start Date	DD-MMM-YYYY -	-
End Date	DD-MMM-YYYY -	-
Pay Ccy	Currency#CNH	Currency#CNH
Pay Leg Day Count	ACT/360	ACT/360 ACT/365 ACT/ACT 30/360 30E/360
Pay Leg FloatingRateIndex	[Ccy]#[Rate Index]#[Rate Index Tenor]#[Rate Index Source]	CNH#HIBOR#1M#TMA CNH#HIBOR#3M#TMA CNH#HIBOR#6M#TMA CNH#HIBOR#12M#TMA CNH#SHIBOR#1M#Reuters CNH#SHIBOR#3M#Reuters CNH#SHIBOR#6M#Reuters CNH#SHIBOR#12M#Reuters
Pay Leg Frq	SA	MTH QTR SA PA
Pay Leg Spread	0.0	-
Pay Leg Business Day Convention	FOLLOWING	MOD_FOLLOW FOLLOWING PRECEDING
Pay Leg Notional	60000	-
Rec Ccy	Currency#USD	Currency#USD
Rec Leg Freq	SA	MTH QTR SA PA
Rec Leg Business Day Convention	FOLLOWING	MOD_FOLLOW FOLLOWING PRECEDING
Rec Leg Notional	10000.0	-
Rec Leg Spread	0.5	-
Rec Leg Day Count	ACT/360	ACT/360 ACT/365 ACT/ACT 30/360 30E/360
Rec Leg FloatingRateIndex	[Ccy]#[Rate Index]#[Rate Index Tenor]#[Rate Index Source]	USD#LIBOR#1M#BBA USD#LIBOR#3M#BBA USD#LIBOR#6M#BBA USD#LIBOR#12M#BBA

USDCNH CCS Trade Template- CCSRecUSDFixedFEOnly

Fields	Format/Example	Supported Value
Start Date	DD-MMM-YYYY -	-
End Date	DD-MMM-YYYY -	-
Pay Leg FloatingRateIndex	[Ccy]#[Rate Index]#[Rate Index Tenor]#[Rate Index Source]	CNH#HIBOR#1M#TMA CNH#HIBOR#3M#TMA CNH#HIBOR#6M#TMA

		CNH#HIBOR#12M#TMA CNH#SHIBOR#1M#Reuters CNH#SHIBOR#3M#Reuters CNH#SHIBOR#6M#Reuters CNH#SHIBOR#12M#Reuters
Pay Leg Day Count	ACT/360	ACT/360 ACT/365 ACT/ACT 30/360 30E/360
Pay Leg Frq	SA	MTH QTR SA PA
Pay Leg Spread	0.0	-
Pay Leg Business Day Convention	FOLLOWING	MOD_FOLLOW FOLLOWING PRECEDING
Pay Ccy	Currency#CNH	Currency#CNH
Pay Leg Notional	60000	-
Rec Leg Frq	SA	MTH QTR SA PA
Rec Leg Business Day Convention	FOLLOWING	MOD_FOLLOW FOLLOWING PRECEDING
Rec Ccy	Currency#USD	Currency#USD
Rec Leg Notional	10000.0	-
Rec Leg Fixed Rate	0.5	-
Rec Leg Day Count	ACT/360	ACT/360 ACT/365 ACT/ACT 30/360 30E/360

USDCNH CCS Trade Template- CCSRecUSDFloatIEOnly

Fields	Format/Example	Supported Value
Start Date	DD-MMM-YYYY -	-
End Date	DD-MMM-YYYY -	-
Rec Ccy	Currency#USD	Currency#USD
Rec Leg Notional	10000.0	-
Rec Leg Day Count	ACT/360	ACT/360 ACT/365 ACT/ACT 30/360 30E/360
Rec Leg Floating Leg Index	[Ccy]#[Rate Index]#[Rate Index Tenor]#[Rate Index Source]	USD#LIBOR#1M#BBA USD#LIBOR#3M#BBA USD#LIBOR#6M#BBA USD#LIBOR#12M#BBA
Rec Leg Freq	SA	MTH QTR SA PA
Rec Leg Spread	0.0	-
Rec Leg Day Roll	FOLLOWING	MOD_FOLLOW FOLLOWING PRECEDING
Pay Ccy	Currency#CNH	Currency#CNH
Pay Leg Notional	10000.0	-
Pay Leg Freq	SA	MTH

		QTR SA PA
Pay Leg Day Roll	FOLLOWING	MOD_FOLLOW FOLLOWING PRECEDING
Pay Leg Fixed Rate	0.02	-
Pay Leg day Count	ACT/360	ACT/360 ACT/365 ACT/ACT 30/360 30E/360

USDCNH CCS Trade Template-CCSPayUSDFloatIEOnly

Fields	Format/Example	Supported Value
Start Date	DD-MMM-YYYY -	-
End Date	DD-MMM-YYYY -	-
Pay Ccy	Currency#USD	Currency#USD
Pay Leg Notional	60000	-
Pay Leg Day Count	ACT/360	ACT/360 ACT/365 ACT/ACT 30/360 30E/360
Pay Leg FloatingRateIndex	[Ccy]#[Rate Index]#[Rate Index Tenor]#[Rate Index Source]	USD#LIBOR#1M#BBA USD#LIBOR#3M#BBA USD#LIBOR#6M#BBA USD#LIBOR#12M#BBA
Pay Leg Freq	SA	MTH QTR SA PA
Pay Leg Spread	0.0	-
Pay Leg Day Roll	FOLLOWING	MOD_FOLLOW FOLLOWING PRECEDING
Rec Ccy	Currency#CNH	Currency#CNH
Rec Leg Notional	10000.0	-
Rec Leg Freq	SA	MTH QTR SA PA
Rec Leg Day Roll	FOLLOWING	MOD_FOLLOW FOLLOWING PRECEDING
Rec Leg Fixed Rate	0.5	-
Rec Leg Day Count	ACT/360	ACT/360 ACT/365 ACT/ACT 30/360 30E/360

USDCNH CCS Trade Template-CCSPayUSDFixedIEOnly

Fields	Format/Example	Supported Value
Start Date	DD-MMM-YYYY -	-
End Date	DD-MMM-YYYY -	-
Rec Leg FloatingRateIndex	[Ccy]#[Rate Index]#[Rate Index Tenor]#[Rate Index Source]	CNH#HIBOR#1M#TMA CNH#HIBOR#3M#TMA CNH#HIBOR#6M#TMA CNH#HIBOR#12M#TMA CNH#SHIBOR#1M#Reuters CNH#SHIBOR#3M#Reuters

		CNH#SHIBOR#6M#Reuters CNH#SHIBOR#12M#Reuters
Rec Leg Day Count	ACT/360	ACT/360 ACT/365 ACT/ACT 30/360 30E/360
Rec Leg Frq	SA	MTH QTR SA PA
Rec Leg Spread	0.0	-
Rec Leg Business Day Convention	FOLLOWING	MOD_FOLLOW FOLLOWING PRECEDING
Rec Ccy	Currency#CNH	Currency#CNH
Rec Leg Notional	60000	-
Pay Leg Frq	SA	MTH QTR SA PA
Pay Leg Business Day Convention	FOLLOWING	MOD_FOLLOW FOLLOWING PRECEDING
Pay Ccy	Currency#USD	Currency#USD
Pay Leg Notional	10000.0	-
Pay Leg Fixed Rate	0.5	-
Pay Leg Day Count	ACT/360	ACT/360 ACT/365 ACT/ACT 30/360 30E/360

USDCNH CCS Trade Template-CCSBasisUSDRecFEOnly

Fields	Format/Example	Supported Value
Start Date	DD-MMM-YYYY -	-
End Date	DD-MMM-YYYY -	-
Rec Ccy	Currency#CNH	Currency#CNH
Rec Leg Day Count	ACT/360	ACT/360 ACT/365 ACT/ACT 30/360 30E/360
Rec Leg FloatingRateIndex	[Ccy]#[Rate Index]#[Rate Index Tenor]#[Rate Index Source]	CNH#HIBOR#1M#TMA CNH#HIBOR#3M#TMA CNH#HIBOR#6M#TMA CNH#HIBOR#12M#TMA CNH#SHIBOR#1M#Reuters CNH#SHIBOR#3M#Reuters CNH#SHIBOR#6M#Reuters CNH#SHIBOR#12M#Reuters
Rec Leg Frq	SA	MTH QTR SA PA
Rec Leg Spread	0.0	-
Pay Leg Business Day Convention	FOLLOWING	MOD_FOLLOW FOLLOWING PRECEDING
Pay Leg Notional	60000	-
Pay Ccy	Currency#USD	Currency#USD
Pay Leg Frq	SA	MTH

		QTR SA PA
Pay Leg Business Day Convention	FOLLOWING	MOD_FOLLOW FOLLOWING PRECEDING
Pay Leg Notional	10000.0	-
Pay Leg Spread	0.5	-
Rec Leg Day Count	ACT/360	ACT/360 ACT/365 ACT/ACT 30/360 30E/360
Rec Leg FloatingRateIndex	[Ccy]#[Rate Index]#[Rate Index Tenor]#[Rate Index Source]	USD#LIBOR#1M#BBA USD#LIBOR#3M#BBA USD#LIBOR#6M#BBA USD#LIBOR#12M#BBA

USDCNH CCS Trade Template-CCSBasisUSDPayIEOnly

Fields	Format/Example	Supported Value
Start Date	DD-MMM-YYYY -	-
End Date	DD-MMM-YYYY -	-
Pay Ccy	Currency#CNH	Currency#CNH
Pay Leg Day Count	ACT/360	ACT/360 ACT/365 ACT/ACT 30/360 30E/360
Pay Leg FloatingRateIndex	[Ccy]#[Rate Index]#[Rate Index Tenor]#[Rate Index Source]	CNH#HIBOR#1M#TMA CNH#HIBOR#3M#TMA CNH#HIBOR#6M#TMA CNH#HIBOR#12M#TMA CNH#SHIBOR#1M#Reuters CNH#SHIBOR#3M#Reuters CNH#SHIBOR#6M#Reuters CNH#SHIBOR#12M#Reuters
Pay Leg Frq	SA	MTH QTR SA PA
Pay Leg Spread	0.0	-
Pay Leg Business Day Convention	FOLLOWING	MOD_FOLLOW FOLLOWING PRECEDING
Pay Leg Notional	60000	-
Rec Ccy	Currency#USD	Currency#USD
Rec Leg Freq	SA	MTH QTR SA PA
Rec Leg Business Day Convention	FOLLOWING	MOD_FOLLOW FOLLOWING PRECEDING
Rec Leg Notional	10000.0	-
Rec Leg Spread	0.5	-
Rec Leg Day Count	ACT/360	ACT/360 ACT/365 ACT/ACT 30/360 30E/360
Rec Leg FloatingRateIndex	[Ccy]#[Rate Index]#[Rate Index Tenor]#[Rate Index Source]	USD#LIBOR#1M#BBA USD#LIBOR#3M#BBA USD#LIBOR#6M#BBA

		USD#LIBOR#12M#BBA

USDCNH CCS Trade Template-CCSBasisUSDRecIEOnly

Fields	Format/Example	Supported Value
Start Date	DD-MMM-YYYY -	-
End Date	DD-MMM-YYYY -	-
Rec Ccy	Currency#CNH	Currency#CNH
Rec Leg Day Count	ACT/360	ACT/360 ACT/365 ACT/ACT 30/360 30E/360
Rec Leg FloatingRateIndex	[Ccy]#[Rate Index]#[Rate Index Tenor]#[Rate Index Source]	CNH#HIBOR#1M#TMA CNH#HIBOR#3M#TMA CNH#HIBOR#6M#TMA CNH#HIBOR#12M#TMA CNH#SHIBOR#1M#Reuters CNH#SHIBOR#3M#Reuters CNH#SHIBOR#6M#Reuters CNH#SHIBOR#12M#Reuters
Rec Leg Frq	SA	MTH QTR SA PA
Rec Leg Spread	0.0	-
Pay Leg Business Day Convention	FOLLOWING	MOD_FOLLOW FOLLOWING PRECEDING
Pay Leg Notional	60000	-
Pay Ccy	Currency#USD	Currency#USD
Pay Leg Frq	SA	MTH QTR SA PA
Pay Leg Business Day Convention	FOLLOWING	MOD_FOLLOW FOLLOWING PRECEDING
Pay Leg Notional	10000.0	-
Pay Leg Spread	0.5	-
Rec Leg Day Count	ACT/360	ACT/360 ACT/365 ACT/ACT 30/360 30E/360
Rec Leg FloatingRateIndex	[Ccy]#[Rate Index]#[Rate Index Tenor]#[Rate Index Source]	USD#LIBOR#1M#BBA USD#LIBOR#3M#BBA USD#LIBOR#6M#BBA USD#LIBOR#12M#BBA

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.
Collateral Withdrawal Request	
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
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.
CONC_LIMIT_FAIL	(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 pass concentration limit check.
VERIFIED	The withdrawal 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

Auto Cancel	The request was cancelled by the system as Checker has not approved the request 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	Type	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

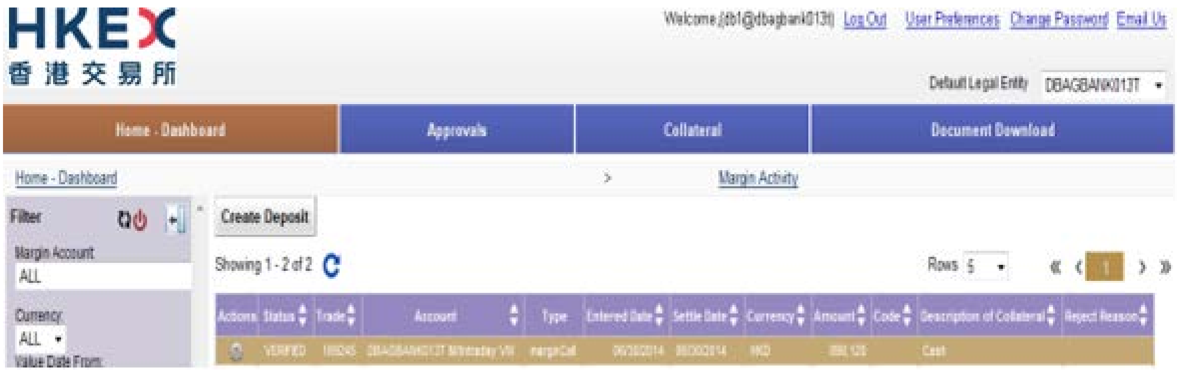
Step 3 - Member uses the following formula to **manually** calculate equivalent call amount (Here we use USD as an example)

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

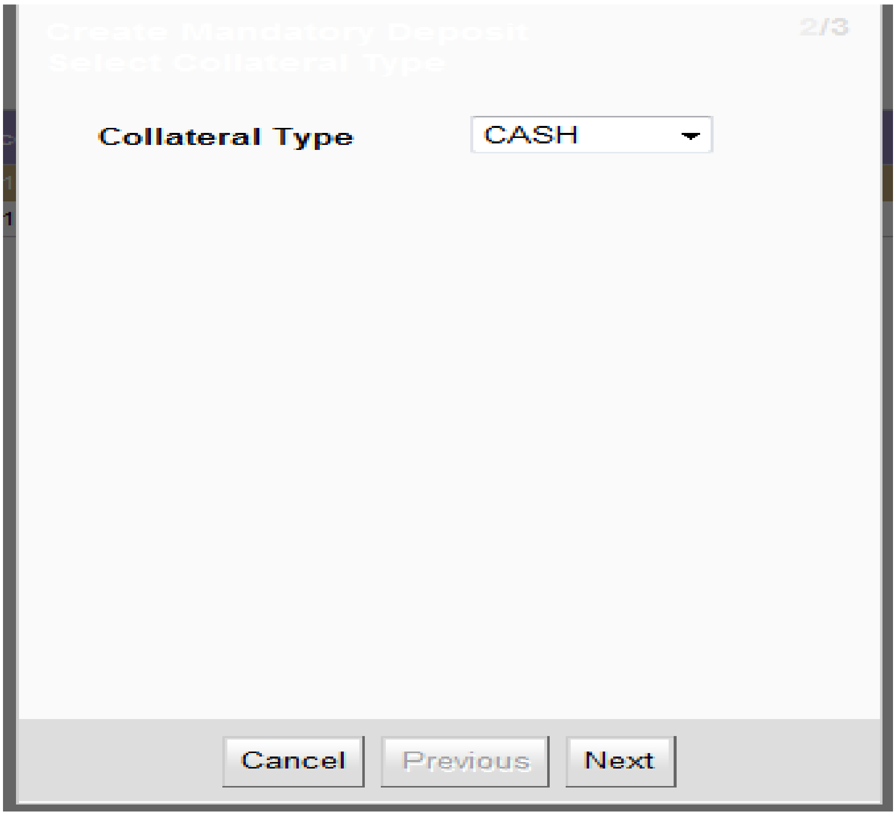
The minimum margin call amount (to be settled) in USD equivalent will be:

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

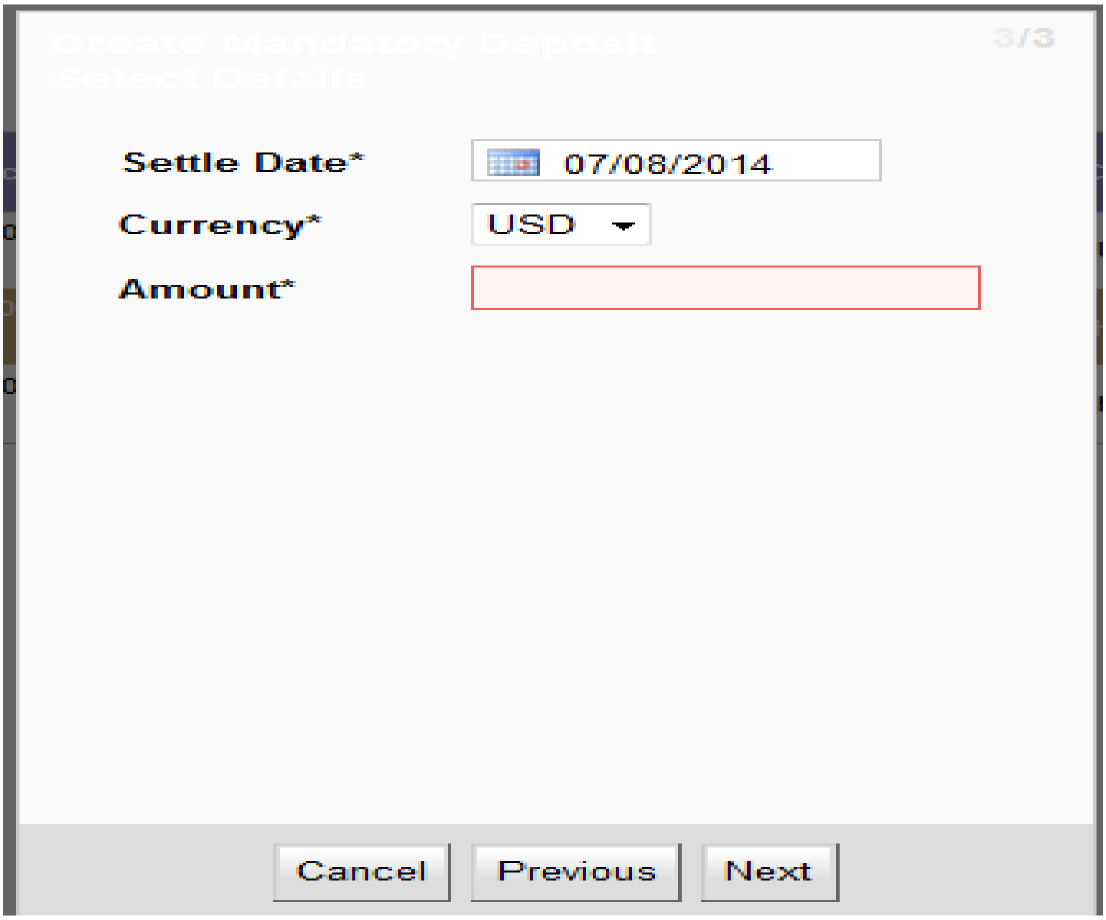
Step 4 - Go to 'MARGIN CALLS' menu of OASIS
Step 5 - Click 'Actions' button,
Step 6 - 'New Mandatory Deposit' function will pop out and click it.



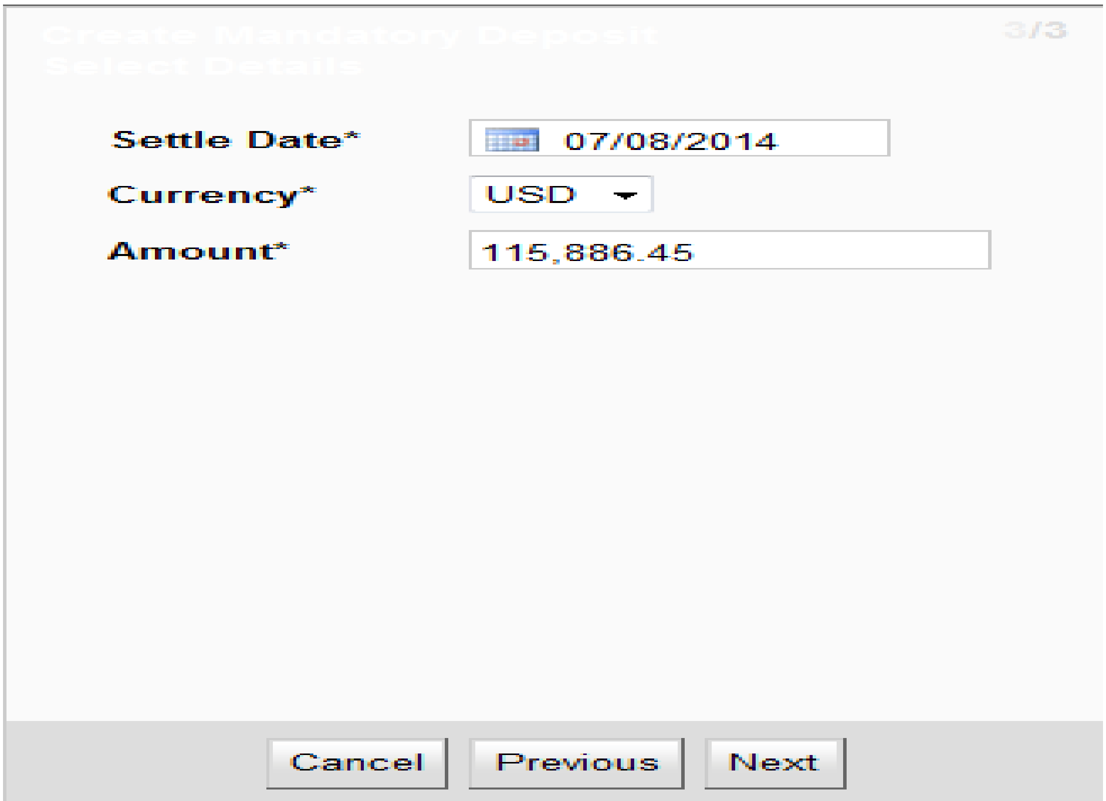
Step 7 - Select 'Cash' and click 'Next' button



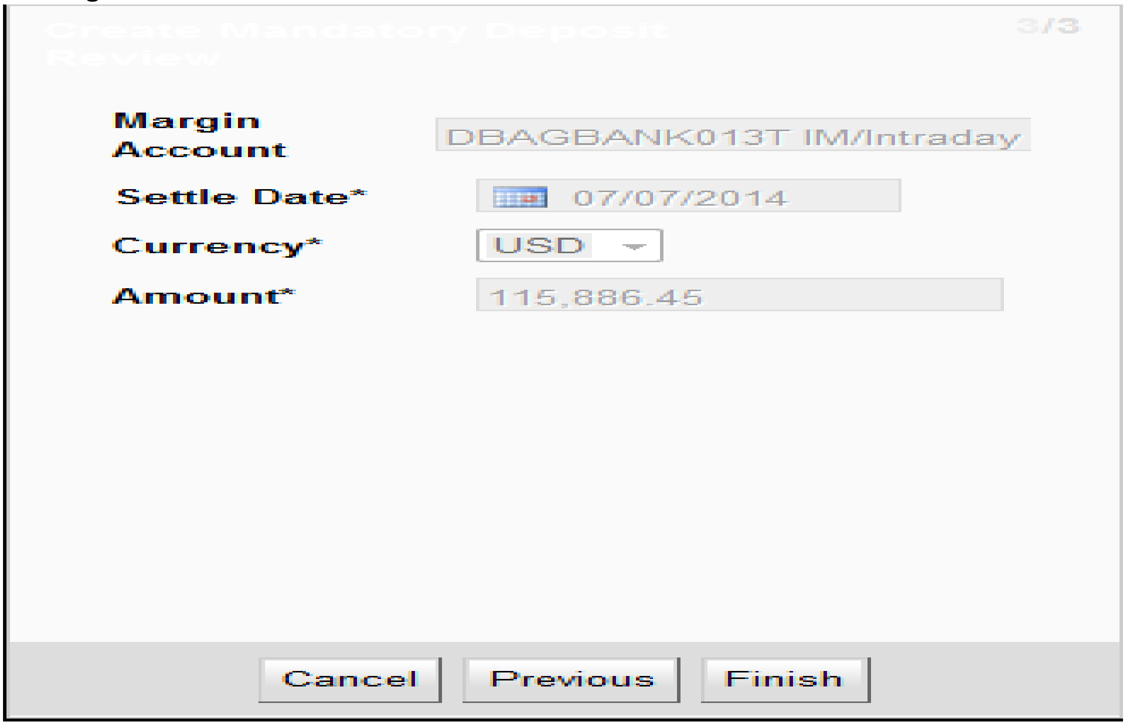
Step 8 - Select the relevant currency as what you determine in Step 3



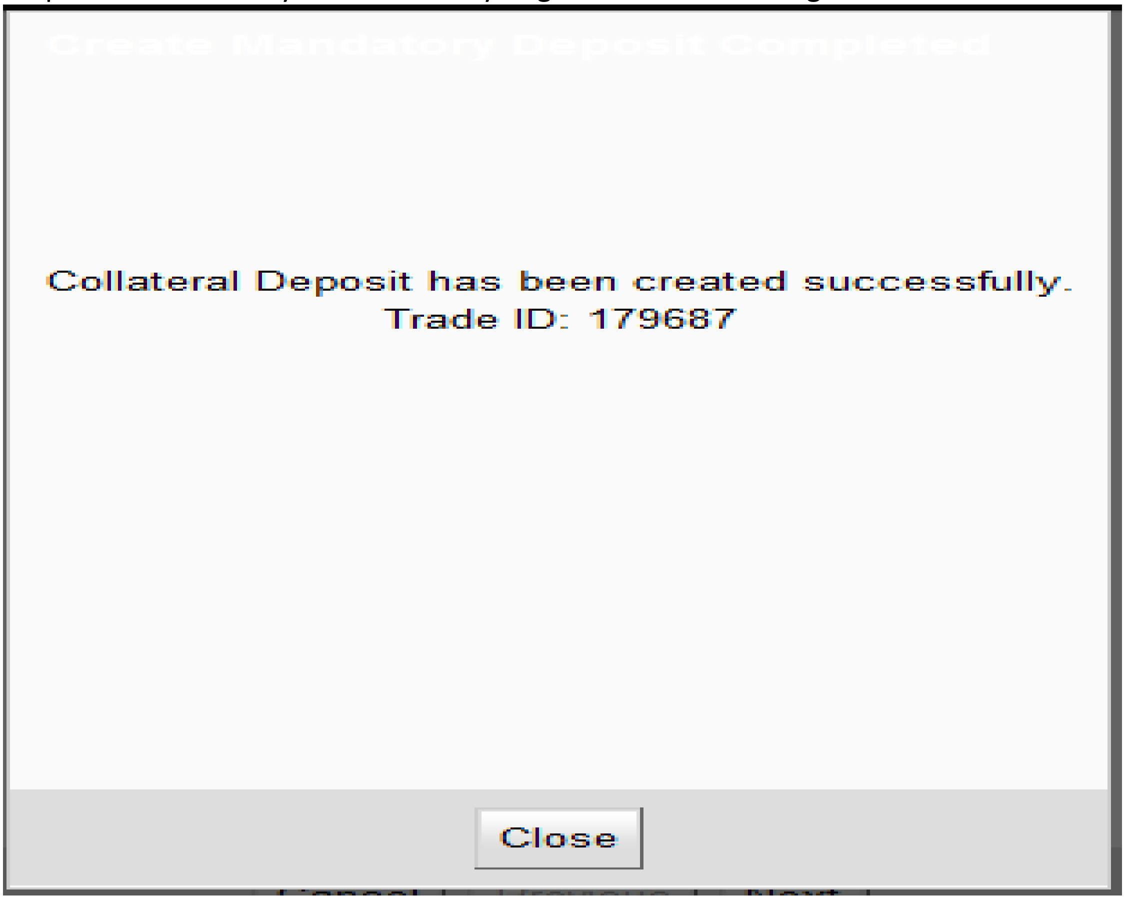
Step 9 - Input the particular amount as what you determined in Step 3 and click 'Next' button.



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



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. <u>Intra-day margin call at 2:15 p.m. HK Local Time</u>

<u>Case 1: Settle in base currency (HKD)</u>

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_House	-	893,629.32	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.

<u>Case 2: Settle in non-base currencies</u>

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".

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

Type	Descriptic	Currency	Nominal	Clean Price	Value	Haircut	All-In Value	Contract C	Contract Value
Cash	HKD	HKD	5,183,834,756.78		5,183,834,756.78	2	5,080,158,061.64	HKD	5,080,158,061.64
Cash	EUR	EUR	900,010,099.00		900,010,099.00	16	756,008,483.16	HKD	7,537,078,387.80
Cash	USD	USD	900,001,100.00		900,001,100.00	6	846,001,034.00	HKD	6,567,463,726.89
Cash	CNH	CNH	900,001,150.00		900,001,150.00	11	801,001,023.50	HKD	1,012,832,123.17

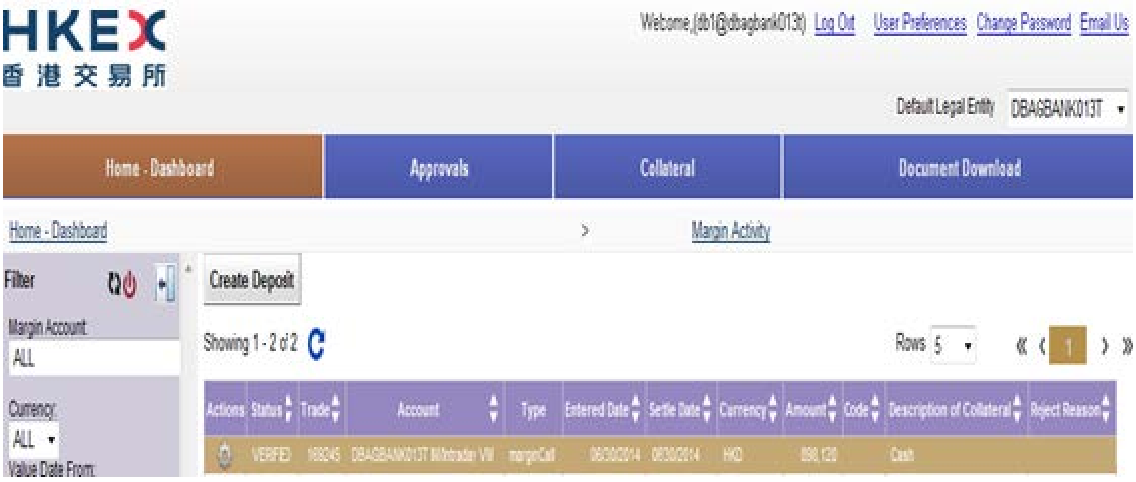
Step 3: Similar to step 3 in the case of EOD IM Call, member uses the following formula to **<u>manually</u>** calculate equivalent call amount (Here we use USD as an example)

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

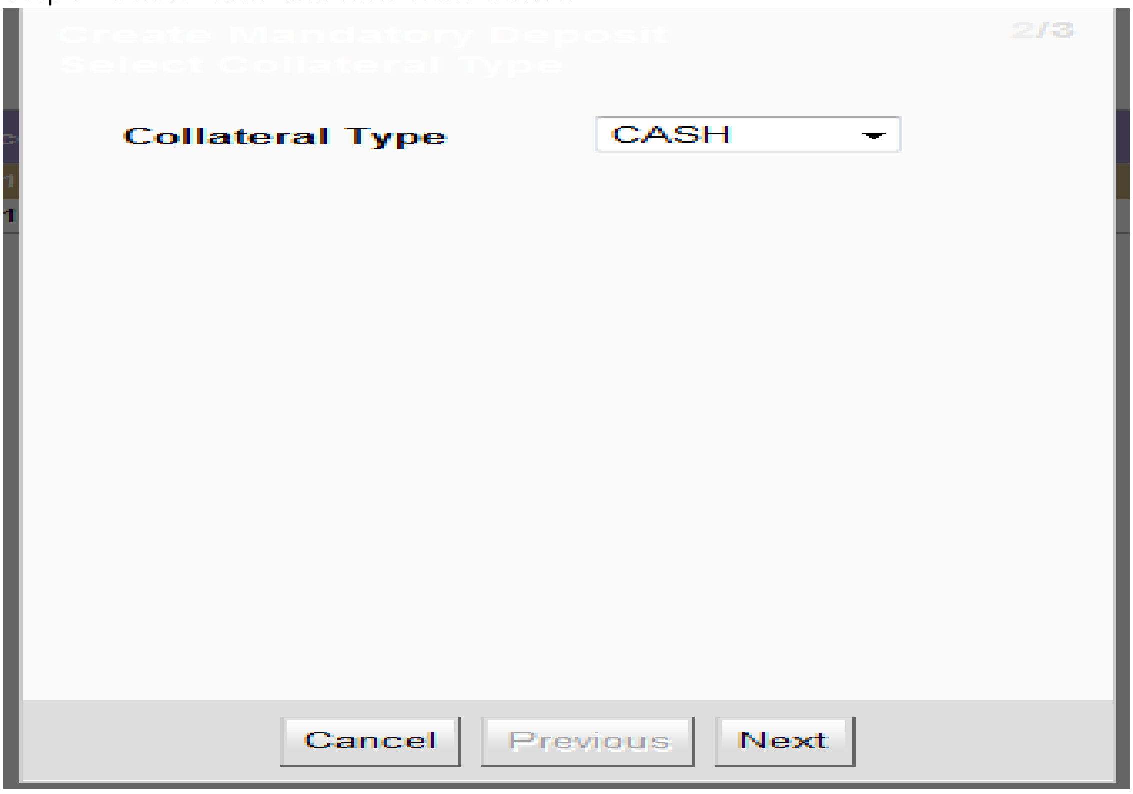
The minimum margin call amount (to be settled) in USD equivalent will be:

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

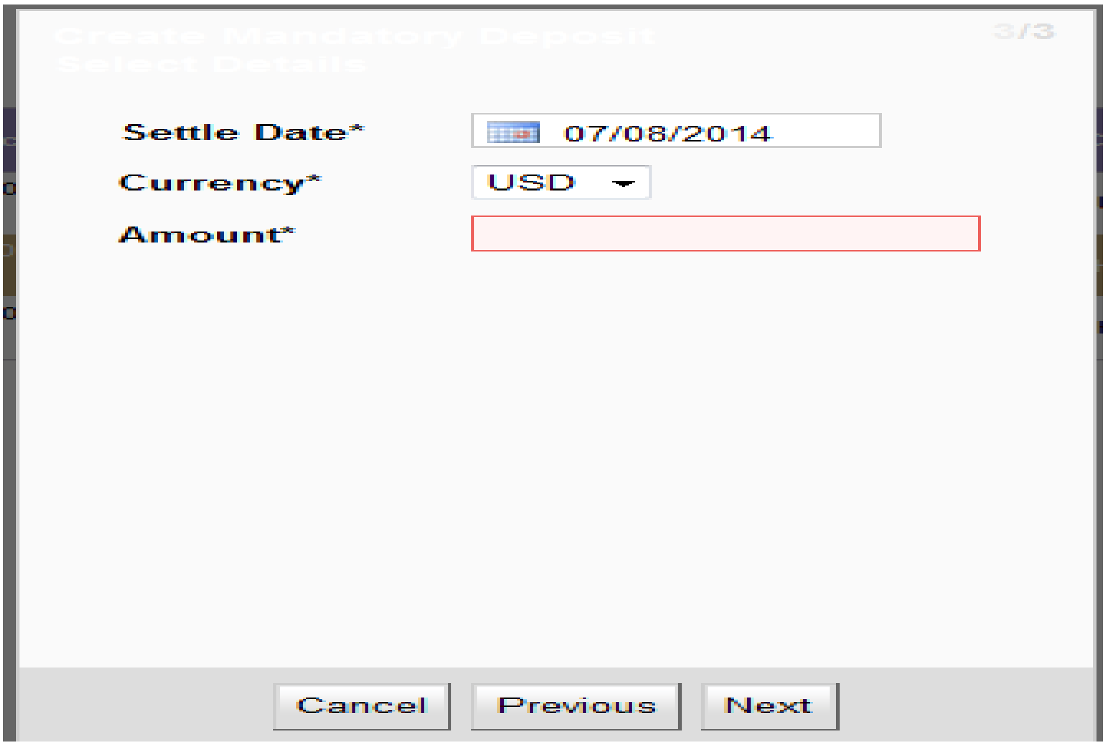
Step 4 - Go to 'MARGIN CALLS' menu of OASIS
Step 5 - Click 'Actions' button,
Step 6 - 'New Mandatory Deposit' function will pop out and click it



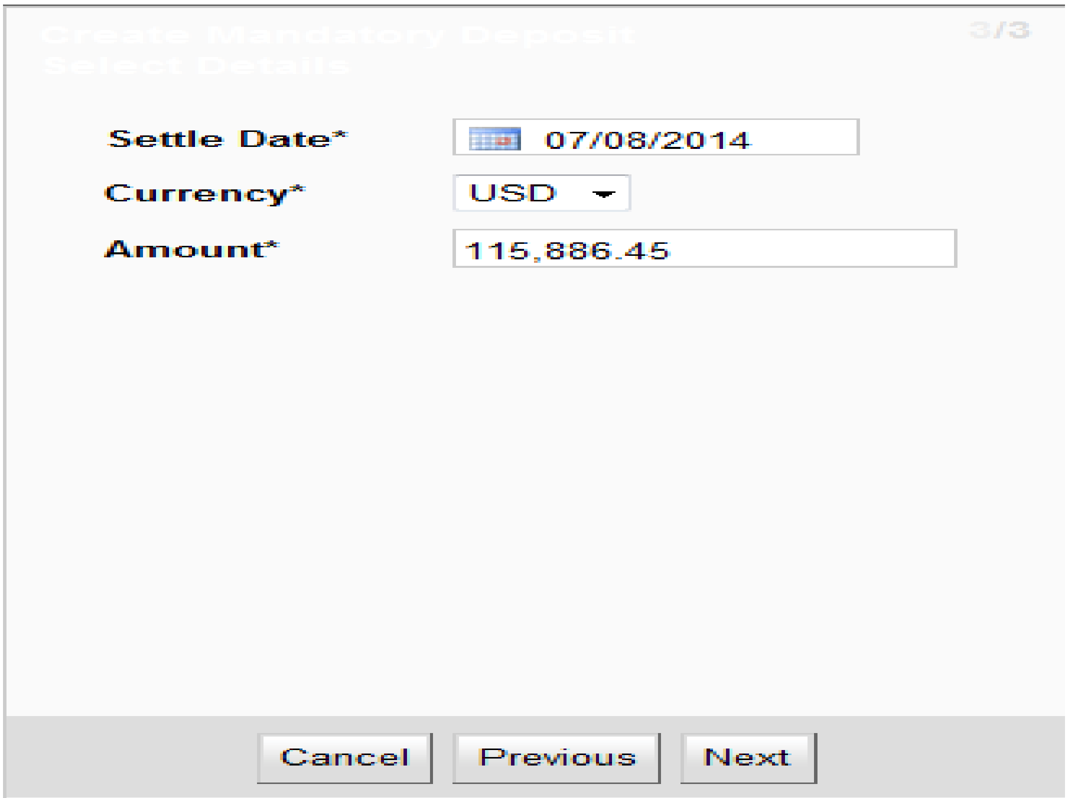
Step 7 - Select 'Cash' and click 'Next' button



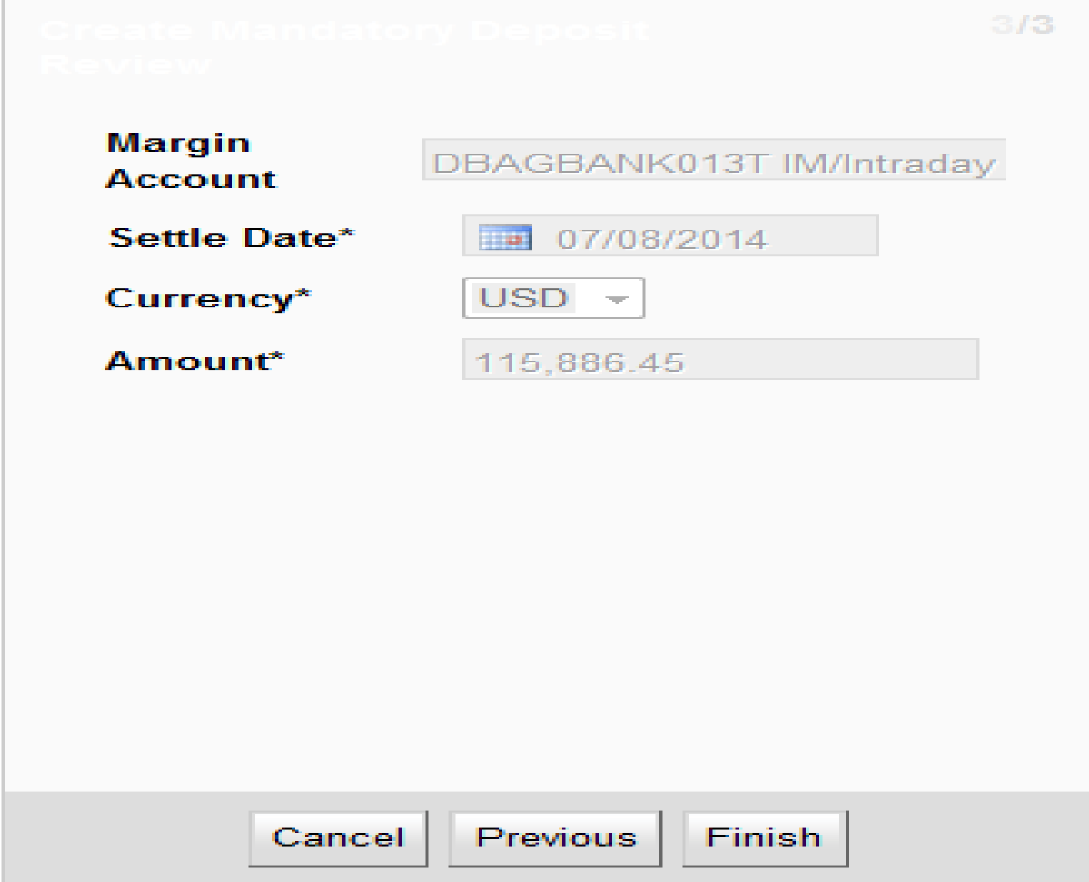
Step 8 - Select the relevant currency as what you determine in Step 3



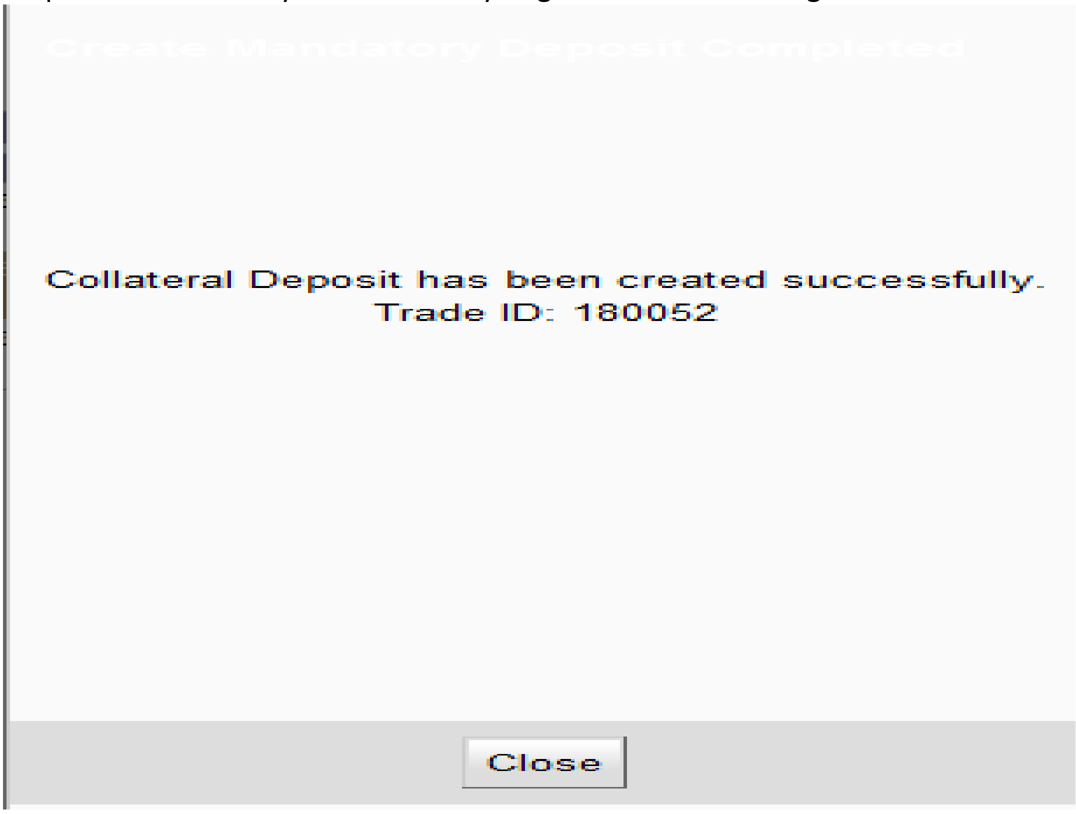
Step 9 - Input the particular amount from your calculation in Step 3 and click 'Next' button



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



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.