

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

事項: 優化互聯互通交易日曆 – 補充資料

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參照 2022 年 8 月 12 日發出優化互聯互通交易日曆 ( 交易日曆優化 ) 的通告 ( 編號: [CD/OES/CCASS/031/2022](#) ) , 結算及交收的安排將調整以配合中華通北向的新增交易日。交易日曆優化暫定於 2023 年上半年推出, 正式推出日期有待監管部門批准。

為協助市場參與者, 尤其是指定銀行, 去研究及了解 H-1 日的流動資金安排, 香港結算特此提供補充資料。香港結算在此提醒於新增交易日即 “H-1 日”<sup>2</sup> 推出後之主要業務變更如下:

| 中華通結算所參與者         | 日常款項交收安排            | H-1 日之款項交收安排                         |
|-------------------|---------------------|--------------------------------------|
| 有應付款項淨額的中華通結算所參與者 | T+1 日中午 12:30 前付款   | 交易日當日下午 6 時前付款                       |
| 有應收款項淨額的中華通結算所參與者 | T+1 日中午 12:30 後收取款項 | T+1 日中午 12:30 後收取款項<br>(假期後第一個香港工作日) |

### 關於指定銀行之優化詳情

交易日曆優化下, 中華通結算所參與者需於交易日當日下午 6 時前, 就 H-1 日當日因北向交易而產生的應付款項淨額進行付款交收。香港結算會於交易日當日下午 4 時 45 分發出票據交換所自動轉賬系統(CHATS)付款指示(CPI)給中華通結算所參與者的指定銀行(交易代碼: N), 以指示指定銀行於同

<sup>1</sup> 所有參與者一般查詢熱線之通話可能會被錄音。請[按此](#)參閱香港交易所的私隱政策聲明。

<sup>2</sup> “H-1 日”就中華通證券而言, 指交收日, 其緊接的一日為香港公眾假期而非內地假期

日下午 6 時前付款予香港結算。因此，現有的下午 4 時 45 分發出的 CHATS 支付指令報表 (報表編號: CSEPI03) 將列出相應的 CPI (交易代碼: N)，詳情請參閱附件之《指定銀行適用的中央結算系統終端機使用者指引》(只提供英文版本)。

為滿足上述 H-1 日的付款要求，指定銀行應與其中華通結算所參與者溝通以確認 H-1 日的資金安排，並應就本次優化而調整的結算和交收安排對其營運及系統的影響進行評估。

### **致中華通結算所參與者的重要提示**

中華通結算所參與者若不能於指定時限內履行上述 H-1 日的付款要求將會構成中央結算系統一般規則第 3701 條下之失責事件。根據中央結算系統一般規則第 3702 條及/或第 2003 條，香港結算可就有關中華通結算所參與者採取失責行動及/或紀律處分，可導致其交易資格被暫停、徵收罰款及/或強加額外的風險管理措施。詳情請參照 2022 年 2 月 9 日發出的通告 (編號：[CD/CDCRM/052/2022](#))。

其他相關資料及常問問題已上載至香港交易所網站[專題網頁](#)。香港結算亦會於監管部門批准後透過另一份通告通知有關中央結算系統一般規則及中央結算系統運作程序規則就本次優化的相應修訂。

如對上述內容有任何查詢，請致電 CCASS 熱線 2979 7123 或電郵至 [clg@hkex.com.hk](mailto:clg@hkex.com.hk)。

營運科

結算及存管主管

董事總經理

劉希靖 謹啟

*This circular has been issued in the English language with a separate Chinese language translation. If there is any conflict in the circulars between the meaning of Chinese words or terms in the Chinese language version and English words in the English language version, the meaning of the English words shall prevail.*

本通告已以英文及另以中文譯本刊發。如本通告中文本的字義或詞義與英文本有所出入，概以英文本為準。

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## Reporting Functions

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### ELECTRONIC CHATS PAYMENT INSTRUCTION REPORT

- Report ID** : CSEPI03
- Report Name** : *Electronic CHATS Payment Instruction Report*
- Purpose** : The *Electronic CHATS Payment Instruction Report* contains CHATS Payment instruction(s) ('CPIs') of CCASS participants who have authorised HKSCC to release the payment instructions to the designated bank and have instructed CCASS to settle specified transactions via HKICL's Clearing House Automated Transfer System (CHATS). Designated bank should effect CHATS payment ASAP based on the report.
- Special case** : If there is no CPIs for the bank, the report is still generated but has the message '**NO DATA AVAILABLE FOR THIS REPORT**' in it.
- Time available** : shortly after 9:30 a.m., 10:30 a.m., 11:00 a.m., 12:00 noon, 2:00 p.m., 4:45 p.m., 5:30 p.m., 6:15 p.m. and 7:00 p.m.
- Frequency** : Nine times daily (Mondays to Fridays, except public holidays)

#### Field Description :

| X-Ref | Field Name   | Description  |
|-------|--------------|--|
| (1)   | CSEPI03      | Report ID for <i>Electronic CHATS Payment Instruction Report</i> |
| (2)   | (variable)   | Designated bank's code   |
| (3)   | (variable)   | Designated bank name   |
| (4)   | RUN DATE     | Date of the report   |
| (5)   | RUN TIME     | Time of the report   |
| (6)   | DATE         | Date to which the report details refer                           |
| (7)   | PAYMENT CODE | Payment code for CCASS related CHATS payment instruction         |

**Section 4.3**  
Report Description

| X-Ref | Field Name | Description  |
|-------|------------|--|
| (8)   | DEAL CODE  | <p>Deal Code for the CHATS payment instruction, where the prefix represent different CCASS transactions with various payment completion time <b>unless the context otherwise requires:</b></p> <p>(i) Payment to be completed by 12:00 p.m.<br/> “J” – China Connect CNS Payment<br/> <i>[Designated Banks should effect CHATS payment instructions with deal code starting with “J” before 12:00 p.m. for CNS money obligation of CCASS Participants]</i></p> <p>(ii) Payment to be completed by 12:30 p.m.<br/> “K” – China Connect CNS Receivables<br/> <i>[Paying Banks should effect CHATS payment instructions with deal code starting with “K” before 12:30 p.m.]</i></p> <p>(iii) Payment to be completed by 1:00 p.m.,<br/> “C”- Subscription monies<br/> <i>[Designated Banks should effect CHATS payment instructions with deal code starting with “C” before 1:00 p.m. CCASS may not give effect to any such instructions if fund received after 1:00 p.m.]</i></p> <p>(iv) Payment to be completed by 2:00 p.m.,<br/> “D”- Intra-day Marks and Intra-day Margin payment<br/> “L”- Intra-day Mainland Settlement Deposit payment<br/> <i>[Designated Banks should effect CHATS payment instructions with deal codes starting with “D” and “L” before 2:00 p.m. However, CCASS will continue to process such instructions between 2:00 p.m. and 3:30 p.m.]</i></p> <p>(v) Payment to be completed by 3:00 p.m.,<br/> “G” – TSF FX Transaction Payment<br/> “H” – Stock Release Request Payment<br/> <i>[Designated Banks should effect CHATS payment instructions with deal code starting with “G” and H” before 3:00 p.m. CCASS may not give effect to any such instructions if fund received after 3:00 p.m.]</i></p> <p>(vi) Payment to be completed by 3:30 p.m.,<br/> “A” – Settlement Instruction Transactions<br/> “B” – Investor Settlement Instructions Transactions<br/> “E” – Cash Pre-payment for Releasing Buy-in Shares<br/> “F” – Cash Pre-payment for Releasing Allocated Shares<br/> “I” – Specific Cash Collateral Instruction Transactions<br/> <i>[Designated Banks should effect CHATS payment instructions with deal code starting with “A”, “B”, “E”, “F” and “I” before 3:30 p.m. CHATS processing window for CCASS Payment will be closed by 3:30 p.m. and CCASS</i></p> |

| X-Ref | Field Name              | Description   |
|-------|-------------------------|---|
|       |                         | <p><i>will reject any CHATS payment instructions effected after 3:30 p.m.]</i></p> <p>(vii) Payment to be completed by 6:00 p.m.,</p> <p>“M” – HKD/USD China Connect Settlement Instruction Transactions</p> <p><i>[Designated Banks should effect HKD/USD CHATS payment instructions before 6:00 p.m. HKD/USD CHATS processing window for CCASS Payment will be closed by 6:00 p.m. and CCASS will reject any HKD/USD CHATS payment instructions effected after 6:00 p.m.]</i></p> <p>“N” – Cash Pre-payment for Releasing Allocated Shares in China Connect Markets and/or China Connect CNS Payment <b>(This is only applicable to an H-1 day)</b></p> <p><i>[Designated Banks should effect RMB CHATS payment instructions with deal code starting with “N” printed on the 6<sup>th</sup> batch of CSEPI03 (which is shortly available at 4:45 p.m.) before 6:00 p.m. on an H-1 day]</i></p> <p>(viii) Payment to be completed by 7:00 p.m.,</p> <p>“M” – RMB China Connect Settlement Instruction Transactions</p> <p>“N” – Cash Pre-payment for Releasing Allocated Shares in China Connect Markets</p> <p><i>[Designated Banks should effect RMB CHATS payment instructions with deal code starting with “M” and “N” before 7:00 p.m.]</i></p> <p>(ix) Payment to be completed by 7:45 p.m.,</p> <p>“M” – RMB China Connect Settlement Instruction Transactions</p> <p><i>[Designated Banks should effect RMB CHATS payment instructions before 7:45 p.m. RMB CHATS processing window for CCASS Payment will be closed by 7:45 p.m. and CCASS will reject any RMB CHATS payment instructions effected after 7:45 p.m.]</i></p> |
| (9)   | PAYING PART ID / STATUS | <p>Paying Participant ID for the CHATS payment instruction and the respective instruction status, as follows:</p> <p>“AUTH”    Authorised, instruction is pending for designated bank to take action</p> <p>“PMVL”    Payment Validated, payment has been made by the paying designated bank before the issuance of this report and such payment has been validated by CCASS pending settlement.</p> <p>“SETL”    Settled, payment has been settled before the issuance of this report</p> <p>“CANL”    Cancelled, instruction has been subsequently cancelled and designated bank should skip this instruction</p> <p>“EXPR”    Expired, which are payment validated before CCASS prescribed deadline, but remained</p>  |

### Section 4.3

#### Report Description

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| <b>X-Ref</b> | <b>Field Name</b>                            | <b>Description</b>  |
|--------------|--|---|
|              |  | unsettled after CCASS prescribed deadline.<br>“RVSE” Reversed, payment instructions with reversed status, which are payment validated before CCASS prescribed deadline but settled after CCASS prescribed deadline. |
| (10)         | PAYING BANK ACC NO. / NAME                   | ‘By Order Account No. and Name’ for the CHATS payment instruction   |
| (11)         | BENEFICIARY BANK ACC NO. / NAME              | ‘Beneficiary Account No. and Name’ for the CHATS payment instruction  |
| (12)         | PAYMENT VALUE                                | Amount for the CHATS payment instruction  |
| (13)         | VALUE DATE                                   | Value Date for the CHATS payment instruction  |
| (14)         | DEBTOR REF                                   | Autopay authorization code of the paying participant  |
| (15)         | CURRENCY                                     | Currency code of the payment instruction(s)   |
| (16)         | PAYMENT TO BE COMPLETED BY<br>xx:xx          | A reminder to alert designated bank to complete the respective payment by the specified time  |
| (17)         | TOTAL NUMBER OF PAYMENT INSTRUCTION<br>(XXX) | Total Number of Payment Instructions generated for a specific currency to be completed by the specified time  |
| (18)         | SUM OF ALL PAYMENT VALUE<br>(XXX)            | Total payment amount involved in the specific currency to be completed by a specified time  |