Updating History

No.	Issue Date	Details
1	2020-10-05	First issue

The file specification applies to swap curve data:

- End of day HONIA curve data – The reports set out theoretical HONIA rate for each tenors up to 15 years (Daily File)

Format of Files

The data files are provided in comma separated values (.csv) format. The first record is the header record containing the field names.

Data structure

Our proxy methodology is a proprietary procedure which combines OTC Clearing's internal dataset of clearable products and simulates a HONIA curve by covered interest rate parity. Special care has been taken in calibration by referencing market information such as but not limited to those from third party market data sources, market polls and other market information. Other techniques such as interpolation and extrapolation would be applied to produce a theoretical HONIA curve.

Swap Curve data

Field Name	Data Type/Maximum length	Description	Examples
Name	Character/ 128 bytes	Benchmark Rate Name.	HKD_145, HKD_145_3M, HKD_310_145_1M
Rate Index	Character 32 bytes	Benchmark Rate Index.	HONIA, HIBOR
Rate Index Tenor	Numeric 38 bytes	Rate Index Tenor	"1" - 1D "7" – 1W "30" - 1M "90" – 3M "180"- 6M "360" – 1Y
Currency	Character 3 bytes	Currency of the rate Index	HKD
Offset	Numeric 38 bytes with format 999,999	Number of days from curve date to the underlying instrument maturity date	Number e.g. 1,097
Quote Name	Character 255 bytes	Quote name of benchmark index	String e.g. Swap.1M.HKD.HONIA.1D/1Y.TMA
Close	Numeric 22 bytes with format 9.99999999999	Close Rate	Number e.g. 0.00265004621

Appendix 1

Name

Possible Values	Description
HKD_145	HONIA OIS swap rates
HKD_145_3M	HONIA – HIBOR 3M basis swap
HKD_310_145_1M	HONIA – HIBOR 1M basis swap

Rate Index

Possible Values	Description
HONIA	Hong Kong Dollar Overnight Index Average
HIBOR	Hong Kong Interbank Offered Rate

Rate Index Tenor

Possible Values	Description
1D	1 Day
1W	1 Week
1M	1 Month
3M	3 Months
6M	6 Months
1Y	1 Year

Currency

Possible Values	Description
HKD	Hong Kong Dollar

Quote Name

Possible Values	Description
Swap.HKD.1M.HONIA.1D/HIBOR.1M.HKAB	Hibor 1M-Honia Basis Swap 1M (Theoretical)
Swap.HKD.2M.HONIA.1D/HIBOR.1M.HKAB	Hibor 1M-Honia Basis Swap 2M (Theoretical)
Swap.HKD.3M.HONIA.1D/HIBOR.1M.HKAB	Hibor 1M-Honia Basis Swap 3M (Theoretical)
Swap.HKD.6M.HONIA.1D/HIBOR.1M.HKAB	Hibor 1M-Honia Basis Swap 6M (Theoretical)
Swap.HKD.9M.HONIA.1D/HIBOR.1M.HKAB	Hibor 1M-Honia Basis Swap 9M (Theoretical)
Swap.HKD.1Y.HONIA.1D/HIBOR.1M.HKAB	Hibor 1M-Honia Basis Swap 1Y (Theoretical)
Swap.HKD.2Y.HONIA.1D/HIBOR.1M.HKAB	Hibor 1M-Honia Basis Swap 2Y (Theoretical)
Swap.HKD.3Y.HONIA.1D/HIBOR.1M.HKAB	Hibor 1M-Honia Basis Swap 3Y (Theoretical)
Swap.HKD.4Y.HONIA.1D/HIBOR.1M.HKAB	Hibor 1M-Honia Basis Swap 4Y (Theoretical)
Swap.HKD.5Y.HONIA.1D/HIBOR.1M.HKAB	Hibor 1M-Honia Basis Swap 5Y (Theoretical)
Swap.HKD.7Y.HONIA.1D/HIBOR.1M.HKAB	Hibor 1M-Honia Basis Swap 7Y (Theoretical)
Swap.HKD.10Y.HONIA.1D/HIBOR.1M.HKAB	Hibor 1M-Honia Basis Swap 10Y (Theoretical)
Swap.HKD.12Y.HONIA.1D/HIBOR.1M.HKAB	Hibor 1M-Honia Basis Swap 12Y (Theoretical)
Swap.HKD.15Y.HONIA.1D/HIBOR.1M.HKAB	Hibor 1M-Honia Basis Swap 15Y (Theoretical)
Swap.HKD.3M.HIBOR.3M/HONIA.1D.TMA	Hibor 3M-Honia Basis Swap 3M (Theoretical)
Swap.HKD.6M.HIBOR.3M/HONIA.1D.TMA	Hibor 3M-Honia Basis Swap 6M (Theoretical)
Swap.HKD.9M.HIBOR.3M/HONIA.1D.TMA	Hibor 3M-Honia Basis Swap 9M (Theoretical)

Possible Values	Description
Swap.HKD.1Y.HIBOR.3M/HONIA.1D.TMA	Hibor 3M-Honia Basis Swap 1Y (Theoretical)
Swap.HKD.2Y.HIBOR.3M/HONIA.1D.TMA	Hibor 3M-Honia Basis Swap 2Y (Theoretical)
Swap.HKD.3Y.HIBOR.3M/HONIA.1D.TMA	Hibor 3M-Honia Basis Swap 3Y (Theoretical)
Swap.HKD.4Y.HIBOR.3M/HONIA.1D.TMA	Hibor 3M-Honia Basis Swap 4Y (Theoretical)
Swap.HKD.5Y.HIBOR.3M/HONIA.1D.TMA	Hibor 3M-Honia Basis Swap 5Y (Theoretical)
Swap.HKD.7Y.HIBOR.3M/HONIA.1D.TMA	Hibor 3M-Honia Basis Swap 7Y (Theoretical)
Swap.HKD.10Y.HIBOR.3M/HONIA.1D.TMA	Hibor 3M-Honia Basis Swap 10Y (Theoretical)
Swap.HKD.12Y.HIBOR.3M/HONIA.1D.TMA	Hibor 3M-Honia Basis Swap 12Y (Theoretical)
Swap.HKD.15Y.HIBOR.3M/HONIA.1D.TMA	Hibor 3M-Honia Basis Swap 15Y (Theoretical)
Swap.2Y.HKD.HIBOR.3M/3M.HKAB	Hibor 3M Swap 2Y (Theoretical)
Swap.3Y.HKD.HIBOR.3M/3M.HKAB	Hibor 3M Swap 3Y (Theoretical)
Swap.4Y.HKD.HIBOR.3M/3M.HKAB	Hibor 3M Swap 4Y (Theoretical)
Swap.5Y.HKD.HIBOR.3M/3M.HKAB	Hibor 3M Swap 5Y (Theoretical)
Swap.7Y.HKD.HIBOR.3M/3M.HKAB	Hibor 3M Swap 7Y (Theoretical)
Swap.10Y.HKD.HIBOR.3M/3M.HKAB	Hibor 3M Swap 10Y (Theoretical)
Swap.12Y.HKD.HIBOR.3M/3M.HKAB	Hibor 3M Swap 12Y (Theoretical)
Swap.15Y.HKD.HIBOR.3M/3M.HKAB	Hibor 3M Swap 15Y (Theoretical)
Swap.1M.HKD.HONIA.1D/1Y.TMA	Honia OIS 1M (Theoretical)
Swap.2M.HKD.HONIA.1D/1Y.TMA	Honia OIS 2M (Theoretical)
Swap.3M.HKD.HONIA.1D/1Y.TMA	Honia OIS 3M (Theoretical)
Swap.6M.HKD.HONIA.1D/1Y.TMA	Honia OIS 6M (Theoretical)
Swap.9M.HKD.HONIA.1D/1Y.TMA	Honia OIS 9M (Theoretical)
Swap.1Y.HKD.HONIA.1D/1Y.TMA	Honia OIS 1Y (Theoretical)
Swap.2Y.HKD.HONIA.1D/1Y.TMA	Honia OIS 2Y (Theoretical)
Swap.3Y.HKD.HONIA.1D/1Y.TMA	Honia OIS 3Y (Theoretical)
Swap.4Y.HKD.HONIA.1D/1Y.TMA	Honia OIS 4Y (Theoretical)
Swap.5Y.HKD.HONIA.1D/1Y.TMA	Honia OIS 5Y (Theoretical)
Swap.7Y.HKD.HONIA.1D/1Y.TMA	Honia OIS 7Y (Theoretical)
Swap.10Y.HKD.HONIA.1D/1Y.TMA	Honia OIS 10Y (Theoretical)
Swap.12Y.HKD.HONIA.1D/1Y.TMA	Honia OIS 12Y (Theoretical)
Swap.15Y.HKD.HONIA.1D/1Y.TMA	Honia OIS 15Y (Theoretical)