

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 OASIS Report**

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OTC Clearing Hong Kong Limited ("OTC Clear") is pleased to announce the following enhanced features to OASIS reports effective from 22 September 2025:

OASIS Report	Change Description
WEB IM BY Trade Report_C	New report that sets out the hypothetical IM on individual trade basis on client position account
WEB IM BY Trade Report NB_C	New report that sets out the hypothetical IM of Swap Connect trades on individual trade basis on client position account
WEB PAI Allocate Report_C	New report that sets out the information relevant for calculation of PAI for each trade in relation to the Client Position Account registered to the name of Clearing Member
WEB PAI Allocate Rpt NB_C	New report that sets out the information relevant for calculation of PAI for each trade in relation to the Client Position Account registered to the name of Clearing Member participating in Swap Connect trades
WEB VM Allocate Report_C	New report that sets out the VM for each trade in relation to the Client Position Account registered to the name of Clearing Member
WEB VM Allocate Rpt NB_C	New report that sets out the VM for each trade in relation to the Client Position Account registered to the name of Clearing Member participating in Swap Connect trades

WEB Margin call	An additional field that shows the margin call details
WEB Lockbox Utilization	An additional field that shows the portfolio PV01 under CNY IRS with 1-year Loan Prime Rate

Clearing Members may refer to the updated OASIS Report Usage Guide on HKEX website for details of the reports on and after 22 September 2025.

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