

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 and Web Portal**

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OTC Clearing Hong Kong Limited (“OTC Clear”) is pleased to announce the following enhanced features effective from 25 May 2026:

### **Enhancement to OASIS Reports**

The table below summarizes the changes to OASIS reports. Clearing Members may refer to the updated OASIS Report Usage Guide on HKEX website for details on and after 25 May 2026.

OASIS Report	Change Description
<b>(I) New Reports</b>	
<b>WEB Indic Margin Rate Report</b>	New report that sets out the indicative margin rate for key products.
<b>WEB Portfolio ScenData</b> <b>WEB Portfolio ScenData_C</b>	New report that sets out the scenarios for margin simulation of existing cleared portfolio.
<b>WEB StandTrade ScenData</b>	New report that sets out the scenarios for margin simulation of standard trade products in OTC Clear, based on standard trade details and standard tenors.
<b>(II) Enhanced Reports</b>	
<b>WEB Monthly Fees</b> <b>WEB Monthly Fees_C</b> <b>WEB Monthly Fees II</b> <b>WEB Monthly Fees II_C</b>	Enhancement on an existing field “Fee Type” to include more detailed fee type categories in place of the current high-level classification.

OASIS Report	Change Description
<b>WEB Dly Pend FXNDF Trades</b> <b>WEB Dly Pend FXNDF Trades_C</b> <b>WEB Dly Pend IRS Trades</b> <b>WEB Dly Pend IRS Trades_C</b> <b>WEB Dly Pend FXD Trades</b> <b>WEB Dly Pend FXD Trades_C</b> <b>WEB Dly Pend IRS Trades NB</b> <b>WEB Dly Pend IRS Trades NB_C</b>	An additional field “Pending Reason” to show the reason(s) of pending trades (see the “Enhancement to Reason of Pending and Rejected Trades” below for further details).
<b>WEB Dly Rejc FXNDF Trades</b> <b>WEB Dly Rejc FXNDF Trades_C</b> <b>WEB Dly Rejc IRS Trades</b> <b>WEB Dly Rejc IRS Trades_C</b> <b>WEB Dly Rejc FXD Trades</b> <b>WEB Dly Rejc FXD Trades_C</b> <b>WEB Dly Rejc IRS Trades NB</b> <b>WEB Dly Rejc IRS Trades NB_C</b>	Enhancement on an existing field “Rejection Reason” to show the reason(s) of rejected trades (see the “Enhancement to Reason of Pending and Rejected Trades” below for further details).
<b>WEB Special Message Report</b>	Enhancement on an existing field “Announcement” to show the reviewed result of the intra-day Variation Margin limit (“Intra-day VM Limit”) (see the “Enhancement to Intra-day VM Limit Notification” below for further details).
<b>WEB Compression FXDelta Report</b>	An additional field “FX_DELTA” to show static value “FX”.

### **Enhancement to OASIS Web Portal**

With respect to the withdrawal requests from Clearing Members who have opted to utilize Excess Margin to reduce Expected Uncollateralized Loss in respect of any of their Position Accounts in accordance with Clearing Rule 1218A, OTC Clear has enhanced the OASIS Web Portal in the Collateral Withdrawals Window to indicate the release date and settlement date in the “Withhold Reason” field. Clearing Members may refer to the updated [OASIS Web Portal Manual](#) on HKEX website for details on and after 25 May 2026.

**Enhancement to Intra-day VM Limit Notification**

Pursuant to section 4.4.2 of the Clearing Procedures, each Clearing Member will be notified of the Intra-day VM Limit applicable to it. With effect from 25 May 2026, each Clearing Member will be notified of any change in its Intra-day VM Limit via WEB Special Message Report while the current email notification will be discontinued.

**Enhancement to Reason of Pending and Rejected Trades**

OTC Clear has enhanced a list of reports (see the “Enhancement to OASIS Reports” above for further details) to show the details of pending reason and rejection reason for transactions that do not satisfy the Margin Process pursuant to section 4.6 of Clearing Procedures. Clearing Members may retrieve these reports on an hourly basis and follow up as appropriate.

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