

Aug/Sep 2018



**BRIEFING ON
HKATS AND DCASS ONLINE**

HKEX
香港交易所

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AGENDA

1

Fundamental Concepts

2

HKATS Online

3

DCASS Online

4

Report Retrieval Solution

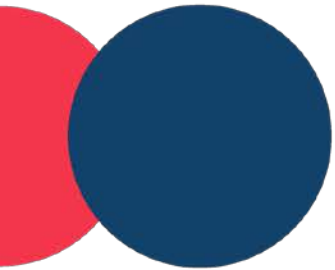
5

Important Notes

6

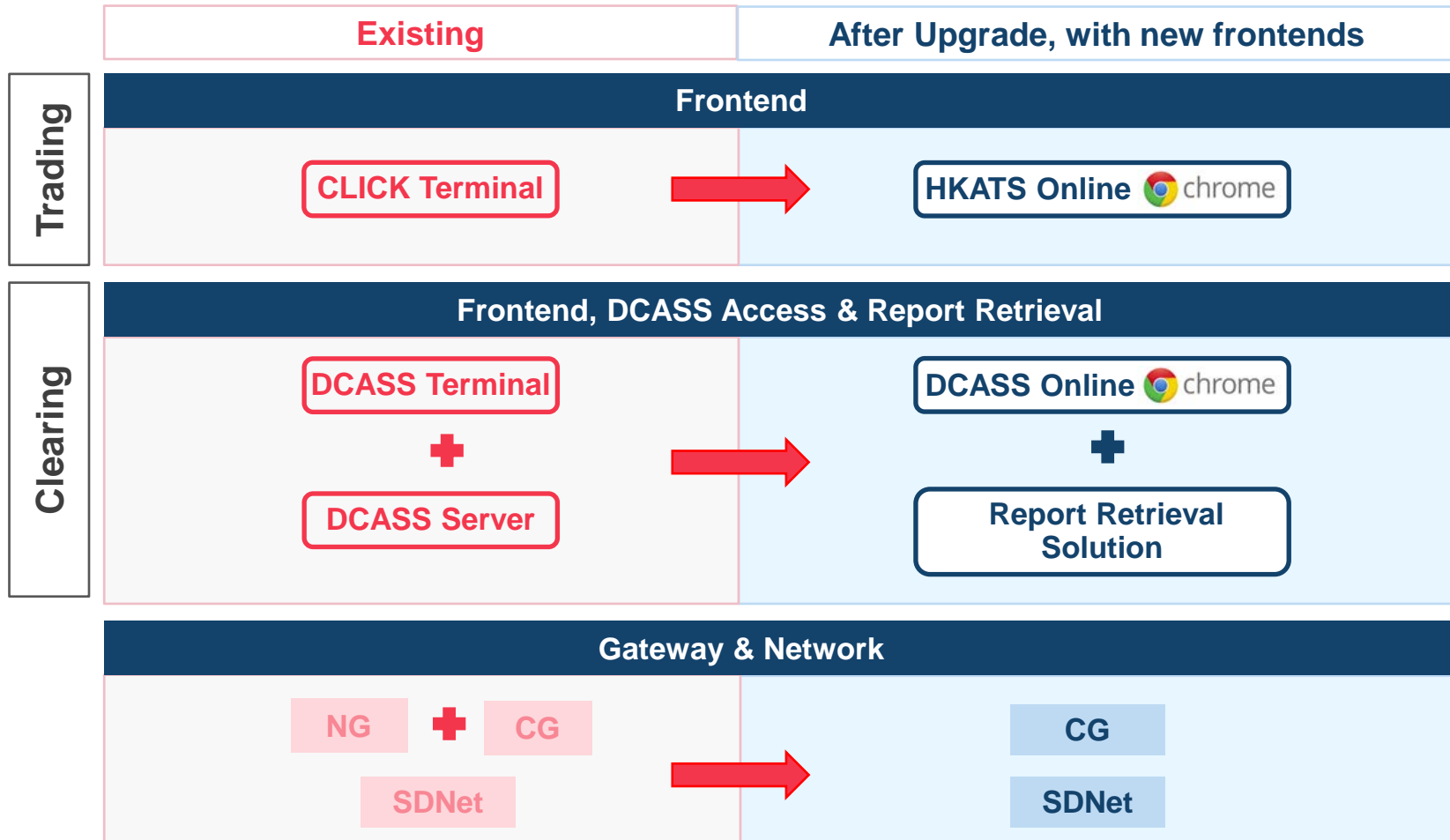
Q&A and HKATS Online Demo





FUNDAMENTAL CONCEPTS

NEW USER FRONTENDS - HKATS & DCASS ONLINE



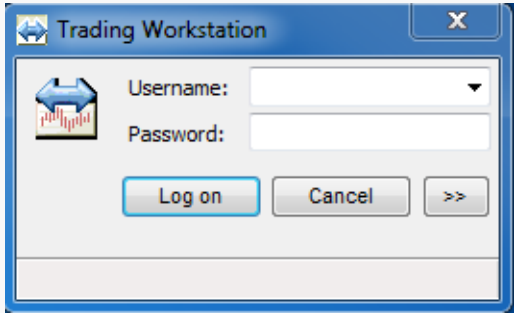
LOGON

Existing

After Upgrade, with new frontends

Trading

CLICK Terminal



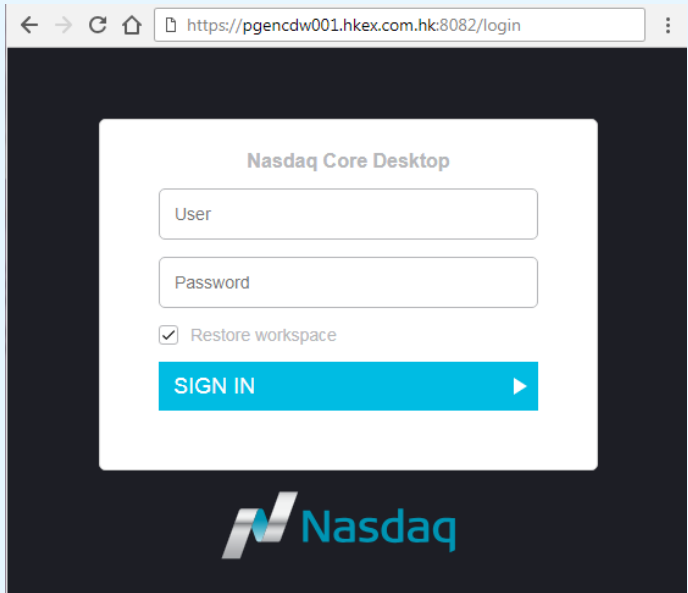
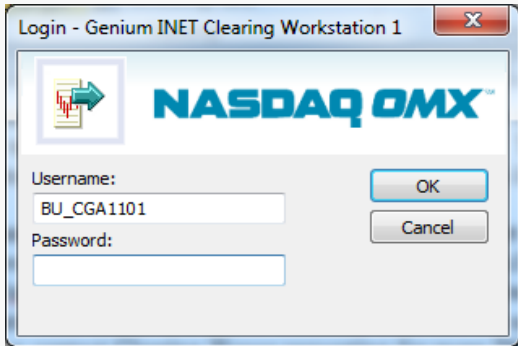
HKATS Online

DCASS Online

- Access via designated URL
- Logon with existing IDs & passwords
- Change password every 90 days
- Recommended Password setting: *at least 8 characters, contain a combination of letters (both upper & lower case) and numbers*
- 2 DCASS Online users per CG connection

Clearing

DCASS Terminal



MAIN MENU

Trading

Clearing

Existing

After Upgrade, with new frontends

Icons
Menu Settings Logoff

CLICK Terminal

HKATS Online chrome

Trading Workstation

File Edit View Market Orders Trades Price Quotation

NASDAQ CORE DESKTOP - ICM101

Workspace

Categories	TRADES	INSTRUMENTS	ORDERS	MARKET	PRICE QUOTATION
Views	Enter Trade Report Pending Trade Reports Trade History Trade History - Aggregated Ticker	Instrument Details	Order Book Enter Order Order History Enter Tailor-Made Combination Automatic Quote Order Book Local Inactive Orders	Price Information Order Depth Price Depth Market Messages Market Statistics	Quotes Quote Reply

DCASS Server/Terminal

DCASS Online chrome

HKEEx - 40662 - Genium INET Clearing Workstation 1 - 2.0.0801.40662

File Edit View Account Deal-Trade Exercise Clearing Series Margin Help

NASDAQ CORE DESKTOP - BU_CGA1103

Workspace

ACCOUNT MANAGEMENT	CLEARING	DEAL/TRADE MANAGEMENT	EXERCISE HANDLING	GENERAL	INSTRUMENTS	MARGIN
Accounts Account Propagation Position Closeout Position Transfer Positions	Clearing Information Covered Call Requests Reports	Pending Give Ups/Take Ups Pending Rectify Trades Trade Error Log Trade History Cross Product Netting Simulate Fee	Automatic Exercise Limits Exercise Overview Import Automatic Exercise Limits Request Exercise Deny Exercise	Clearing Messages	Fixing Values Instruments	Margin Requirements



Note: Existing After Upgrade
 Toolbar → Categories
 Window → View

VIEWS - INTRODUCTION

After Upgrade, with new frontends

Icons

Columns Links Export

Selection Filters

Data Table

Trade History Account Instrument Type Created Price Qty Include yesterdays T+1

ACCOUNT	INSTRUMENT	B/S	QTY	QTY LEFT	PRICE	EFFECT	O/C/N/D	TRADE NUMBER	CREATED	AS OF	MODIFIED	U!
HK CGA1 H1	HEXN8	Buy	20	20	0.00	Close	Close	407	7/24/2018 5:21:56 PM	7/24/2018 5:21:56 PM	7/24/2018 5:21:56 PM	HI
HK CGA1 H1	HEXN8	Sell	20	20	0.00	Close	Close	405	7/24/2018 5:21:56 PM	7/24/2018 5:21:56 PM	7/24/2018 5:21:56 PM	HI
HK CGA1 C	HEXN8	Sell	2	2	10.00	Open	Open	403	7/24/2018 4:49:25 PM	7/24/2018 11:59:11 AM	7/24/2018 4:49:25 PM	HI
HK CGA1 C1	HEXN8	Sell	3	3	10.00	Open	Open	402	7/24/2018 4:49:25 PM	7/24/2018 11:59:11 AM	7/24/2018 4:49:25 PM	HI

Dropdown Input List

Account

Active

COUNT AL

- HK CGA1 A
- HK CGA1 A1
- HK CGA1 A9001
- HK CGA1 ANET
- HK CGA1 APT

Generic Filter

- Effect:Open
- Effect#Open
- O/C/N/D:Open
- O/C/N/D#Open
- Type:Offsetting
- Type:Overtaking
- Type#Offsetting
- Type#Overtaking

Columns selection list

COLUMNS

- ACCOUNT
- INSTRUMENT
- INSTRUMENT.TYPE
- B/S
- QTY
- QTY LEFT
- PRICE
- EFFECT
- O/C/N/D
- TRADE NUMBER



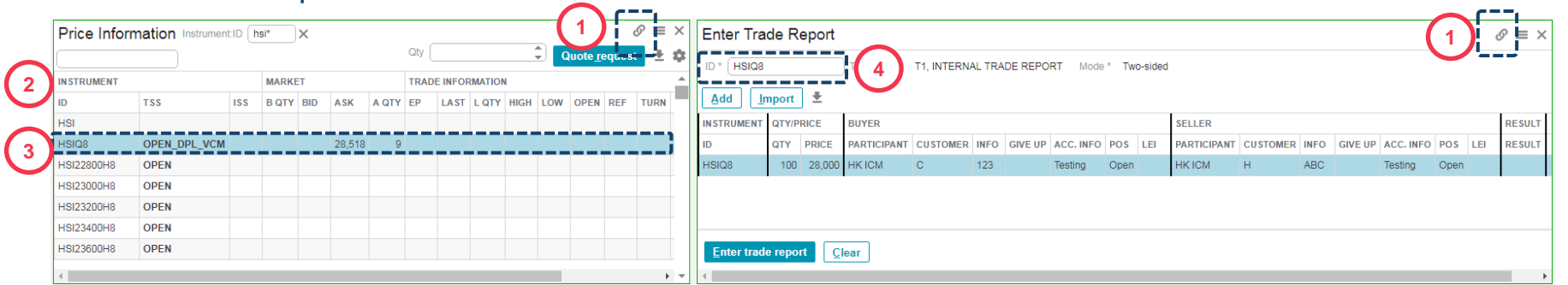
Note : Similar features applicable to HKATS Online, please refer to the HKATS User Guide for details.

NEW FEATURE - LINK

HKATS Online 

Price Information & Enter Trade Report

- Click on an Instrument Series in "Price Information" view to show the Instrument Series ID in the "Enter Trade Report" view



The screenshot shows two side-by-side windows. The left window is titled "Price Information" and contains a table of instrument series. The right window is titled "Enter Trade Report" and shows a form for entering trade details.

Price Information View:

- 1: Callout pointing to the "Quote request" button.
- 2: Callout pointing to the "Instrument Series ID" column header.
- 3: Callout pointing to the selected row (HSIQ8 OPEN_DPL_VCM 28.518 9).

Enter Trade Report View:

- 1: Callout pointing to the "Quote request" button.
- 4: Callout pointing to the "Instrument Series ID" field, which now contains "HSIQ8".

Price Information Table:

INSTRUMENT ID	TSS	ISS	B QTY	BID	ASK	A QTY	EP	LAST	L QTY	HIGH	LOW	OPEN	REF	TURN
HSI														
HSIQ8	OPEN_DPL_VCM		28.518			9								
HSI22800H8	OPEN													
HSI23000H8	OPEN													
HSI23200H8	OPEN													
HSI23400H8	OPEN													
HSI23600H8	OPEN													

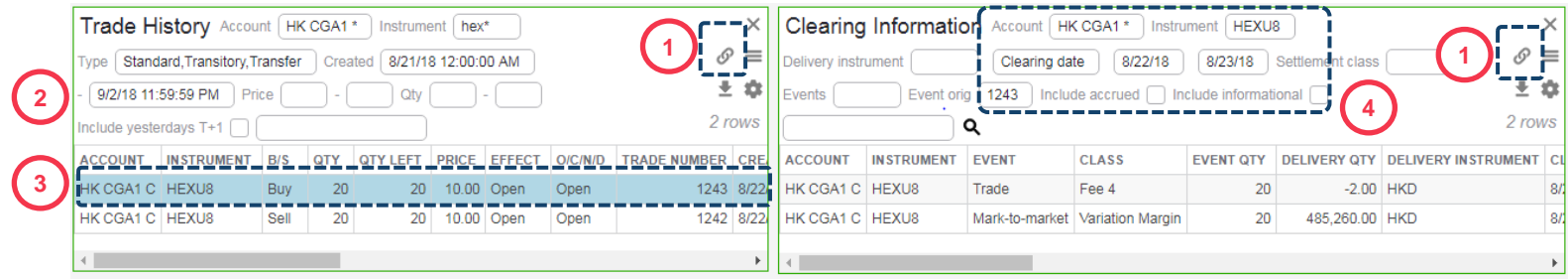
Enter Trade Report Table:

INSTRUMENT ID	QTY/PRICE	BUYER	SELLER	RESULT													
ID	QTY	PRICE	PARTICIPANT	CUSTOMER	INFO	GIVE UP	ACC.INFO	POS	LEI	PARTICIPANT	CUSTOMER	INFO	GIVE UP	ACC.INFO	POS	LEI	RESULT
HSIQ8	100	28,000	HK ICM	C	123		Testing	Open		HK ICM	H	ABC		Testing	Open		

DCASS Online 

Trade History & Clearing Information

- Click on a trade in "Trade History" view to show detailed deliveries relating to clearing events and transactions in the "Clearing Information" view



The screenshot shows two side-by-side windows. The left window is titled "Trade History" and contains a table of trade records. The right window is titled "Clearing Information" and shows a table of clearing events.

Trade History View:

- 1: Callout pointing to the "Quote request" button.
- 2: Callout pointing to the "Trade Number" column header.
- 3: Callout pointing to the selected trade row (HK CGA1 C HEXU8 Buy 20 20 10.00 Open Open 1243 8/22).

Clearing Information View:

- 1: Callout pointing to the "Quote request" button.
- 4: Callout pointing to the "Trade Number" field, which now contains "1243".

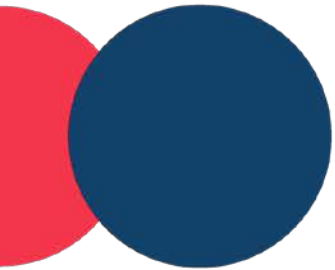
Trade History Table:

ACCOUNT	INSTRUMENT	B/S	QTY	QTY LEFT	PRICE	EFFECT	O/C/N/D	TRADE NUMBER	CRE
HK CGA1 C	HEXU8	Buy	20	20	10.00	Open	Open	1243	8/22
HK CGA1 C	HEXU8	Sell	20	20	10.00	Open	Open	1242	8/22

Clearing Information Table:

ACCOUNT	INSTRUMENT	EVENT	CLASS	EVENT QTY	DELIVERY QTY	DELIVERY INSTRUMENT	CU
HK CGA1 C	HEXU8	Trade	Fee 4	20	-2.00	HKD	8/22
HK CGA1 C	HEXU8	Mark-to-market	Variation Margin	20	485,260.00	HKD	8/22





HKATS ONLINE (TRADING)

ORDER BOOK AND CANCEL ORDER

Existing

CLICK Terminal

ID	OrdID	BQty	AQty	Prc	Type	Valid	Until	GUP	GAcc	Cust	Trd	I	T+1
HSIU8	1	1		27,200	LMT	Day	20/08/2018			C	I01	✓	✓
HSIZ8	6	9		27,618	LMT	Day	20/08/2018				I01	✓	
HSIZ8	7	9		27,618	LMT	Day	20/08/2018				I01	✓	

Cancel Orders Detailed

Customer: [Dropdown]

Market/Group: <ALL>

All customers

My orders

Company orders

Instrument Groups

All groups

Bid Ask

AMERICAN CALL OPTIONS

AMERICAN PUT OPTIONS

FUTURES

FUTURES STYLE CALL

FUTURES STYLE PUT

SPOT, DEC=4

Combos

Unselected: 1048, 1088, A50, AAC, ABA, ABC, ACC, AIA, AIR, ALC, ALL, AMC, AVI, BAI, BCL, BCM, BEA, BOC, BOV, BYD, CAU

Selected: HSI

Buttons: Send, Clear

After Upgrade, with new frontends

HKATS Online chrome

Order Book ID [Input] [Input]

Buttons: Cancel all, Inactivate locally all

ID	B QTY	A QTY	PRC	TYPE	VALID	UNTIL	GUP	G ACC	CUST	TRD	I	T+1	CNV	INFO	RP
HSIU8	10		27,000	LMT	Day	8/20/18			C	0916	✓	✓		HKEXTesting	O
HSIU8	11		27,001	LMT	Day	8/20/18			C	0916		✓		HKEXTesting	O
HSIZ8	50		27,003	LMT	Day	8/20/18			C	0916	✓			HKEXTesting	O

Context Menu:

- Cancel
- Activate
- Change order...
- Inactivate locally
- Save filter as...



ENTER TRADE REPORT (BLOCK TRADE)

Existing

CLICK Terminal

Enter Trade Report

ID: HSIU8
 Price: 27000
 Qty: 100
 Cond: T1 INTERNAL TRADE RI
 Side: T1 INTERNAL TRADE REPORT
 Buy Company: HKICM
 Sell Company: HKICM
 Customer: [blank]
 Info: [blank]
 Give Up: [blank]
 Pos: Open
 Acc. Info: [blank]

Buttons: Clear, Send

After Upgrade, with new frontends

HKATS Online chrome

Enter Trade Report

ID * HSIU8 Trade type * T1, INTERNAL TRADE REPORT Mode * Two-sided

Buttons: Add, Import

INSTRUMENT		QTY/PRICE		BUYER						SELLER						RESULT	
ID	QTY	PRICE	PARTICIPANT	CUSTOMER	INFO	GIVE UP	ACC. INFO	POS	LEI	PARTICIPANT	CUSTOMER	INFO	GIVE UP	ACC. INFO	POS	LEI	RESULT
HSIU8	100	30,000	HK ICM	C	123			Open		HK ICM	H	ABC			Open		

Buttons: Enter trade report, Clear

Enter Trade Report

ID * HSI3000H8 Trade type * T2, COMBO TRADE REPORT Mode * Multi-leg

Buttons: Add

INSTRUMENT		QTY/PRICE		BUYER						SELLER						RESULT	
ID	QTY	PRICE	PARTICIPANT	CUSTOMER	INFO	GIVE UP	ACC. INFO	POS	LEI	PARTICIPANT	CUSTOMER	INFO	GIVE UP	ACC. INFO	POS	LEI	RESULT
HSI28000T8	100	250	HK ICM	C	123			Open		HK ICM	H	ABC			Open		
HSI3000H8	100	100	HK ICM	C	123			Open		HK ICM	H	ABC			Open		

Enter Trade Report

ID * HSI28 Trade type * T4, INTERBANK TRADE REPORT Mode * One-sided

Buttons: Add, Import

INSTRUMENT		QTY/PRICE		OWN ACCOUNT						COUNTERPARTY	RESULT	
ID	QTY	PRICE	B/S	PARTICIPANT	CUSTOMER	INFO	GIVE UP	ACC. INFO	POSITION	LEI	COUNTERPARTY	RESULT
HSI28	100	30,000	Sell	HK ICM	C	123			Open		HK ICM	



SELF TRADE PREVENTION (OPTIONAL)



NASDAQ CORE DESKTOP - ICM101 Workspace

Price Information

Instrument ID: hsi* [Quote request](#)

INSTRUMENT	MARKET	TRADE INFO
ID	TSS	ISS B QTY BID ASK A QTY EP LAS
HSI38800U8	OPEN	
HSI39000U8	OPEN	
HSI39200U8	OPEN	
HSI39400U8	OPEN	
HSI39600U8	OPEN	
HSI39800U8	OPEN	
HSI40000U8	OPEN	
HSIZ8	OPEN_DPL_VCM	5 28,000
HSI14400L8	OPEN	
HSI15000L8	OPEN	
HSI15800L8	OPEN	
HSI16600L8	OPEN	
HSI17400L8	OPEN	
HSI18200L8	OPEN	

Enter Order

ID: HSIZ8 Price: 28,000 Qty: 5 Type: Limit

Customer: LEI: Info: Position: Open

Give Up: Give Up Acc: Validity: Day Until: 8/27/18

T+1: Inactive:

[Buy](#) [Sell](#) [Clear](#)

None closed and none in order book

Order Depth ID: HSIZ8

Average BID: 0.00 Qty for Calc: 0 Ranking: 0 Quantity: 0

BID ORDERS				ASK ORDERS					
B TRD	B PART	TYPE	B QTY	BID	ASK	A QTY	TYPE	A PART	A TRD
I01	HK ICM	LMT	5	28,000					

Order Book ID: [Cancel all](#) [Inactivate locally all](#)

ID	B QTY	A QTY	PRC	TYPE	VALID	UNTIL	GUP	G ACC	CUST	TRD	I	T+1	CNV	INFO	LEI	RP	ORDER NO
HSIZ8	5		28,000	LMT	Day	8/27/18				I01						O	619CB683

Order History ID: HSIZ8

ACTION	CNV	TIME	ID	B QTY	A QTY	R QTY	ORIG	LMT PRC	TYPE	VALID	UNTIL	GUP	G ACC	CUST	TRD	T+1	RP	ORDER NO	O CAT	REPLY	DEL REASON
New		8/27/18 2:08:57 PM	HSIZ8	5		5	5	28,000	LMT	Day	8/27/18				I01		O	619CB683:00004B63	EMP	All in OB	
New		8/27/18 2:09:03 PM	HSIZ8		5	5	5	28,000	LMT	Day	8/27/18				I01		O	619CB683:00004B64	EMP	None closed, none in OB	
Delete		8/27/18 2:09:03 PM	HSIZ8		5		5	28,000	LMT	Day	8/27/18				I01		O	619CB683:00004B64	EMP		Order deleted because trader is not allowed to trade with himself



KEY CHANGES

CLICK Terminal **HKATS Online** 

1. Changed Features

Disconnection: Information Feed Status: OFF	Disconnection: Back to Login screen
Deviation Warnings: MAX, ABS and % are available	Deviation Warnings: Only % is available
Local Inactive Orders: Stored in Order Book	Local Inactive Orders: Stored in Local Inactive Orders

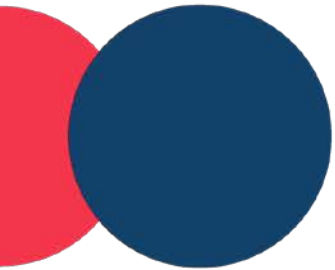
2. Removed Feature

Derivative Calculator

3. Changed Name

Clearing Trades	Trade History
Trade Statistics	Trade History – Aggregated
Price Quotation	Quotes
Preference	Settings
Instrument Explorer	Instrument Details





DCASS ONLINE (CLEARING)

EXPORT FUNCTION

Existing

DCASS Server/Terminal

Trade History - HKEx - 40662 - Genium CW1

Account: *** Series: HSI23

From time: 13/09/2013 00:00:00 To time: 23:59:59

Low price: 0.00 High price: 0.00

Account	Unadj	T+1	State	Free text	Series	B/S	Quantity	Qty left	Price	E
HK CGA1 C		Y		testing	HSI23	B	10	10	22,000	C
HK CGA1 C		Y		testing	HSI23	S	10	10	22,000	C

- Average Price Trade...
- Rectify Trade...
- Trail APT...
- Give up...
- Columns ...
- Print ...
- Sorting ...
- Copy
- Copy All
- Select All
- Font ...



After Upgrade, with new frontends

DCASS Online chrome

Trade History Account: HK CGA1 * Instrument: Type: Standard,Transitory,Transfer Created: 8/24/18 12:00:00 AM

9/3/18 11:59:59 PM Price: Qty: Include yesterdays T+1

20 rows

ACCOUNT	INSTRUMENT	INSTRUMENT TYPE	B/S	QTY	QTY LEFT	PRICE	EFFECT	O/C/IND	TRADE NUMBER	CREATED	USER	CONFIRMED BY
HK CGA1 C	HHI9100H8	HHI CALL OPTIONS	Buy	11	11	999	Open	Open	2182	8/24/2018 11:51:10 AM	HK GA1 GADC	HK GA1 GADC
HK CGA1 C	HHI9100H8	HHI CALL OPTIONS	Sell	11	0	999	Open	Open	2181	8/24/2018 11:51:10 AM	HK GA1 GADC	HK GA1 GADC
HK CGA1 C	HHI9100H8	HHI CALL OPTIONS	Buy	11	11	999	Open	Open	2180	8/24/2018 11:51:08 AM	HK GA1 GADC	HK GA1 GADC
HK CGA1 C	HHI9100H8	HHI CALL OPTIONS	Sell	11	0	999	Open	Open	2179	8/24/2018 11:51:08 AM	HK GA1 GADC	HK GA1 GADC
HK CGA1 C	HHI9100H8	HHI CALL OPTIONS	Buy	11	11	999	Open	Open	2178	8/24/2018 11:51:06 AM	HK GA1 GADC	HK GA1 GADC
HK CGA1 C	HHI9100H8	HHI CALL OPTIONS	Sell	11	11	999	Open	Open	2177	8/24/2018 11:51:06 AM	HK GA1 GADC	HK GA1 GADC
HK CGA1 C	HHI9100H8	HHI CALL OPTIONS	Buy	11	11	999	Open	Open	2176	8/24/2018 11:51:05 AM	HK GA1 GADC	HK GA1 GADC

- Print and copy are replaced by “Export”
- Only displayed columns will be exported



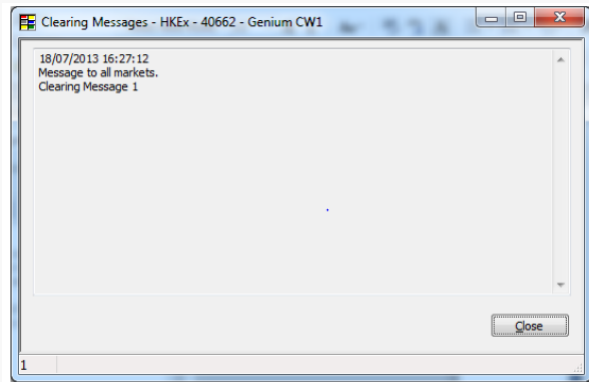
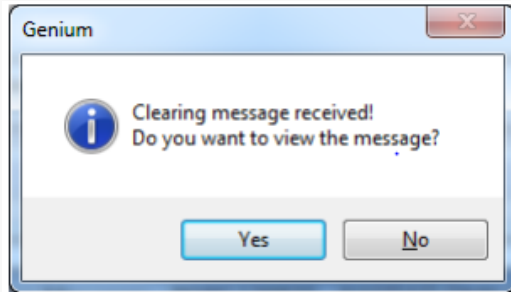
Please refer to slide 22 for a list of key changes



CLEARING MESSAGES

Existing

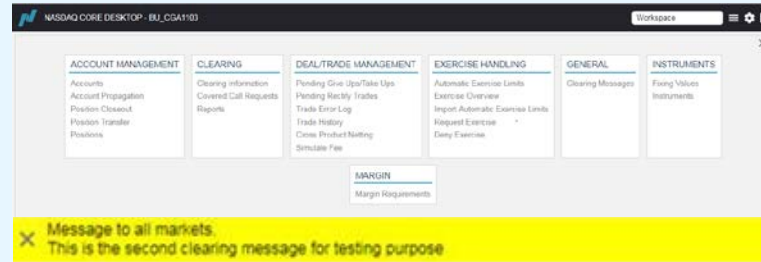
DCASS Server/Terminal



After Upgrade, with new frontends

DCASS Online chrome

- Clearing message pop-up is available at the bottom of DCASS Online



- Clearing messages can be found in the "Clearing Messages" view in with latest message placed at the top

Clearing Messages

TIME	DESCRIPTION	TYPE
8/8/2018 1:16:58 PM	Message to all markets.	Clearing ops message
	DCASS Training Courses in Aug 2018	Clearing ops message
	Course 2 (DCASS Terminal Training):	Clearing ops message
	Course Date : 9 Aug 2018	Clearing ops message
	Course Time : 9:30am - 11:30am (2 CPT hours)	Clearing ops message
	For details, please contact HKSI's Training Hotline (3120 6100).	Clearing ops message
8/8/2018 1:15:42 PM	Message to all markets.	Clearing ops message
	DCASS Training Courses in Aug 2018	Clearing ops message
		Clearing ops message

MARGIN VIEW

Existing

DCASS Server/Terminal

Account Market Margin - HKEx - 40662 - Genium CW1

Account: Custodian bank:

Date:

Account	Custodian bank	Market	Market margin
HK CGA1 A1	DUMMY	Stock Opt	278991366
HK CGA1 C1	DUMMY	3year EFN	781400230

Margin aggregation by Market

After Upgrade, with new frontends

DCASS Online

NASDAQ CORE DESKTOP - BU_CBNP107

Margin Requirements PER INSTRUMENT PER PRODUCT AREA

Account Date * 16 rows

ACCOUNT	PRODUCT AREA	MARGIN (INST CURR)	MARKET VALUE	CURR
HK CBNP C2008	HSI	-11000	0	HKD
HK CBNP C2001	HSI	-100000	0	HKD
HK CBNP P1	HKE	-236003	-50330	HKD
HK CBNP C2006	HSI	-100000	0	HKD
HK CBNP A1	HKE	-480	20	HKD

Margin aggregation by Product Area



WORKSPACE (NEW FUNCTION)

- Customised workspaces can be created with multiple views

NASDAQ CORE DESKTOP - BU_CGA1103 Workspace

Trade History Account Instrument Type Created

- 8/4/18 11:59:59 PM Price - Qty - Include yesterdays T+1

14 rows

ACCOUNT	INSTRUMENT	B/S	QTY	QTY LEFT	PRICE	EFFECT	O/C/N/D	TRADE NUMBER	CREATED	AS OF	MODIFIED	US
HK CGA1 C	LRSG9	Buy	123	123	80,770	Open	Open	541	7/25/2018 11:40:55 AM	7/25/2018 11:40:55 AM	7/25/2018 11:40:55 AM	HK
HK CGA1 C	LRSG9	Sell	123	123	80,770	Open	Open	540	7/25/2018 11:40:55 AM	7/25/2018 11:40:55 AM	7/25/2018 11:40:55 AM	HK
HK CGA1 C	MCHQ8	Buy	123	123	3,000	Open	Open	1051	7/25/2018 11:40:23 AM	7/25/2018 11:40:23 AM	7/25/2018 11:40:23 AM	HK
HK CGA1 C	MCHQ8	Sell	123	123	3,000	Open	Open	1050	7/25/2018 11:40:23 AM	7/25/2018 11:40:23 AM	7/25/2018 11:40:23 AM	HK
HK CGA1 C	HHIZ9	Buy	123	123	12,000	Open	Open	1049	7/25/2018 11:40:10 AM	7/25/2018 11:40:10 AM	7/25/2018 11:40:10 AM	HK
HK CGA1 C	HHIZ9	Sell	123	123	12,000	Open	Open	1048	7/25/2018 11:40:10 AM	7/25/2018 11:40:10 AM	7/25/2018 11:40:10 AM	HK
HK CGA1 C	CHON8	Buy	123	123	5.00	Open	Open	411	7/25/2018 11:39:51 AM	7/25/2018 11:39:51 AM	7/25/2018 11:39:51 AM	HK

Accounts Account Account type

Created - Active Inactive Registered

Deleted

17 rows

ACCOUNT	ACCOUNT ALIAS	ACCOUNT TYPE	MARGIN ACCT	SETTLEMENT AC
HK CGA1 P1		HOUSE_O		
HK CGA1 H1		HOUSE		
HK CGA1 ANET		ANET		
HK CGA1 CNET		CNET		
HK CGA1 APT		APT		
HK CGA1 SINKS		SINK_O		
HK CGA1 SINK		SINK		
HK CGA1 DAS		DAILY_O		
HK CGA1 DA		DAILY		
HK CGA1 C1		OMNIBUS	HK CGA1 CNET	

Positions Account Instrument

Date * Aggregate Exclude 0-positions

Nettable only

36 rows

ACCOUNT	INSTRUMENT	LONG	SHORT	CLOSEOUT	DELIV POS	DENIES AUT
HK CGA1 P1	HEX230.00I8	7	0	0	7	
HK CGA1 A1	HEX230.00I8	3	10	0	7	
HK CGA1 A1	EVG20.00H8	123	123	0	0	
HK CGA1 A1	TCH490.00I8	123	123	0	0	
HK CGA1 A1	HEX180.00L8	141	141	0	0	
HK CGA1 A1	HGN57.50G8	5,000	5,000	0	0	
HK CGA1 A1	PAI48.00V8	5,000	5,000	0	0	
HK CGA1 C1	MHI24000L8	128	128	0	0	
HK CGA1 C1	MHI30000X8	132	108	0	24	
HK CGA1 C1	HSI24000L8	116	116	0	0	



WORKSPACE (NEW FUNCTION)

- Workspaces created can be saved, published and deleted with other accounts

Save, Open, Publish or Delete Workspace via Settings 

Open Workspace via Main Menu

Open selected workspace

Publish selected workspace

Delete saved workspace

Save workspace

NAME	CREATED BY	PUBLIC
Trade History	BU_CGA1103	
Workspace example	BU_CGA1103	
Workspace example 2	BU_CGA1103	
Exercise Overview	BU_CGA1103	✓

Save current workspace as *

Save

Resume previous view displayed before last logout



AUTOMATIC EXERCISE LIMIT (NEW)

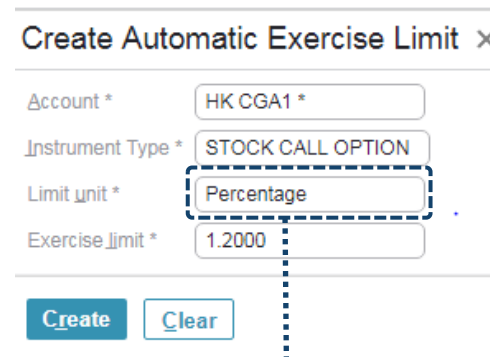
Applicable to SEOCH Participants only

- Currently, SEOCH pre-defined the in-the-money (“ITM”) triggering limit at 1.5%
- A new on-line function “Automatic Exercise Limit” will be available via DCASS Online for SEOCH Participants to set their own ITM limits for ALL spot month contracts



Input details and click “Create” button.

*** Once created, the limit will take effect immediately



Create Automatic Exercise Limit ×

Account * HK CGA1 *

Instrument Type * STOCK CALL OPTION

Limit unit * Percentage

Exercise limit * 1.2000

Create Clear

Participants are advised to use the “Percentage” option only. Please refer to Appendix F in the [Information Paper on HKEX website](#) for more details

KEY CHANGES

DCASS Server/Terminal

DCASS Online  chrome


1. New View

Automatic Exercise Limits

2. Temporary Disabled

Margin Simulation

3. Changed Features

Print/Copy/Copy all	Export 
"Report" window	Report Retrieval Solution

4. Changed Name

window	view
series	instrument

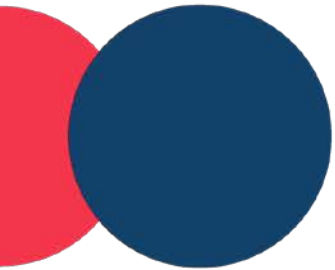
5. Changed window name

"Margin Requirements" window	"Margin Requirements" view	per instrument
"Account Market Margin" window		per product area
"Total Member Margin" window		per participant
Total Account Margin" window		per account
"Position Netting" window		"Position Closeout" view
"Series"/"Underlying"/"Clearing Dates" windows		"Instruments" view
"Covered call" function		"Covered Call Requests" view
"Deny automatic" function		"Deny exercise" view
"Exercise Request" window		"Request Exercise" view
"Exercise History"/"Pending Exercise" windows		"Exercise Overview" view
"Edit User Details" function		"Edit user" function
"Menu Access Type" window		"User Roles" view
"User View" window		"Users" view

SEOCH only

Admin only





REPORT RETRIEVAL SOLUTION

OVERVIEW

Report Retrieval Solution

- for downloading of DCASS and Pre-trade Risk Management (PTRM) reports in zipped format; as well as daily RPF, i.e. intra-day (RPI), early (RPP) and final (RPF) RPF
- reports and files will be available for download within 10 calendar days after generation

Folder Structure

Examples



For reports/files common to all CPs

* Changes are made to common reports file names - CXXX which stands for DCASS customer code in existing file names will be removed



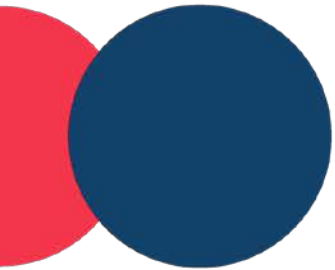
For reports/files designated to individual CP, report/file names will contain CXXX (CXXX is the DCASS customer code)

- parallel run with DCASS Servers until launch of the Upgrade
- for changes in reports/files, please refer to the [HKATS AND DCASS UPGRADE web corner](#)

PREPARATION

- ✓ study Technical Guide which will be available in Sep 2018 and get prepared
- ✓ ensure SFTP client software be adhered to the SFTP standard
- ✓ enroll for Report Retrieval Solution
- ✓ generate a pair of SSH (Secure Shell) keys¹ and submit **the public key** to HKEX for registration
- ✓ acknowledge 2 user accounts received from HKEX for logon





IMPORTANT NOTES

PROJECT SCHEDULE



Conduct OAPI Certification Test

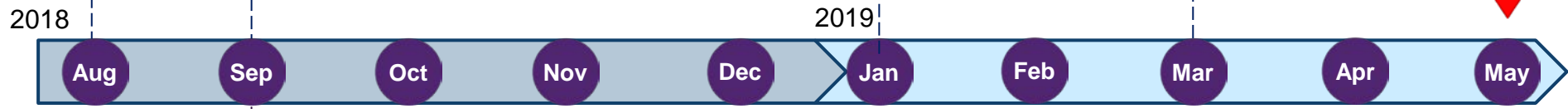
Migrate NG connection to CG

HKATS & DCASS Online

Briefing on HKATS & DCASS Online

Study HKATS & DCASS User Guides and demo workflow for DCASS Online¹

Practice sessions²



Market Rehearsal briefing

Market Rehearsal

Upgrade Launch

Report Retrieval Solution


Study Technical Guide¹

Enroll for Report Retrieval Solution, submit public SSH key & IP addresses



Note : 1 HKATS & DCASS User Guide, demo workflow for DCASS Online and Technical Guide for Report Retrieval Solution will be available at HKATS & DCASS Upgrade Web Corner via HKEX website
 2 Practice sessions: Self-practice (only applicable for Participants with SDNet testing line) & hands-on practice (to be held at HKEX premise in Quarry Bay)

CHECKLIST BEFORE MARKET REHEARSAL

Item	Timeline
<ul style="list-style-type: none"> ✓ Conduct OAPI Certification Test  ✓ Complete CG migration ✓ Get OAPI, BOS and firewall configuration ready before PR/MR 	By Dec 2018
<ul style="list-style-type: none"> ✓ Study HKATS & DCASS User Guides ✓ Study demo workflow for DCASS Online 	Sep 2018 onward
<p>Enroll for</p> <ul style="list-style-type: none"> ✓ Report Retrieval Solution ✓ Practice sessions 	Mid/end Sep 2018
<ul style="list-style-type: none"> ✓ Sign and return revised licence agreements 	Nov 2018 – Feb 2019



FIREWALL WHITELIST AS PASS-THROUGH - FOR HKATS & DCASS ONLINE

TCP / Port Number	Site	IP Address (Server Name)	URL of HKATS & DCASS Online	Host Table Update
8082	Primary	10.151.14.101 (pgenrgw001)	https://pgenrgw001.hkex.com.hk:8082/login	10.151.14.101 pgenrgw001.hkex.com.hk
		10.151.14.102 (pgenrgw002)	https://pgenrgw002.hkex.com.hk:8082/login	10.151.14.102 pgenrgw002.hkex.com.hk
		10.151.14.155 (pgencdw001)	https://pgencdw001.hkex.com.hk:8082/login	10.151.14.155 pgencdw001.hkex.com.hk
		10.151.14.156 (pgencdw002)	https://pgencdw002.hkex.com.hk:8082/login	10.151.14.156 pgencdw002.hkex.com.hk
	Secondary	10.152.14.101 (sgenrgw001)	https://sgenrgw001.hkex.com.hk:8082/login	10.152.14.101 sgenrgw001.hkex.com.hk
		10.152.14.102 (sgenrgw002)	https://sgenrgw002.hkex.com.hk:8082/login	10.152.14.102 sgenrgw002.hkex.com.hk
		10.152.14.155 (sgencdw001)	https://sgencdw001.hkex.com.hk:8082/login	10.152.14.155 sgencdw001.hkex.com.hk
		10.152.14.156 (sgencdw002)	https://sgencdw002.hkex.com.hk:8082/login	10.152.14.156 sgencdw002.hkex.com.hk



REFERENCES & ENQUIRIES

REFERENCES

Please visit [HKATS & DCASS Upgrade Web Corner](#) for up-to-date information on HKATS & DCASS Upgrade

Participants could make reference to the [Information Paper](#) for the project overall information

ENQUIRIES

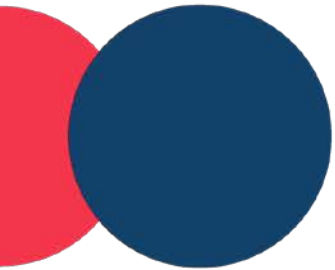
HKATS

- HKATS Hotline: 2211 6360
- Email: hkatssupport@hkex.com.hk

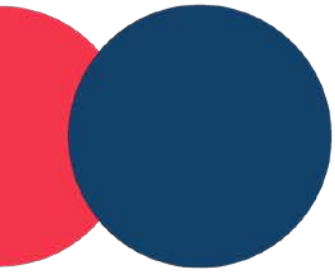
DCASS

- DCASS Hotline: 2979 7222
- Email: ClearingPSD@hkex.com.hk





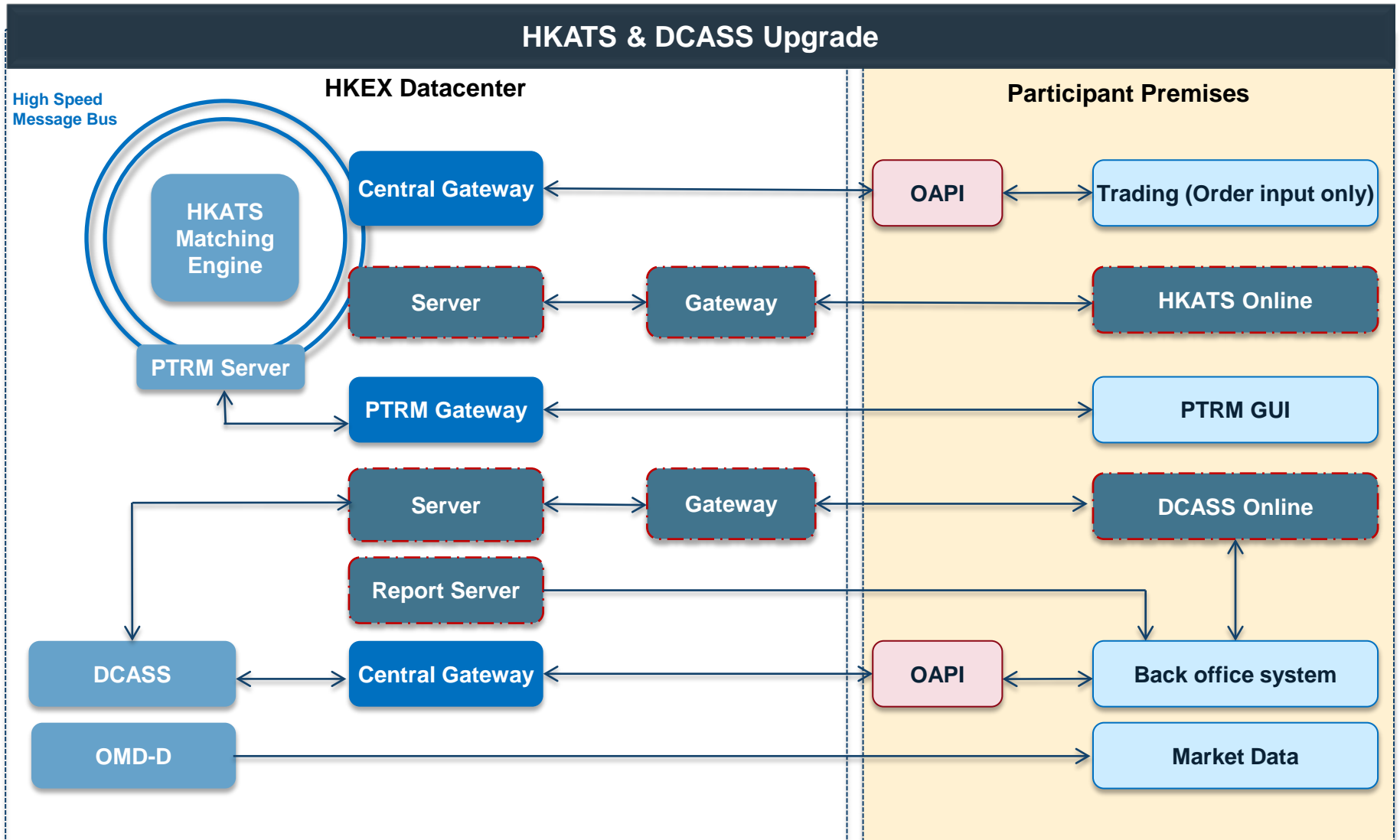
Q&A and HKATS Online Demo



APPENDICES

APPENDIX 1

- NEW INFRASTRUCTURE AFTER HKATS & DCASS UPGRADE



Legend : infrastructure changes upon the Upgrade

APPENDIX 2

- HARDWARE & SOFTWARE REQUIREMENTS

The requirements for HKATS & DCASS Online and Report Retrieval Solution are listed below:

HKATS & DCASS Online	Minimum Requirement
Processor	Intel Core i3-550 3.2GHz or higher
RAM	4GB
Storage	3GB
Network adapter	100Mbps full-duplex
Monitor	21" with 1280 x 1024 resolution
Operating System	Microsoft Windows 7 (64 bit)
Layered software	Anti-virus software
Supported Browser	Google Chrome¹
Network Circuit	– via SDNet connection

Report Retrieval Solution	Recommended Installation Requirement
Operating System	Any platform
Software	Secure File Transfer Protocol Compliance software
Network Circuit	– via SDNet connection – Firewall/Services Ports configuration, if necessary



Note : 1. Google Chrome will be the supported Browser for PTRM as well

APPENDIX 3

- PRELIMINARY BANDWIDTH REQUIREMENTS

The minimum bandwidth requirements for HKATS & DCASS are listed below:

Per Connection		Bandwidth Requirement	
		HKATS only	DCASS only
Central Gateway	OAPI	3 Mbps ¹	3 Mbps
	HKATS Online / DCASS Online	0.4 Mbps	0.4 Mbps
	Report Retrieval Solution	N/A	1 Mbps
PTRM Gateway		1 Mbps	



Note : 1. 3 Mbps is optimal for support up to 250 TPS with 2 copies of firm based broadcast (BO5)