



編號

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Ref. No.:

日期

Date: 28 December 2015

香港交易及結算所有限公司是香港聯合交易所有限公司、香港期貨交易所有限公司及香港中央結算有限公司之認可控制人
Hong Kong Exchanges and Clearing Limited is the recognized 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: **Connectivity Test and Market Rehearsal for the Pre-Trade Risk Management System in Derivatives Market**

查詢

Enquiry: **DCASS Hotline 2979 7222**

Reference is made to the circular dated 24 December 2015 (Ref. No. [MO/DT/178/15](#)). Hong Kong Exchanges and Clearing Limited (HKEx) plans to introduce the Pre-Trade Risk Management (PTRM) System in the derivatives market.

In order to ensure Clearing Participants are ready for the implementation of the PTRM System and to familiarize with the functions, and the associated operations, two Connectivity Tests (CTs) and a Market Rehearsal (MR) will be held in January 2016. Details of the CTs and MR are as follows:

Dates	Activities
16 January 2016, Saturday	Connectivity Test – mandatory to all Clearing Participants to participate on 16 January 2016
*23 January 2016, Saturday	
30 January 2016, Saturday	Market Rehearsal – mandatory to all Clearing Participants

* *Clearing Participants who fail the CT on 16 January 2016 are required to complete the CT on 23 January 2016*

For better communication before and during the CTs/MR related activities, Clearing Participants are required to complete and return to HKEx the attached “**Contact Details Form – Connectivity Test and Market Rehearsal for Pre-Trade Risk Management (PTRM)**” **on or before 6 January 2016**. Detailed rundowns for CTs/ MR will be sent to Clearing Participants in due course.

Clearing Participants are highly recommended to coordinate with their IT teams / vendors for the necessary planning and preparation.

For any enquiries, please contact the DCASS hotline at 2979 7222.

Vicky Chan
Senior Vice President
Derivatives Clearing Operation

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**Contact Details Form – Connectivity Test and Market Rehearsal
for Pre-Trade Risk Management (PTRM)**

To: Clearing Support Services
Hong Kong Exchanges and Clearing Limited

Email : dcassoapi@hkex.com.hk
Fax No : 2579-0136 / 2579-0085
DCASS Hotline : 2979-7222

From: _____
(Full Name of [* HKCC / SEOCH / Both HKCC & SEOCH] Participant)
* Please circle where appropriate

DCASS Customer Code: |_|_|_|_|_|

Form submission deadline: 6 January 2016

Please contact the below persons for all matters relating to the Connectivity Test and Market Rehearsal of PTRM:

Primary Contact Person: _____ Position: _____

Office Tel: _____ Mobile: _____

Email address: _____

Secondary Contact Person: _____ Position: _____

Office Tel: _____ Mobile: _____

Email address: _____



Authorized Signature(s) and Company Chop
(Name of Signatories: _____)

Date