

Terminal Operations

FUNCTION NAME: SI TOLERANCE LIMIT MAINTENANCE

WHEN TO USE:

- To maintain SI Tolerance Limit so that SIs of that currency of the Participant are allowed to be matched and settled within the predefined tolerance limit in CCASS.

AVAILABLE MAINTENANCE FUNCTIONS:

- A. Add SI Tolerance Limit
To add currency in the Tolerance Limit List for SIs.
- B. Delete SI Tolerance Limit
To delete pending currency records from the SI Tolerance Limit List.
- C. Authorise SI Tolerance Limit
To authorise pending currency records in the SI Tolerance Limit List.
- D. Cancel SI Tolerance Limit
To cancel authorised currency records in the SI Tolerance Limit List.
- E. Enquire SI Tolerance Limit
To enquire on the details and current status of the SI Tolerance Limit List.

AVAILABLE FUNCTION TIME:

- The maintenance functions are available from 7:15 am to 7:45 pm. Enquire SI Tolerance Limit function is available from 7:15 am to 8:00 pm.

FUNCTIONAL DESCRIPTIONS:

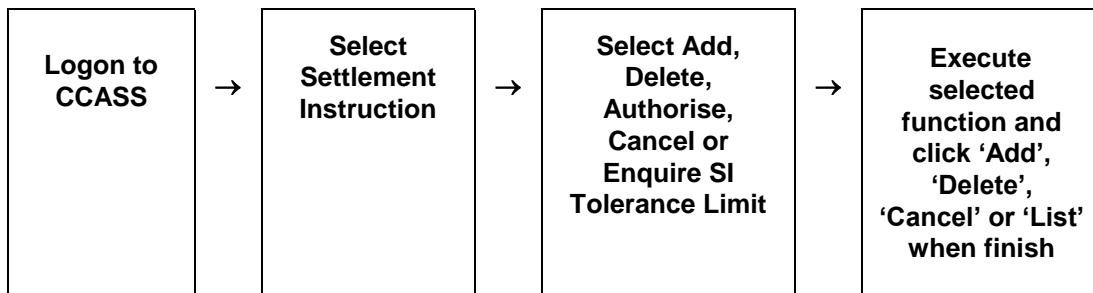
- CCASS Clearing Participants, Custodian Participants, Stock Lender Participants and Stock Pledgee Participants can choose to maintain a SI Tolerance Limit List in CCASS. SIs of any currency in the list are allowed to be matched within the predefined tolerance limit in CCASS.
- If a Participant elects to use the function, the SI will be matched at tolerance limit in CCASS only if the currency is contained in the list and at 'Authorised' status. No matching within tolerance limit will be performed by CCASS if the Participant does not maintain such currency in his SI Tolerance Limit List in CCASS.
- Currency maintained in the list must be CCASS eligible trading currencies.
- After successful input, the currency is at 'Pending' status. The record must be authorised by the AUTHORISE SI TOLERANCE LIMIT function to change the status of the currencies with SI tolerance limit to 'Authorised' status.

Section 8.1.2

SI Tolerance Limit Maintenance

- Only pending currency can be deleted by the DELETE SI TOLERANCE LIMIT function. Similarly, only authorised currency records can be cancelled by the CANCEL SI TOLERANCE LIMIT function. Once a currency is deleted / cancelled, the record is automatically removed from the SI Tolerance Limit List of the Participant. Any enquiry or retrieval of the record is not available.
- Participant can delete / authorise / cancel a particular pending currency individually, or multiple pending/authorised currencies simultaneously.

The access path for SI Tolerance Limit function is:



SI TOLERANCE LIMIT MAINTENANCE – Sample Screen:

Maintain Settlement Instruction B0107801
LTLA 01
13-Dec-06 17:55

Add SI Tolerance Limit Detail

Select	Market	Currency	Tolerance Limit
<input type="checkbox"/>	HKMK	CHY YUAN (REHMINBI)	10.00
<input type="checkbox"/>	HKMK	HKD HONG KONG DOLLAR	10.00
<input type="checkbox"/>	HKMK	USD US DOLLARS	10.00

Select All Add Refresh Help

-1001 BOTTOM OF LIST

DESCRIPTION OF FIELDS:

<u>Field</u>	<u>Description/Format</u>
MARKET	<ul style="list-style-type: none"> - select the market code assigned by HKSCC via pull down menu to list the prompt screen. - display the market code assigned by HKSCC in the detail screen.
CURRENCY	<ul style="list-style-type: none"> - select the currency code assigned by HKSCC via the pull down menu in the prompt screen. - code of the currency to be added to the SI Tolerance Limit List. - must be a CCASS eligible trading currency. - display the currency code and name in the list screen.
TOLERANCE LIMIT	<ul style="list-style-type: none"> - a range of money value pre-determined by CCASS for each eligible trading currency. Once a specific currency is maintained in the tolerance limit list, all SIs of that currency will be allowed to be matched and settled at an amount within the predefined limit above or below the SI instruction amount.

Section 8.1.2

SI Tolerance Limit Maintenance

<u>Field</u>	<u>Description/Format</u>
STATUS	<ul style="list-style-type: none">- in the prompt screen, select either 'Pending' or 'Authorised' as a selection criterion; Select 'All' if status is not used as a selection criterion.- a newly added currency record prior to authorisation is at 'Pending' status. An authorised currency record is at 'Authorised' status.