

編號

CD/DCO/DCASS/010/2015

Ref. No.:

日期

Date:

2 November 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: Practice Sessions on the Pre-Trade Risk Management (PTRM) System in

**Derivatives Market** 

查詢

Enquiry: **DCASS Hotline** 2979 7222

Reference is made to the circular dated 2 November 2015 (Ref. MO/DT/148/15) issued by HKFE. With the implementation of the Pre-Trade Risk Management (PTRM) System, Clearing Participants must set prescribed risk controls for themselves (as Exchange Participants) and General Clearing Participants must set prescribed risk controls for each Non-Clearing Participant for whom they clear.

To facilitate Clearing Participants to familiarize with the PTRM System, HKEx will conduct practice sessions from 16 November 2015 to 8 January 2016 to explain the features in the PTRM System. Details of the practice sessions are as follows:

Language	Day	Time	Venue
Cantonese	Every Monday, Tuesday, Thursday,	1st Session:	HKATS Training
	Friday (except public holidays)	2:00pm – 4:00pm	Room
English	Every Wednesday (except public		24/F PCCW Tower
	holidays)	2nd Session:	Taikoo Place
		5:00pm – 7:00pm	Quarry Bay

Clearing Participants are encouraged to nominate the staff who will be responsible to operate the PTRM system to enroll in any one of the practice sessions. Please note that Clearing Participants having participantship at both clearing houses and exchanges are <u>only required to submit one enrollment form in the name of Exchange Participant to HKEx on or before 13 November 2015</u>.

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

Vicky Chan Senior Vice President Derivatives Clearing Operations

香港交易及結算所有限公司 Hong Kong Exchanges and Clearing Limited