

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)

通告 CIRCULAR

Subject: Workshops on Next Generation Risk Models

Enquiry: Hotline 2979 7111

Following the seminars on Next Generation (“NG”) Risk Models held in April (circular ref: [CD/CDCRM/064/2018](#); [seminar material](#)), Hong Kong Securities Clearing Company Limited (“HKSCC”) plans to further host five workshops in June to enhance Clearing Participants’ (“CPs”) understanding of NG Risk Models.

The workshops will cover details of risk management and operational arrangements arising from NG Risk Models, with primary focus on margin calculation methods as well as impact mitigation tools (e.g. Specific Stock / Cash Collateral). Details of the workshops are as follows:

Agenda: Session A Operation

Key Topics: Specific Stock / Cash Collateral

Session B Risk Management

Key Topic: Margin calculation methods

Note: Representatives from the operation function are advised to attend Session A, while those from the risk management function are advised to attend Session B.

Date	Language	Time	Session / Topic	Registration
12 June 2018 (Tuesday)	English	16:30 – 17:00	Session A: Operation	Click here
		17:15 – 18:30	Session B: Risk Management	Click here
14 June 2018 (Thursday)	Mandarin	16:30 – 17:00	Session A: Operation	Click here
		17:15 – 18:30	Session B: Risk Management	Click here
19 June 2018 (Tuesday)	Cantonese	16:30 – 17:00	Session A: Operation	Click here
		17:15 – 18:30	Session B: Risk Management	Click here
25 June 2018 (Monday)	Cantonese	16:30 – 17:00	Session A: Operation	Click here
		17:15 – 18:30	Session B: Risk Management	Click here
28 June 2018 (Thursday)	Cantonese	16:30 – 17:00	Session A: Operation	Click here
		17:15 – 18:30	Session B: Risk Management	Click here

Venue: 12 & 14 June 2018 (English & Mandarin)

Board Room, HKEX Connect Hall, 1/F, One & Two Exchange Square, Central

19, 25 & 28 June 2018 (Cantonese)

Zone 3, HKEX Connect Hall, 1/F, One & Two Exchange Square, Central

Presentation materials from the workshops will be available on the [HKEX website](#) shortly after the workshops.

Terence Low

Managing Director

Cash & Derivatives Clearing Risk Management