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**香港中央結算有限公司**

(香港交易及結算所有限公司全資附屬公司)

**Hong Kong Securities Clearing Company Limited**

(A wholly-owned subsidiary of Hong Kong Exchanges and Clearing Limited)

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**通告 CIRCULAR**

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To: CCASS Designated Banks

事項

Subject: CCASS Enhancements related to HKSCC Risk Management Reform Measures

查詢

Enquiry: Hotline 2979 7111

Subject to the approval of the necessary rule amendments by the Securities and Futures Commission (SFC), HKSCC will introduce Risk Management Reform Measures (Reform Measures) in the third quarter of 2012. The key terms and details of the Reform Measures have been highlighted in the circular ([Ref. No.: RMD/CCRM/002/2012](#)) issued on 14 May 2012.

In relation to the implementation of the Reform Measures, the following modifications will be made to the existing CCASS Report “Electronic CHATS Payment Instruction Report (CSEPI03)” provided to Designated Banks:

- 1) A new Deal Code “I” will be introduced to represent the collection of Specific Cash Collateral (SCC). Designated Banks should settle the CCASS related CHATS Payment Instructions with prefix “I” on or before 3:30 p.m. on the payment date;
- 2) The existing Deal Code “D” will be used to represent both the Intra-day Marks (IDM) and Margin collection.

The descriptions of the modified report are available for download at the HKEx website: <http://www.hkex.com.hk/eng/market/clr/secclr/ccass3/enhancement.htm>. Should you have any questions regarding the above information, please contact the CCASS hotline at 2979-7111.

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