



編號

OTCRM/001/2015

Ref. No.:

日期

Date: 5 January 2015

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

事項

Subject: **Routine re-calculation of Rates and FX Guarantee Fund and request for additional Collateral**

查詢

Enquiry: **Hotline 2211-6753**

Please be advised that pursuant to Rule 1503 of OTC Clear Rates and FX Derivatives Clearing Rules OTC Clearing Hong Kong Limited has completed its routine Rates and FX Guarantee Fund recalculation on the Rates and FX Contribution Determination Date i.e. 5 January 2015. The GF Calculation Period is from 1 December to 31 December 2014 (both are inclusive) in accordance with Chapter 6 of the OTC Clearing Hong Kong Limited Clearing Procedures.

Each Clearing Member will be notified of any additional Collateral required for its respective new CM Funded Contribution Amount by receiving the resizing result (file name: WEB GF Recalculation Result.csv) distributed on day-end (after 9:30 p.m.) of 5 January 2015 via OASIS.

Clearing Members are advised to check the file via OASIS and deliver any additional Collateral required by 4:00 p.m. Hong Kong Time of 7 January 2015. If a Clearing Member is unable to do so, a guarantee fund call with the amount (in HKD) equal to the additional Collateral required will be issued at 08:30 a.m. (Hong Kong Time) on 8 January 2015 and the Clearing Member is required to meet such amount within one hour.

For and on behalf of OTC Clearing Hong Kong Limited

Wallace Chan

Head of FIC and OTC Clearing Risk Management

香港交易及結算所有限公司
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