

Terminal Operations

FUNCTION NAME: SPECIFIC CASH COLLATERAL MAINTENANCE

WHEN TO USE:

- To maintain specific cash collateral instruction for paying pre-paid settlement monies to HKSCC for covering a specific long CNS stock position executed on a specific date

AVAILABLE MAINTENANCE FUNCTIONS:

- A. Add Specific Cash Collateral
To add a specific cash collateral instruction.
- B. Delete Specific Cash Collateral
To delete a specific cash collateral instruction at 'pending" status.
- C. Authorise Specific Cash Collateral
To authorise a specific cash collateral instruction at 'pending' status.
- D. Enquire Specific Cash Collateral
To enquire about the details of available specific cash collateral instruction.

AVAILABLE FUNCTION TIME:

- For Add / Delete / Authorise Specific Cash Collateral functions, the available function time is between 9:00 a.m. to 6:00 p.m., Monday to Friday (except holiday) with function temporary blocked-off (a few minutes) during the collateralisation process of any clearing house (e.g. around 11:10 a.m. for scheduled intra-day marks collateralisation of HKSCC, etc.).
- For Enquire Specific Cash Collateral function, the available function time is between 9:00 a.m. to 7:00 p.m., Monday to Friday (except holiday) with function temporary blocked-off (a few minutes) during the collateralisation process of any clearing house (e.g. around 11:10 a.m. for scheduled intra-day marks collateralisation of HKSCC, etc.).

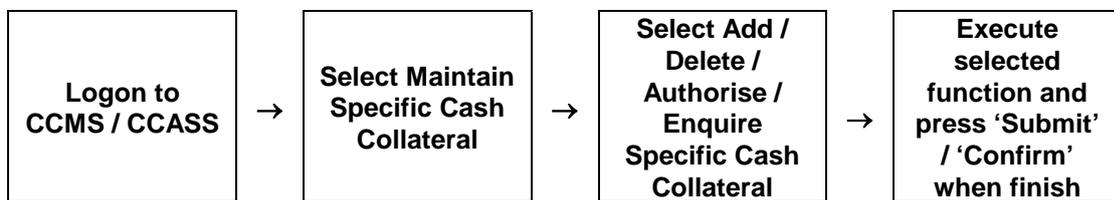
FUNCTIONAL DESCRIPTION:

- Only CCASS Participant users can use Add Specific Cash Collateral function to submit specific cash collateral instruction for paying pre-paid settlement monies to HKSCC.
- CCASS Participant users are required to input the stock code, amount of specific cash collateral to be paid, payment method and the trade date of the stock position in this maintenance function.
- For the payment method field, CCASS Participant users can either choose paying specific cash collateral by CPI or DDI where CPI is only applicable to choose before 11:45 a.m. and subject to the setup of CPI for paying intra-day marks and margin in that currency. After

11:45 a.m. on each business day, CCASS Participant users can only choose to pay specific cash collateral by DDI.

- Pending specific cash collateral instructions are required to be authorised through the Authorise Specific Cash Collateral function before the instructions can be changed to 'Authorised' status.
- Multiple update is available for the Authorise / Delete Specific Cash Collateral functions.
- Once a pending specific cash collateral instruction is being deleted via Delete Specific Cash Collateral function, such specific cash collateral instruction will no longer be available for further maintenance.

The access path for specific cash collateral maintenance is:



SPECIFIC CASH COLLATERAL MAINTENANCE - Sample Screen

DESCRIPTION OF FIELDS:

<u>Field</u>	<u>Description/Format</u>
FIRM ID	<ul style="list-style-type: none"> - display the FIRM ID of the initiating participant. - change not allowed.
PARTICIPANT ID	<ul style="list-style-type: none"> - display the Participant ID of the initiating participant. - change not allowed.
ACCOUNT TYPE	<ul style="list-style-type: none"> - use the pull down menu to select the type of collateral account which the specific cash collateral is to be collected from. - can be 'HOUSE', 'CLIENT' or 'MARKET MAKER'. - must be 'HOUSE' for CCASS participant.
ACCOUNT NUMBER	<ul style="list-style-type: none"> - input the account number of participant's collateral account of the account type which the specific cash collateral is to be collected from. - must be '0001' for CCASS participant's 'HOUSE' collateral account.

<u>Field</u>	<u>Description/Format</u>
ACCOUNT NAME	- display the name of the specified collateral account.
ISIN OR STOCK CODE	- input the ISIN or stock code of the CCASS stock for maintenance.
STATUS OF ORDER	- display the status of the order. - Either 'Pending' for unauthorized record or 'Authorised' for authorized record.
CURRENCY	- display the currency code of the inputted long CNS stock position.
PAYMENT METHOD	- select the payment method for paying the specific cash collateral. - can be 'CPI' before 11:45 a.m. or 'DDI' throughout the day.
AMOUNT	- input the amount of specific cash collateral to be paid. - must be greater than zero.
TRADE DATE	- input the trade date of the long CNS stock position.
REMARK	- for the optional input of remarks.