

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: Seminars on Next Generation Risk Models - Stress Testing
Enquiry: Hotline 2979 7111

Further to the seminars and workshops held earlier this year on the enhanced initial margin methodology of Next Generation (“NG”) Risk Models, Hong Kong Securities Clearing Company Limited (“HKSCC”) plans to host two seminars in December focusing on another component of NG Risk Models, i.e. the enhanced stress testing methodology.

The seminars aim to introduce the enhanced stress testing methodology and allocation of Default Fund contribution to Clearing Participants. Details of the seminars are as follows:

Date	Language	Venue	Registration
4 December 2018 (Tuesday)	Cantonese	Grand Auditorium, HKEX Connect Hall, 1/F, One & Two Exchange Square, Central	Click here
10 December 2018 (Monday)	English	Zone 3, HKEX Connect Hall, 1/F, One & Two Exchange Square, Central	Click here

Time: 16:30 – 17:40 (Registration starts from 16:15)
Target Audience: Representatives from Risk Management function

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

Terence Low
Head of Clearing Risk Management