

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

Subject: **Enhancement to Swap Connect and OASIS Report**
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OTC Clearing Hong Kong Limited ("OTC Clear") is pleased to announce the following enhanced features effective from 29 January 2024:

Enhancement to Swap Connect

If the transaction is opted for trade resubmission, Swap Connect will support the resubmission of the rejected transaction on the same Northbound Clearing Day.

Enhancement to OASIS Report

Regarding the discretionary margin in OASIS report, WEB MRCleared, OTC Clear will introduce a new OASIS report, WEB DiscretionaryMarginReport, which sets out the discretionary margin amount with details of individual additional margin items relating to each position account. The report will be published by OTC Clear in OASIS at around 22:00 HKT on each OTC Clear Clearing Day and Northbound Clearing Day.

Major enhancements of OASIS report are highlighted as below:

OASIS Report	Change Description
WEB DiscretionaryMarginReport	New OASIS report which sets out the total discretionary margin amount with details of individual additional margin items relating to each position account

WEB Margin Call	An additional field for FX rate used to convert HKD margin call amount
WEB NonSettleRiskLimitUsage	Increase report frequency from daily to hourly
WEB Dly Regist IRS	An additional column to show the UPI value of the transaction
WEB Dly Regist IRS NB	An additional column to show the UPI value of the transaction
WEB Dly Regist FXD	An additional column to show the UPI value of the transaction
WEB Dly Regist FXNDF	An additional column to show the UPI value of the transaction
WEB Open IRS Trades	An additional column to show the UPI value of the transaction
WEB Open IRS Trades NB	An additional column to show the UPI value of the transaction
WEB Open FXD Trades	An additional column to show the UPI value of the transaction
WEB Open FXNDF Trades	An additional column to show the UPI value of the transaction

Clearing Members may refer to the updated OASIS Report Usage Guide on HKEX website for details of the changes after 29 January, 2024.

Irene Lee
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Clearing & Depository