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Hong Kong Exchanges and Clearing Limited is the recognised controller of The Stock Exchange of Hong Kong Limited, Hong Kong Futures Exchange Limited and Hong Kong Securities Clearing Company Limited

通告 CIRCULAR

事項

Subject: **Change of HKATS Price Update (BO14 broadcast) Interval from 1 second to 0.5 second in the First Quarter of 2011**

查詢

Enquiry: **HKATS Hotline 2211 6360**

Follow the capacity upgrade of Hong Kong Futures Automated Trading System (HKATS) on 18 October 2010, Hong Kong Exchanges and Clearing Limited (HKEx) plans to change the price update (BO14 broadcast) interval from 1 second to 0.5 second in the first quarter of 2011. Under this setting, Exchange Participants (EPs) should ensure that their OAPI and hardware of Click Trade XT workstations are able to handle BO14 broadcast rate of at least 1,300 series per 0.5 second.

To cope with this loading, the minimum hardware requirement of the processor of Click Trade XT workstation will be Intel® Core™2 Duo Processor E6320 or higher (please refer to Appendix 1 for the complete hardware requirements for Click Trade XT workstation). EPs should ensure their Click Trade XT workstations can meet this updated processor requirement in the first quarter of 2011 or they may risk the loss of broadcast data under heavy broadcast loading, rendering the Click Trade XT unable to function as designed.

EPs with OAPI connections are also required to verify readiness of their OAPI programs for the same loading in the first quarter of 2011. To facilitate EPs to conduct such verification, HKEx will arrange a load rehearsal to simulate BO14 broadcast rate of at least 1,300 series per 0.5 second on 22 January 2011 (Saturday). All EPs with OAPI connection are **strongly encouraged** to join the rehearsal to ensure that their OAPI programs can function as designed and make changes if needed in this regard.

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HKEx 香港交易所

Please complete and return the enrolment form in Appendix 2 to HKEx by fax at 2509 0724 or 2877 0017 or email to clicksupport@hkex.com.hk on or before 10 December 2010. Please note that Click Trade XT is not required to join the rehearsal. An information package about details of the rehearsal will be sent to participating EPs through email in due course.

Sanly Ho
Vice President
Derivatives Market Department
Trading Division

This circular has been issued in the English language with a separate Chinese language translation. If there is any conflict in the circulars between the meaning of Chinese words or terms in the Chinese language version and English words in the English language version, the meaning of the English words shall prevail.