

Nasdaq Calypso HKEX FCM Integration Guide

Version 2.3.0

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Document History

Revision	Published	Summary of Changes
1.0	August 2023	First edition for version 1.1.1
2.0	January 2024	Updates for version 2.3.0 (compatibility with version 18)

This document describes the HKEX SwapConnect interface for incoming /outgoing trade messages and EOD process.



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Introduction

Swap Connect is run in partnership by China Foreign Exchange Trade System (CFETS), Shanghai Clearing House (SHCH) and HKEX through its clearing subsidiary OTC Clearing Hong Kong Limited (OTC Clear).

In its initial stage, Swap Connect has connected Hong Kong and international investors with Mainland China's interbank interest rate swap market through a Northbound route.

OTC Clear will provide central clearing services for offshore investors, while SHCH will provide central clearing services to onshore investors.

HKEX OTC Clear service plays an important role for international investors and Mainland Chinese swap market makers as a central counterparty (CCP) helping mitigate the risks involved in transacting interest rate swaps.

- Offshore investors and onshore dealers execute trades and match these on CFETS.
- CFETS sends the clearing request to both OTC Clear and SHCH.
- SHCH provides the final clearing status confirmation to both OTC Clear and CFETS.
- Offshore investors will face OTC Clear once the trade is cleared.





Scope

Below Swap Connect messages from HKEX to Clearing Member & Clearing Member to HKEX are supported. These messages will be available in SFTP location which will be uploaded via scheduled task HKEXFCM_BRIDGE_MESSAGE_LOADER.

Message Type	Direction	Description	Incoming/Outgoing
requestConsent	OCASS -> Clearing Broker	Request to ask for clearing broker's consent for a client trade. Trade details and margin requirements are included	Incoming
consentAcknowlegement	Clearing Broker -> OCASS	Acknowledgement that clearing broker received the requestConsent	Outgoing
consentGranted	Clearing Broker -> OCASS	Clearing broker accept the client trade for clearing	Incoming
consentRefused	Clearing Broker -> OCASS	Clearing broker reject the client trade for clearing	Outgoing
clearingConfirmed	OCASS -> Clearing Broker	Trade is cleared	Incoming
clearingRefused	OCASS -> Clearing Broker	Trade is rejected	Incoming



Setup Requirements

2.1 Installation Instructions

The HKEX SwapConnect interface is installed as part of Calypso when you select the HKEX Clearing interface:



Select Components

Which components should be installed?

Select the components you want to install; clear the components you do not want to install. Click Next when



I NOTE: It requires the Clearing Member solution to be installed as well.



2.2 **HKEXFCM** Properties File

For Message Upload via HKEXFCM_BRIDGE_MESSAGE_LOADER scheduled task, set ExternalURIPrefix= upload.

For Message Upload via Message Injector, set ExternalURIPrefix= **source**.



2.3 Properties used in datauploaderExternalURI File

🔡 datau	uploaderExternalURI.xml 🛛 🔚 HKEXFCMService.properties 🛛 🔚 datauploader.properties 🔀 🔚 requestConsent_1069688_20
1	<pre><?xml version="1.0" encoding="UTF-8"?></pre>
2	
3	<pre><beans <="" pre="" xmlns="http://www.springframework.org/schema/beans"></beans></pre>
4	<pre>xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xmlns:broker="http://activemq.apache.org/schema/core"</pre>
5	Xsl:schemaLocation="
2	http://www.springiramework.org/schema/peans http://www.springiramework.org/schema/peans/spring-peans-5.0.xsd
8	http://dativemg.anache.org/schema/core.http://dativemg.anache.org/schema/core/activemg.core.xsd
9	http://www.springframework.org/schema/jee http://www.springframework.org/schema/jee/spring-jee-3.0.xsd">
10	
11	<pre>cbean id="source" parent="lljms" ></pre>
12	TODO: Figure out how to set the incoming consumer count from the service properties file
13	TODO: Actually, expectation is that you will leave the defaults as-is, so you won't set</p
14	in the env file. Therefore, for incoming feeds where it can handle more consumers, you can just
15	set the env value in the start script itself. Or, we can add new param for start node java code>
16	In most cases this should be set to 1 so that messages are taken off the queue in sequence
17	Individual <service Service.properties files should override where appropriate>
18	<pre><pre>cproperty name="concurrentConsumers" value="\$(INCOMING_CONSUMERCOUNT:1)" /></pre></pre>
19	<pre><pre>cyroperty name="maxConcurrentConsumers" value="\$(INCOMING_CONSUMERCOUNT:1)" /></pre></pre>
20	-
22	Sample for setting up Active MQ connection to External Queue
23	Minimum customization required: brokerURL
24	</th
78	Sample for setting up IBM MQ connection to External Queue
79	Minimum customization required: hostName, port, queueManager, channel
80	± </th
103	AMQ STANDALONE BROKER. This is NOT the LLM broker, but an external, separate one
104	
149	
150	L EUREX SETTINGS</th
177	
202	+ EUREX ETD SETTINGS with exceptionlistener
230	L



2.4 Imported Files

HKEX supports 2 types of clients one which settles the cashflows with FCM and the one which settles the cashflows directly with HKEX. The clients which settle directly with HKEX are termed as 'Sponsored Member clients' i.e. SSM clients. Thus, for the SSM clients, HKEX is generating unique file for each SSM client (these trades are not reported in the EOD file to FCM).

However, to reflect correct positions at the FCM for these SSM clients, FCM should be importing these files.

To note, IM files are same for SSM and non-SSM client.

The file structure for the SSM clients is same as the non-SSM EOD files only the reporting file is different.

IM files: Initial margin for Swapconnect trades is included in existing Non-Swapconnect files.

TV files:

- <u>House file</u>: WEB Settle Details IRS_NB
- <u>Client file</u>: WEB Settle Details IRS NB_C
- <u>Client file</u>: WEB ClientPAI_C

File Setup Details

Below setup is an example to illustrate how subfolders are supported within HKEX CCP. Any folder / sub-folder (irrespective of folder names) placed inside HKEX CCP will be translated.

FCM EOD files:

1st folder will include:

- IM ITD file: House + non SSM client + SSM Client for Swapconnect & Non-Swapconnect
- IM EOD file: House + non SSM client + SSM Client for Swapconnect & Non-Swapconnect
- PAI file: House at (Non Swapconnect + Swapconnect)
- ClientPAI file: non SSM Client at (Non Swapconnect + Swapconnect)
- TV file: Web Settle Details IRS : House at Non Swapconnect
- TV file: Web Settle Details IRS NB : House at Swapconnect (created this manually, sample file NA)



Desktop > HKEX > HSBCBANK006T	
Name	Date modified
SSM_CLIENT_1	8/22/2023 3:40 PM
SSM_CLIENT_2	8/22/2023 3:40 PM
DEB ClientPAI_141134341_2023-06-06 09-55-51 PM.csv	6/6/2023 11:45 PM
WEB IM Call Amt_141133330_2023-06-06 09-55-34 PM	6/6/2023 11:45 PM
WEB MRCleared_141131580_2023-06-06 07-11-24 PM	6/6/2023 8:45 PM
DEB PAI_60826183_2019-04-16 10-06-44 PM.csv	7/31/2023 7:42 PM
WEB Settle Details IRS_2019-04-16 09-23-27 PM.csv	7/31/2023 7:34 PM

'SSM_Client_1' folder will include below files:

- ClientPAI_C file: SSM Client at (Non Swapconnect + Swapconnect)
- TV file: Web Settle Details IRS_C: SSM client at Non Swapconnect
- TV file: Web Settle Details IRS NB_C : SSM client at Swapconnect



Similarly, we will have multiple SSM client folders within this Member firm ID folder:



Further, we also have non-SSM client TV files which are placed in separate folder within the HKEX CCP folder.

Eg. Memberfirmid is HSBCBANK006T will include all House IM / TV files + SSM Client folder + Client IM / PAI file and HSBCBANK006T_C will include non-SSM client : Swapconnect & non-Swapconnect TV files.





When the Translate scheduled task is executed, all the folders placed inside HKEX CCP folder will be read to create the CDML IM / TV report.

2.5 Calypso Mapping

Ccy conversion on Clearing Transfers





External reference

Interface value will be HKEXFCM. Calypso value can be customized as per user preference. Value mentioned in Calypso value will be added as a prefix to the external reference. Default Calypso value is HKEFCM.

🛃 Calypso Mapping Window		
MINETTACENAME ANNADSB ANNADSB Bloomberg Bloomberg.TS BloombergFIT CLEARING CCC COMDER SCRCC DSMatch ETD EUREX EUREX EUREX ELUREX ELUREX ELUREX ExternalReference SHKEXFCM SKeywordName	Name: Interface Value: Calypso Value: Reverse Default: << Add >> Remove Configure Interfaces Configure Types	HKEX/ExternalReference HKEXFCM HKEXFCMTEST

🛃 Swap/18/10/2030/P:CNY/FR007/1W /R:CNY 3.92000 -PO is Default Processing Organisation (98478) - Version : 2 Mod User :(calypso_user) [17230501/FCMHKEXHSBCCP]

Trade Back Office Swap Cashflows Analytics Pricing Env Market Data View Utilities Help

Trade Decails Ca	shflows Resets Fees	CSA							
Trader	NONE	~	Trade Date	18/10/2022	8:00:00	AM			
Sales	NONE	~		Current Trade	DateTime				
Action	ARANDON			Bundles					
Accord	ADAINDON	~		Parraneerri					
Status	VERIFIED			Remove Fr	om Bundle	Show			
Market Type	NONE	~		Mirror	98479				
Subsidiary				Book Mirror	BookNYC_CP	~			
StepIn Transferor				Trader Mirror	NONE	\sim			
Calc Agent									
Comment							B		
BackOffice									
Trade Attri	Internal Ref.			External Ref. HKE	FCMTEST_1114	096			
Product Co									



Integration Process

Start the following servers:

• Authserver

🗾 Nasdaq

- Eventserver
- Dataserver
- Engineserver
- CalypsoMessagingserver
- hkexfcmlncomingFeed
- hkexfcmInjectMessage (required for Message Injector)
- DataPersistor
- FeedTranslator
- OutgoingFeed
- Scheduler (required for HKEXFCM_BRIDGE_MESSAGE_LOADER scheduled task)

3.1 Trade Booking via Scheduled Task

Post starting the servers, user can initiate trade booking via below scheduled task.

Task Description		
Task Type:	HKEXFCM_BRIDGE_MESSAGE_LOADER	×
External Reference:	HKEXFCM_BRIDGE_MESSAGE_LOADER	
Comments:	HKEXFCM_BRIDGE_MESSAGE_LOADER	
Description:	HKEXFCM_BRIDGE_MESSAGE_LOADER	
Execution Parameters		
Attempts: 1	Retry After: 0 minutes Expected Execution Time (SLA): 3	minutes
JVM Settings: -Xms	512m -Xmx1024m	
Log Settings: UPLO	ADER, UPLOADER, UPLOADER_STATS, HC, ExchangeFeedLCH, ExchangeFeedC	
Task Notification Options		
Send Emails	Publish Business Events To User:	
Common Attribute	5	
Task ID		5120
Processing Org		
Trade Filter		
Filter Set		
Timezono		Amorica /New York
Valuation Time Hour		America/New_Tork
Valuation Time Minu	te	
Undo Time Hour	le	0
Undo Time Minute		
Valuation Date Offse	t	
From Days		0
To Days		0
Pricer Measures		
Business Holidays		
Task Attributes		
FILE_DIRECTORY		C:\HKEX
FILE_TYPE		xml
SERVICE		HKEXFCM
THREAD_SIZE		
MODE		Messaging

Execute the scheduled task to upload below request consent message.



A Valuation Datetime Selector	×
Valuation Datetime Selector	
Please specify date and time to use as the valuation datetime to use to execute this scheduled task.	
Use Valuation Time from Configuration (Uses valuation-time from individual tasks configuration) Valuation Datetime: 09/01/2023 9/1/23 9:03:21.000 AM EDT	
► Run	Cancel
Local Disk (C:) > HKEX	
Name	
C requestConsent_1069977_20221018074104.xml	

Above message looks like: CCPtrade ID is sourced from 'clearer' tag

님 requ	iestConsent_1069977_20221018074104.xml 🛛 🔚 IRS_Clearing_Confirm_CFTC_Rewrite_UPI.xml 🛛 🔚 FX_CFTC_Rewrite_UPI_
1	<pre><rr>xml version="1.0" encoding="UTF-8" standalone="yes"</rr></pre>
2	<pre>questConsent fpmlVersion="5-11" xsi:schemaLocation="http://www.fpml.org/FpML-5/confirmation" xmlns="http://www.fr</pre>
3	- - -
4	<pre><messageid messageidscheme="http://www.otcclearinghk.com/coding-scheme/message-id">122635357</messageid></pre>
5	<pre><sentby messageaddressscheme="http://www.otcclearinghk.com/coding-scheme/party-id">HKEX</sentby></pre>
6	<pre><sendto messageaddressscheme="http://www.otcclearinghk.com/coding-scheme/party-id">CB1</sendto></pre>
7	<creationtimestamp>2022-10-18T07:41:06.859</creationtimestamp>
8	-
9	<iscorrection>false</iscorrection>
10	<pre><correlationid correlationidscheme="http://www.otcclearinghk.com/coding-scheme/correlation-id">1069888_IRS20221(</correlationid></pre>
11	<sequencenumber>1</sequencenumber>
12	<requestedaction>Clearing</requestedaction>
13	Contracted and the second s
14	<pre> <tradeheader> </tradeheader></pre>
15	<pre></pre>
16	<tradeid>IRS20221018000277</tradeid>
17	<pre><pre>cpartyReference href="matcher"/></pre></pre>
18	-
19	<pre> <pre></pre></pre>
20	<pre><tradeid tradeidscheme="http://www.otcclearinghk.com/coding-scheme/trade-id">1069977</tradeid></pre>
21	<pre><pre>cpartyReference href="clearer"/></pre></pre>
22	-
	<pre><measuretype>Collateral</measuretype></pre>
	<currency>HKD</currency>
-	
Ę	<pre><party id="partyA"></party></pre>
	<partyid partyidscheme="http://www.otcclearinghk.com/coding-scheme/party-id">HKEX123</partyid>
上	
닏	<pre><party_id="partyb"></party_id="partyb"></pre>
	<partyid partyidscheme="http://www.otcclearinghk.com/coding-scheme/party-id">SHCH</partyid>
上	
닉	<pre><party id="clearer"></party></pre>
	<pre></pre>
L.	
	<pre><pre>cprty ld= matchers/ // control news/ldbare_White//war stanloowingbh com/anding ashers/wowty idUS(PPPE://news/ldb // control news/ldbare///news/lbtbar///news/stanloowingbh com/anding ashers/wowty idUS(PPPE://news/ldbare/ // control news/ldbare///news/lbtbare///news/lbtbare//news/lbtbare//news/lbtbare//news/ldbare//ne /news/ldbare//n</pre></pre>
	<pre>cyaryid partyidscheme= ntcp://www.otcclearingmx.com/coning-scheme/party-id /craits/partyid/ /nstruction</pre>
E -	<pre>>>party> </pre>
T T	<pre>chartuid narruidScheme="http://www.otcclearingh%.com/coding-scheme/narty-id">CB1//nartuid</pre>
	<pre></pre>
Ē.	<pre> <pre> <pre> id="client"></pre></pre></pre>
T	
_	
L </th <th>requestConsent></th>	requestConsent>



Party id=client tag indicates the client position Ac & broker tag indicates the clearing memberfirm ID

External Reference Trade Id Product Description 4KD0FCM_1069977 92933[Swap/10/18/2030/P:CNY 3.92000 /R:	XY/FR007	Trade Date /1W Oct 18, 2022 08:00 AM	Trade Settle Date 10/18/2022	Book BookNYC_CP	CounterParty CP	TradeStatus PENDING_LIMIT	Trade Currency CNY	Settle Cur. CNY	Entered Date Sep 01, 2023 09:14 A
BLD-CH_109977 92932 Skidy 10/16/2030/PCH/14/00/10/10/ BLD-CH_109977 92932 Skidy 10/16/2030/PCH/14/00/10/16/ BLD-CH_109977 92932 Skidy 10/16/2030/PCH/14/00/10/16/	inder 1.94	000 0018, 2022 08:00 PM	10/16/2022	bestanc co	CT CT	LINE ADDREATS	Lenv.	Lenv.	Sep 01, 2023 09:14 -
Swap/10/18/2030/P:CNY/FR007/1W /R:CNY 3.92000 -	PO is D	efault Processing Organisa	ation (92932) - Ve	rsion : 0 Mod	User :(calypso	user) [17230801	/HKEXFCMV17]		
rade Back Office Swap Cashflows Analytics Pricin	g Env	Market Data View Util	ities Help	_	🦼 Trade At	ributes			×
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CounterP V HKEX V Hong Kong Stock Exchar	ge	ID ~ 92932			Name		Value		
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ubtype Standard V Broker					CCP CCPA coountPofe	10000	* HKEX		
					CCPBroker	arence	CB1		
Not Cancellable					CCPClearer		HKEX		
Not Credit Contingent					CCPClient		HKEX123		
No Principal Adjustments					CCPMatcher		CFETS		
Name					CCPMatcherTra	deId	IRS20221	018000277	
Net Desettable					CCPMessageTin	nestamp	2022-10-	18T07:41:06.85	i9
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					CCPStatus		Consent		
L	Ac	tt			CCPTradeID		1069977		
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	>>			_	FpMLVersion		5-11		
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					Agent				
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arket Data Pricer Params Results Pricer Override Market Da	ta Item (Override			AllocationCleari	ngType			
2C USD Libor 3M/6M/USD/R)CLOSE 5/26/10 11:59:00 000 PM EF	т				AmendmentEffe	ctiveDate			
10 030 E001 3m/0m/030(R/0002E 3/20/10 11:39:00:000 PM EL					AmendmentTra	deDatetime			
								(OK Cancel





Below is the mirror trade :

Swap/10/18/2030/P:CNY 3.92000 /R:CNY/FR007/1W -PO is Default Processing Organisation (92933) - Version : 0 Mod User :(calypso_user) [17230801/HKEXFCMV17]

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K BOOKNIC_CP	*	Status P	PENDING_LIMIT	Tell NONE	·	Name		Value		
btype Standard	Broker	_				BusinessFlow		FCM		
Not Cancellable						CCPAccountReference	a	HKEX HKEX123		
Not Credit Contingent						CCPOriginCode		* CLIENT		
No Principal Adjustments						CCPStatus		Consent		_
Name						CMFAccountReference	e	81235		_
iot Resettable	_			1	_	IS_CLIENT		true		
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et			Bullet			Service		HKEXFCM		_
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t 10/18/2022 End 10/18	/2030		Start 10/18/20	22 End 10/18/2030		ACCOMMODATION_C	HARGE_ID			_
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AC1/305 V BE	NEAKEST		ACT/36	A BET	ADDUCTED					
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Swap/10/1 rade Back C rade Details Trader Sales Action Status	8/2030/P:CNY 3 Office Swap (Cashflows Reset NONE NONE ACCEPT PENDING_LIMIT	3.92000 Cashflor ts Fees	<pre>/R:CNV/ ws Ana cSA</pre>	/FR007/1W alytics Pric Trade Date	-PO is Defaul ing Env Mar 10/18/2022 Current Tra Bundles Remove Fr	t Processing ket Data Vie 8:00:00 ade DateTime	Organisa ew Utili) AM Show .	tion (92 ities H	2933) elp	
Swap/10/1 rade Back C rade Details Trader Sales Action Status Market Type	8/2030/P:CNY 3 Office Swap (Cashflows Reset NONE NONE ACCEPT PENDING_LIMIT NONE	3.92000 Cashflor ts Fees	<pre>/R:CNV/ ws Ana cSA</pre>	/FR007/1W alytics Pric Trade Date	-PO is Defaul ing Env Mar 10/18/2022 Current Tra Bundles Remove Fr	t Processing ket Data Vi 8:00:00 ade DateTime	Organisa ew Utili) AM Show .	tion (92 ities H	2933) elp	
Swap/10/1 rade Back C rade Details Trader Sales Action Status Market Type Subsidiary	8/2030/P:CNY 3 Office Swap (Cashflows Reset NONE NONE ACCEPT PENDING_LIMIT NONE	3.92000 Cashflor ts Fees	VR:CNV/	/FR007/1W alytics Pric Trade Date	-PO is Defaul ing Env Mar 10/18/2022 Current Tra Bundles. Remove Fr Mirror Book Mirror	t Processing ket Data Vie 8:00:00 ade DateTime	Organisa ew Utili) AM Show .	tion (92 ities H	2933) elp	
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:CNY/FR007/1W /R:CNY 3.92000 Oct 18, 2022 08:00 AM Oct 18, 2022 08:00 AM 10/18/2022 10/18/2022 ACCEPT



User must click on Accept and trade will move to 'Limit Approved' with an outgoing message to be generated.



Incoming message 'requestConsent'





Further, run scheduled task to upload 'clearingconfirmed' message which will move the trade from 'Limit approved' status to 'Verified' status.





Incoming message 'clearingConfirmed'

🔚 clearin	gConfirmed_1069977_202210180800	05.xml 🛛 📔	IRS_Cleari	ng_Conf	irm_CFTC_I	Rewrite_UP	l.xml 🛛 🛛	FX_CF	TC_Rewrite_UPI_
1	K?xml_version="1.0" encoding="UTF-	-8" standalon	e="ves"?>						
2 🗄	<pre>clearingConfirmed fpmlVersion="5-</pre>	11" xsi:sche	maLocation=	http://	www.fpml.c	rg/FpML-5/	confirmati	on" xmlns	s="http://www.fj
3	<header></header>							_	
4	<messageid messageidscheme<="" th=""><th>="http://www</th><th>.otcclearing</th><th>hk.com/</th><th>coding-sch</th><th>neme/messag</th><th>e-id">1226</th><th>35551<th>essageId></th></th></messageid>	="http://www	.otcclearing	hk.com/	coding-sch	neme/messag	e-id">1226	35551 <th>essageId></th>	essageId>
5	<inreplyto messageidscheme<="" th=""><th>="http://www</th><th>.otcclearing</th><th>hk.com/</th><th>coding-sch</th><th>neme/messag</th><th>e-id">1226</th><th>35357<th>nReplyTo></th></th></inreplyto>	="http://www	.otcclearing	hk.com/	coding-sch	neme/messag	e-id">1226	35357 <th>nReplyTo></th>	nReplyTo>
6	<pre><sentby messageaddresssche<="" pre=""></sentby></pre>	eme=" <u>http://w</u>	ww.otccleari	inghk.co	m/coding-s	cheme/part	y-id">HKEX	<th>></th>	>
7	<pre><sendto messageaddresssche<="" pre=""></sendto></pre>	eme=" <u>http://w</u>	ww.otccleari	inghk.co	m/coding-s	cheme/part	<u>y-id</u> ">CB1<	/sendTo>	
8	<pre><creationtimestamp>2022-10</creationtimestamp></pre>	0-18T08:00:05	.960 <th>ionTimes</th> <th>tamp></th> <th></th> <th></th> <th></th> <th></th>	ionTimes	tamp>				
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10	<correlationid correlationidso<="" th=""><th>:heme="<u>http:/</u></th><th>/www.otcclea</th><th>ringhk.</th><th>com/coding</th><th>-scheme/co</th><th>rrelation-</th><th>id">1069</th><th>588_IRS20221018(</th></correlationid>	:heme=" <u>http:/</u>	/www.otcclea	ringhk.	com/coding	-scheme/co	rrelation-	id">1069	588_IRS20221018(
11	<sequencenumber>1<th>nber></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th></sequencenumber>	nber>							
12	<trade></trade>								
13	<tradeheader></tradeheader>								
14	<pre> <partytradeidentifier)< pre=""></partytradeidentifier)<></pre>	>							
15	<tradeid>IRS202210</tradeid>	018000277 <th>adeId></th> <th></th> <th></th> <th></th> <th></th> <th></th> <th></th>	adeId>						
16	<partyreference hi<="" th=""><th>ref="matcher"</th><th>/></th><th></th><th></th><th></th><th></th><th></th><th></th></partyreference>	ref="matcher"	/>						
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20	<pre><partyreference <="" hi="" pre=""></partyreference></pre>	ref="clearer"	/>						
	<th>c></th> <th></th> <th></th> <th></th> <th></th> <th></th> <th></th> <th></th>	c>							
22	<pre><pre><pre><pre><pre><pre><pre><pre><pre><pre><pre><pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre>	>							
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External Reference HKEXFCM_1069977	Trade Id C Product Description 92933 Swep/10/18/2030/P:CNY 3.92000 /R:CNY/FR007/1W	Trade Date Oct 18, 2022 08:00 AM	Trade Settle Date 10/18/2022	Book BookdWC_CP	CounterParty CP	TradeStatus VERJFIED	Trade Currency CNY	Settle Cur.	Entered Date Sep 01, 2023 09:14 AM

HKEXFCM_1069977



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Trade Back Office Swap Cashflows Analytics Pricing	g En	Market Data View Utilities Help	🦼 Trade Attributes		>	×
Trade Details Cashflows Resets Fees CSA			🕸 SetUp 🕶 🚖 🥹 🔍		Edita	ble
CounterP V HKEX V Hong Kong Stock Exchange	je	ID ~ 92932	Name	Value		
Rook RookNYC Stal	hie \	EPIETED Tem NONE	BusinessElow	ECM		
	us v	ENTIED TEININ NONE	CCP	THKEX		~
Cubbine Claudard			CCPAccountReference	HKEX123		
Subtype Standard · Broker			CCPBroker	CB1		
+ Not Cancellable			CCPClearedDate	2022-10-18		
			CCPClearer	HKEY		
+ Not Credit Contingent			CCPClient	HKEX123		
+ No Principal Adjustments			CCPMatcher	CEETS		
+ Name			CCPMatcherTradeId	IRS20221018000277		
+ Not Resettable			CCPMessageTimestamp	2022-10-18T08:00:05.960		
The resettable	-		CCPOriginCode	Y CLIENT		
Fix ~ Rec ~ CNY ~ 15,000,000.00	>>	Float ~ Pay ~ CNY ~ 15,000,000.00	CCPPartvA	HKEX123		
Bullet		Bullet	CCPPartyB	SHCH		
			CCPStatus	Cleared		
Αα		Act	CCPTradeID	1069977		
			ClearingConfirmedCorrelationID	1069688 IRS2022101800027	7	
Start 10/18/2022 End 10/18/2030		Start 10/18/2022 End 10/18/2030	ClearingConfirmedIncomingMessag	122635551		
The second second second	>>		ClearingConfirmedSentBy	HKEX		
3.920000 % Pixed Amount		.000000 CNY V PR007 V IW V + 0bp CNR.	ClearingConfirmedSentTo	CB1		
C		C., V OTR V Spread 0.0000	Connector	HKEXFCM		
			CorrelationID	1069688_IRS2022101800027	7	
NONE		BEG_PER Lag -1D Bus, (BEJ) NONE	FpMLVersion	5-11		
		Ava	IncomingMessageID	122635551		
			IS_CLIENT	✓ false		
		NONE ~ 1st R 0.00	Matcher	CFETS		
Pert OTP		Peet CA	NegotiatedCurrency	CNY		
Phil QTK · END_PEK · NONE ·		PIIK SA V END_PEK V NONE V	RelatedProductType	IRD		
MOD_FOLLOW V DAY V 18 Lag 0	>>	MOD_FOLLOW V DAY V 18 Lag 0	SentBy	HKEX		
ACT/265 V DE1 NEADECT	~~	ACT/265 V DE1 NEADEST	SentTo	CB1		
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NONE ADJUSTED		NONE ADJUSTED	Status	Trade		
			TradeSource	DataUploader		
Intermediate V		Intermediate V	UTIPrefix	213800CKBBZUAHHARH83		
			UTIValue	20221018SWAP1062098		
Settlement V		Settlement	13CT imeIndication			
			201	¥		
			ACCOMMODATION_CHARGE_ID			V
			Accountnumber			
				OK	Cancel	
Made Bala and a la l						

A Swap/10/18/2030/P:CNV/FR007/1W /R:CNY 3.92000 -PO is Default Processing Organisation (92932) - Version : 2 Mod User :(calypso_user) [17230801/HKEXFCMV17]

Market Data Pricer Params Results Pricer Override Market Data Item Override

Similarly, user can upload request consent / consent refused + request consent / consentgranted / clearing refused in similar way.

3.2 Trade Booking via Message Injector

Along-with above mentioned servers, user should start hkexfcmlnjectMessage.bat\.sh

Below changes are required in HKEXFCMService.properties:

ExternalURIPrefix= source

Changes in Message Injector startup file to upload all the files in the folder.

Below message location should be mentioned in message injector startup file if all the files in the folder should be consumed.

Along-with this, below property should be set:

- -startID 1 : This should be the trade Id sequence
- -noOfDeals X : X = the count of message files mentioned at the location



cal Disk (C:) 🔉	All > FCMHKEX > APL-6218 > Upload > Newupload				~
	Name	Date modified	Туре	Size	2
*	requestConsent_1064088_20221018074104.xml	25-09-2023 19:37	XML Document		
*	requestConsent_1064089_20221018074104.xml	25-09-2023 20:07	XML Document		

Run message injector:



Once the trade messages are consumed, we see the below message as 'Application MessageInjector fully started' which confirms trades are booked.

🖦 HKEX Inject Me	ssage										- 🗆	\times
Microsoft Windo (c) Microsoft (ows [Ve Corpora	ersion 10.0 ation. All 1	.19045.3448] rights reserved	l.								^
C:\calypso\caly CompilerOracle: 2023-09-26 00:2 ce in classpath 2023-09-26 00:2 so.clearing] 2023-09-26 00:2 started C:\calypso\caly	ypso-11 : exclu 20:02,4 n: no 6 20:02,4 20:11,6 ypso-17	7.23.5.1-HSI ude com/cal; 485+0530 INI extra custor 491+0530 INI 055+0530 INI 7.23.5.1-HSI	BCCONNECTIVITY- ypso/apps/chart FO [com.calyps m packages will FO [com.calyps FO [com.calyps BCCONNECTIVITY-	V17\deploy-1 //Surface3dGr so.SYSTEM.cle be loaded so.SYSTEM.cle so.STATUS.mes V17\deploy-1	ocal aph.u aring sage: ocal	\FCMHKEXI update g.log.de g.log.de injector \FCMHKEXI	HSBCCP>hkex fault] [-] fault] [-] .] (main) [HSBCCP>_	Injec [] No [] Cu -] []	tMessag config stom Cl Applic	e.bat /clearing.pr earing packa ation Messag	operties (ges: [com geInjector	resour .calyp fully
Report Data View Exp	port Mark	et Data Process U	tilities Help									
🖬 🖳 🖷 🎯												
Criteria												
MESSAGE ID Msg Status	Trade Id	DOCUMENT EDITED	TRADE UPDATE DATETIME	EVENT TYPE	Family	Product Type	MESSAGE TYPE	Sender	Sender.Role	Sender.Contact Type	Sender.Address Co	de Receiver
81799 COMPLETED	-1			EX OUTGOINGFEEDMSG			OUTGOINGFEEDMSG					
81800 COMPLETED	-1			EX_OUTGOINGFEEDMSG			OUTGOINGFEEDMSG					_
81801 COMPLETED	98474			EX_INCOMINGFEEDMSG			INCOMINGFEEDMSG	HKEX				PO
81802 COMPLETED	98476			EX_INCOMINGFEEDMSG			INCOMINGFEEDMSG	HKEX				PO
81802 COMPLETED	98476		1	EX_INCOMINGFEEDMSG	1		INCOMINGPEEDMSG	HKEX	1	1		04

Incoming & outgoing messages are saved at the location mentioned in the HKEXFCMService properties file



Date created: 26-09-2023 00:20

new 1	HKEXFCMSer	ice.properties 🔀		· · · · ·			
1 2 3	uploadSource=H # The Value of # This value i	KEXFCM this attribute indicates from s used by the translator to ide	where the message origin entify the mappings in th	ates; do not change the e Calypso Mapping Window	value of this	attribute	in the files supplied
4 5 6 7	uploadFormat= # The Value of # This value i	this attribute indicates the : s used by the Data Uploader fra	format; do not change the amework to identify the t	value of this attribute ranslator to translate t	in the files he message. It	supplied is valid	by Calypso. for this attribute to
9 10 11	ExternalURIPre # The Value of # connect to t	fix= <mark>source</mark> this attribute specifies the o he CCP using JMS, IBM MQ, etc.	config name [Spring bean] The config name used in	to use from the file da this XML file to create	tauploaderExte the Messaging	ernalURI.x definitio	ml This XML file contai ns is the value to be a
12 13 14	ExternalIncomi # Please chang	ngURI=queue.hkexfcm.calypso e the value of this attribute f	to the queue name from wh	ich the CCP sends the me	ssage to the (learing M	ember.
15 16 17	ExternalOutgoi # Please chang	ngURI=queue.calypso.hkexfcm e the value of this attribute f	to the queue name which t	he CCP expects the acknow	wledgement		
18 19 20 21 22	BusinessFlow=F # The Value of # a) FCM (No H # the Trade wo	CM this attribute indicates wheth ead Room Check) b) FCMHRC (Head ckflow is different for these :	her the Credit Check (Col d Room Check is used for solutions. And based on t	lateral and LimitCheck) Risk). c) Uploader (For his, the the Update mana	is part of the No Limit chec ger listens to	e Clearing ck and per differen	Member Solution. The P sist the trade). This v t Trade Status Messages
23 24 25 26 27	Features=Audit # AuditOn spec # message proc # AutoRejectOf	On,AutoRejectOn ifies that a copy of all Incom: essing, the BO Message will st: f/AutoRejectOn is an advanced :	ing & Outgoing messages s ill be saved. Please do n feature and Calypso advic	hould be saved as BO Mes ot change this without a e should be sought befor	sages. When se dvice from Cal e changing thi	et to Audi Lypso Ls value.	tOff, in cases where an
28 29 30	ExternalIncomi # The value sh	ngURIParams= buld be left empty unless a vai	lue is provided by Calyps	o out of the box. This a	ttribute is ma	andatory t	o be present even if it
31 32 33 34 35	<pre># The value sh # If 'logMessa # By default ': logMessages=tr</pre>	ould be left empty unless a va: ges' property is true, then tru messageFileDir' is an optional ue	lue is provided by Calyps ansformation files will b field. If messageFileDir	o out of the box. This a e generated. is not provided then tr	ttribute is ma ansformation f	andatory t	o be present even if it be generated in CALYPSO
36	messagefileDir	C:\\FCMHKEX\\Messages					
> This F	PC → Local Disk (C:) →	FCMHKEX > Messages				· Ū /	O Search Messages
		Name		Date modified	Туре	4 items s	elected
		ConsentAcknowledgement_11640962	0230925145021108.xml	26-09-2023 00:20	XML Docum		
	×	ConsentAcknowledgement_11640972	0230925145021156.xml	26-09-2023 00:20	XML Docum		
	ж.	HKEXFCM_1164096_RequestConsent_2	20230925145021081.xml	26-09-2023 00:20	XML Docum		
	Ŕ	HKEXFCM_1164097_RequestConsent_2	20230925145021116.xml	26-09-2023 00:20	XML Docum		
	*	ClearingAcknowledgement_80940952	0230925144633385.xml	26-09-2023 00:16	XML Docum		
		HKEXFCM_8094095_ClearingConfirme	d_20230925144633350.xml	26-09-2023 00:16	XML Docum		
		ConsentGranted_11640972023092514	l3157828.xml	26-09-2023 00:01	XML Docum	Date modifi	ed: 26-09-2023 00:20
		ConsentAcknowledgement_11640972	0230925141919984.xml	25-09-2023 23:49	XML Docum	Size:	23.4 KB

Changes in Message Injector startup file to upload only 1 file at the particular location:

HKEXFCM_1164097_RequestConsent_20230925141919936.xml

📕 OLD

Message location should be mentioned in Message Injector startup file if only one particular message file is to be uploaded.

25-09-2023 23:49

25-09-2023 23:47

XML Docum

File folder

Example:

This PC >	Desktop > HKEX > HKEXInject
	Name
	requestConsent_1068468_20221018074104.xml
	requestConsent_1069468_20221018074104.xml
a	



Post this changes, user should start - hkexfcmlnjectMessage.bat\.sh and the message will be consumed from the mentioned location.

When the application is started successfully, resp trade will be booked.

BAL HKEXFCM Inject Message										0
Microsoft Windows [Versio (c) Microsoft Corporation	ion 10.0.190 xn. All righ	045.3448] hts reserved.								
C:\calypso\calypso-17.23 '"C:\calypso\calypso-17.3 openable program or batch	8.8.1-INTER 23.8.1-INTE h file.	FACES_17-HKEX-CLEARING-SNAPSHOT\deploy-loca ERFACES_17-HKEX-CLEARING-SNAPSHOT\client\bi	l\HKEXFCMV17>hkexfcmInj n\calypso.bat"-Ddepende	jectMessage.bat entServer' is not re						
C:\calypso\calypso-17.23 CompilerOmacle: exclude 2023-09-25 15:14:51,005+4 2023-09-25 15:14:51,107+4 2023-09-25 15:15:04,514+4 2023-09-25 15:15:04,514+4 C:\calypso\calypso-17.23	8.8.1-INTER com/calypso +0530 INFO +0530 INFO +0530 INFO +0530 INFO 8.8.1-INTER	FACES_17-INCX-CLEARING-SAMPSHOT\deploy-loca /apps/chart/SurfaceJOGnaph.update [con.calypso.SYSTH.clearing.log.default] [con.calypso.SYSTH.clearing.log.default] [con.calypso.SYSTM.Sensingeningetcon], [doi FACES_17-INCX-CLEARING-SAMPSHOT\deploy-loca	l\HKEXFCMV17>hkexfcmInj [-] [] No config/cleari [-] [] Custom Clearing n) [-] [] Application M l\HKEXFCMV17>	jectHessage.bat ing.properties reso packages: [com.cal] HessageInjector ful	urce in classpu vpso.clearing] ly started	ath: no extra cu	istom packages wil:	l be loaded		
External Reference Tra	ade Id ⊤ F	Product Description	Trade Date	Trade Settle Date	Book	CounterParty	TradeStatus	Trade Currency	Settle Cur.	Entered Date
HKEXFCM_1068468	93935 5	wap/10/18/2030/P:CNY 3.92000 /R:CNY/FR007/1W	Oct 18, 2022 08:00 AM	10/18/2022	BookNYC_CP	CP	PENDING_LIMIT	CNY	CNY	Sep 25, 2023 06:34 AM
HKEXFCM_1068468	93934 S	wap/10/18/2030/P:CNY/FR007/1W /R:CNY 3.92000	Oct 18, 2022 08:00 AM	10/18/2022	BookNYC	HKEX	PENDING_LIMIT	CNY	CNY	Sep 25, 2023 06:34 AM

3.3 Trade Booking via MQ

For trade booking via MQ, we require MQ explorer to be downloaded.



Post completion, the queues should be configured. Channel / port details and should be added to datauploaderExternalURI.xml



🔚 datauploaderExternalURI.xml 🛛 🔚 EUREXACKService.properties 🛛 🔚 FeedTranslator_CRCCRECEXCHF_17230602.log 🗔 🔚 DataPersistor_CRCCRECEXCHF_1
1 xml version="1.0" encoding="UTF-8"?
2
3 <beans <="" td="" xmlns="http://www.springframework.org/schema/beans"></beans>
4 xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xmlns:broker="http://activemq.apache.org/schema/core"
5 xsi:schemaLocation="
6 <u>http://www.springframework.org/schema/beans</u> <u>http://www.springframework.org/schema/beans/spring-beans-3.0.</u>
7 <u>http://camel.apache.org/schema/spring_http://camel.apache.org/schema/spring/camel-spring.xsd</u>
8 http://activemq.apache.org/schema/core http://activemq.apache.org/schema/core/activemq-core.xsd
9 <u>http://www.springframework.org/schema/jee</u> <u>http://www.springframework.org/schema/jee-3.0.xsd</u> ">
11 - source" parent="lljms" >
12 < TODO: Figure out how to set the incoming consumer count from the service properties file>
13 - TODO: Actually, expectation is that you will leave the defaults as-is, so you won't set</td
14 in the env file. Therefore, for incoming feeds where it can handle more consumers, you can just
15 - set the env value in the start script itself. Or, we can add new param for start node java code>
10 <i 1="" are="" be="" cases="" in="" messages="" most="" orr="" queue="" sequence="" set="" should="" so="" taken="" that="" the="" this="" to=""></i>
1/ Individual <service.service.properties files should override where appropriate
<pre>16 <pre>cproperty name="concurrentConsumers" value="% incoming consumercount:1}" /> 10 </pre></pre>
<pre>19 <pre></pre></pre>
21 Clar Sample for acting up lating MC connection to External Oxena and
22 Classifier of sectors up active agreed brackfull
24 C
25 Chean id="amg8ource" parent="amgine" >
26 Shower to have "concurrent Consumers" value="S(INCOMING CONSUMPRCOUNT+1)" />
27 <property name="maxConcurrentConsumers" value="\$[INCOMINGL_CONSUMERCONT:1]"></property>
28

Below highlighted details should be updated as per the IP/ channel / port number: (highlighted details are sample representation)

😸 data	auploade	rExternalURI.xmi 🛛 🏪 TERMINATION MSG.xmi 🖾 🔚 datauploader.properties 🖾 🚍 IchinjectMessage.bat 🔀 🔚 IchincomingFeed.bat 🖾 🔚 calypso_SW_config.propert
73		class="org.springframework.jms.connection.JmsTransactionManager">
74		<property name="connectionFactory" ref="amgJmsConnectionFactory"></property>
75		
76	-	>
77		
78		Sample for setting up IBM MQ connection to External Queue
79		Minimum customization required: hostName, port, queueManager, channel
80		
81	Ē	<pre><bean id="ibmSource" parent="wmg"></bean></pre>
82		<property name="concurrentConsumers" value="\${INCOMING_CONSUMERCOUNT:1}"></property>
83		<property name="maxConcurrentConsumers" value="\${INCOMING_CONSUMERCOUNT:1}"></property>
84	-	
85	1.1.1	
86	E	 d="wmq" class="org.apache.camel.component.jms.JmsComponent">
87		<property name="connectionFactory" ref="cachedConnectionFactory"></property>
88	-	
89		
90	E	<pre><bean class="org.springframework.jms.connection.CachingConnectionFactory" id="cachedConnectionFactory"></bean></pre>
91	1.0	<property name="targetConnectionFactory" ref="jmsConnectionFactory"></property>
92		<property name="sessionCacheSize" value="10"></property>
93	-	
94		
95	E	 dean id="jmsConnectionFactory" class="com.ibm.mq.jms.MQQueueConnectionFactory">
96		<property name="transportType" value="1"></property>
97		<property name="hostName" value="10.900.23.123"></property>
98		<property name="port" value="2030"></property>
99		<property name="queueManager" value="CAL.ADZ.HSBC.QM003.UAT"></property> e
100		<property name="channel" value="ADZ.HSBC.SVRCONN"></property>
101	-	
102	- 1	->
103	-	AMQ STANDALONE BROKER. This is NOT the LLM broker, but an external, separate one
104	Ę	<1
105		 bean id="amqSource" parent="amqjms">

Post configuring the above MQ details, MQ UI will appear as below:



IBM MQ Explorer (Installation1)

Nasdaq

File Edit Window Help		
🗟 MQ Explorer - Navigator 🛛 🤣 🧔 🗢 🗉	MQ Explorer - Content 88	
 ↓ ③ IBM MQ → Queue Managers ↓ ☑ CALADZ: HSBC ↓QM003.UAT on 10.900.23.123 (2030) 	Queue Manager CALADZ. HSBC QM003.U Connection QuickView:	IAT on ' 10.900.23.123 (2030) '
Queues	Connection status	Connected
lopics	Connection type	Client
Subscriptions	Connection name	10.900.23.123 (2030)
Channels	Channel name	SYSTEM.DEF.SVRCONN
listeners	Channel definition table	
Services	Refresh interval	300
Process Definitions	Autoreconnect	No
🗁 Namelists		
Authentication Information		
Communication Information		
Security Policies		
QM_CALYPSO_OTC	Last updated: 18:47:16	
Queue Manager Clusters		
Managed File Transfer	Status QuickView:	
Managed File Transfer Managed File Transfer		
Service Definition Repositories	Connection count	35
	Standby	Not permitted
	Start date	Sep 6, 2023
	Start time	8:23:26 AM
	Installation name	Installation1
	Installation description	
	Last updated: 18:47:16	
	Properties QuickView:	
	Queue manager name	CALADZ. HSBC A.QM003.UAT
	Description	
	Platform	Unix
	Command level	910
	Version	09010000
	Default transmission queue	
	Startup	

Below sender / receiver queues should be created

D MQ Explorer - Content ≅					
Queues					
Filter: Standard for Queues					
/ Queue name	Queue type	Open input count	Open output count	Current queue depth	Put messages
CALADZ.EUREXETD.UAT.C7.SEND.FEED	Remote				Allowed
CAL.ADZ.UAT.RCV.FEED	Local	0	0	13	Allowed
CALADZ.UAT.SEND.FEED	Remote				Allowed
CALADZACK.UAT.RCV.FEED	Local	0	0	0	Allowed
CAL.ADZEB.UAT.RCV.FEED	Local	0	0	0	Allowed

3.4 Trade Booking via Data Uploader

Place trade messages in the local folder as below:

	Name		Date modified	Туре	Size	clearingConfi	rmed_1064088_2
	clearingConfirmed_1064088	20221018080005.xml	26-09-2023 00:26	XML Document		XML Document	
* *	requestConsent_1064088_2	0221018074104.xml	26-09-2023 00:26	XML Document			
						Date modified:	26-09-2023 00:26

Upload requestconsent message:



🛃 Data Uploader	📕 Data Uploader: HKEXFCM - FpML – 🗗 🗡							(
Uploader Utilities												
Source:	HKEXFCM	\sim	Format:	FpML	✓ Select File /	Folder C:\All\F	CMHKEX\APL-6218\Upload	Newupload\reque	stConsent_1064088_202	21018074104.: 😋	Refresh 🛃 Upload	
Persist Message:	None	\sim										
requestConse	nt 1064088 202	2101	8074104.xml ×									
Q - Elter Data												
G(+ Filter Data		_										_
UploadStatus	schemaLocation	fpn	n/Version mess	sageId me	ssageIdScheme	sentBy	messageAddres	sendTo	messageAddres	Upload Field	Value	
Success	http://www.fpm	. 5-1'	1 2226	35389 http	://www.otcc	HKEX	http://www.otcc	CB1	http://www.otcc 2	schemaLocation	http://www.fpml.org/FpML-5/co	^
										fpmlVersion	5-11	
										messageId	222635389	
										messageIdScheme	http://www.otcclearinghk.com/c	
										sentBy	HKEX	
										messageAddressScheme	http://www.otcclearinghk.com/c	
										sendTo	CB1	
										messageAddressScheme	http://www.otcclearinghk.com/c	
										creationTimestamp	2022-10-18T07:41:06.859	
										isCorrection	false	
										correlationId	1114096_IR520221018000279	
										correlationIdScheme	http://www.otcclearinghk.com/c	
										sequenceNumber	1	
										requestedAction	Clearing	
					2					tradeId	IR520221018000277	
					- 0					partvReference		~
										Status Field	Value	
										ExternalRef	HKEXFCM_1114096	
										ProcessingOrg	PO	
										CalypsoTradeId	98478	
										Status	Success	
										Action	NEW	
										TradeCustomKeywords		

On successful upload, open the trade and accept the trade. Trade transits to 'Limit Approved' status.

🌽 Swap/18/10/2030/P:CNY/FR007/1W /R:CNY 3.92000 -PO is Default Processing Organisation (98478) - Version : 1 Mod User :(calypso_user) [17230501/FCMHKEXHSBCCP]

Irade Back Office Swap Cashflows Analytics Pricing Env Market Data View Utilities Help							
Trade Details Cashflows Resets Fees CSA							
CounterParty HKEX Image: Mong Stock Exchange ID 98478 look BookNYC Image: Mong Stock Exchange ID Image: Mong Stock Exchange ID 98478							
Subtype Standard V Broker							
Not Cancellable Not Credit Contingent No Principal Adjustments Name Name Name Not Resettable							
Fix Rec CNY 15,000,000.00 Bullet Actual	>>	Float > Pay CNY 15,000,000.00 Bullet Actual					
NONE		BEG_PER Lag-1D Bus, (CNY) NONE Avg					
Pmt QTR END_PER NONE MOD_FOLLOW DAY 18 Lag 0 ACT/365 CNY NEAREST NONE EXPLOSION ADJUSTED	>>	SA END_PER NONE MOD_FOLLOW DAY 18 Lag 0 ACT/365 CNY NEAREST NONE EXPLORED ADUSTED					
Intermediate Ccy		Intermediate Ccy					

Now, upload clearingconfirmed.xml which will transit the trade to 'Verified' Status.



🛃 Data Uploader:	HKEXFCM - FpML									_	o ×
Uploader Utilities											
Source:	HKEXFCM	V Format:	FpML	✓ Select File /	Folder	C:\All\FCMHKEX\APL-6218\Uploa	l\Newupload	l\clearingConfirmed_1064088_;	2022101808000!	🔄 Refresh 🛛 🛃 Upload	
Persist Message:	None	~									
clearingConfir	med_1064088_20	221018080005	xml x								
Q Filter Data											
UploadStatus	schemaLocation	fpmlVersion	messageId	messageIdScheme	inReply	To messageIdScheme	sentBy	messageAddres	Upload Field	Value	
Success	http://www.fpm	5-11	122835551	http://www.otcc	122835	357 http://www.otcc	нкех	http://www.otcc	schemaLocation	http://www.fpml.org/Fp	ML-5/co
									fpmlVersion	5-11	
									messageId	122835551	
									messageIdScheme	http://www.otcclearing	hk.com/c
									inReplyTo	122835357	
									messageIdScheme	http://www.otcclearing	hk.com/c
									sentBy	HKEX	
									messageAddressScheme	http://www.otcclearing	hk.com/c
									sendTo	CB1	
				N					messageAddressScheme	http://www.otcclearing	hk.com/c
				3					creationTimestamp	2022-10-18T08:00:05.9	960
									correlationId	1114096_IR520221018	000277
									correlationIdScheme	http://www.otcclearing	hk.com/c
									sequenceNumber	1	
									tradeId	IR520221018000277	
									partyReference		~
									Status Field	Value	
									ExternalRef	HKEXFCM_1114096	
									ProcessingOrg	PO	
									CalypsoTradeId	98478	
									Status	Success	
									Action	CLEAR	
									TradeCustomKeywords		
<								>			

🔀 Swap/18/10/2030/P:CNY/FR007/1W /R:CNY 3.92000 -PO is Default Processing Organisation (98478) - Version : 2 Mod User :(calypso_user) [17230501/FCMHKEXHSBCCP]

Trade Back Office Swap Cashflows Analytics Pricing Env Market Data View Utilities Help

Trade Details Cashflows Resets Fees CSA								
CounterParty V HKEX V Hong Kong Stock Exchange ID V 98478								
Book Book NYC v Status VERIFIED Template NONE v								
Subtype Standard V Broker								
+ Not Cancelable								
+ Not Credit Contingent								
+ No Principal Adjustments	+ No Principal Adjustments							
+ Name								
	>>							
Pix V Rec V CNY V 15,000,000.00								
		Actual						
	>>							
Start 18/10/2022 End 18/10/2030		Start 18/10/2022 End 18/10/2030						
3.920000 % Fixed Amount		1.000000 * CNY V FR007 V 1W V + Obp BBA						
Cmp		Cmp 🗹 QTR 🗸 Spread 0.000000						
NONE		BEG_PER Lag -1D Bus, (CNY) NONE						
		Avg						
		NONE VIst Rate 0.00						
Pmt QTR V END_PER V NONE V		Pmt SA V END_PER V NONE V						
MOD_FOLLOW V DAY V 18 Lag 0	~~	MOD_FOLLOW V DAY V 18 Lag 0						
ACT/365 V CNY NEAREST	~~	ACT/365 V CNY NEAREST						
NONE ADJUSTED		NONE ADJUSTED						
🗌 Intermediate Ccy 🔍 🗸		Intermediate Ccy						