

4.31.2 Price Warning Mechanism (For Order Input or Modify With Price Warning)

Price warning mechanism for order input or modify order with price warning is triggered when the order price is far from the nominal price of market. For order input or order modify of price warning, users enters security code, price and number of spreads away from nominal price. If all is correct, an order submitted message is displayed.

The background colour of input window for input turns red. The re-entered price and quantity must be the same as original. After the order is submitted, the background returns to its usual colour. If user presses ABORT key during input or closes the MPS window, the order will be cancelled.

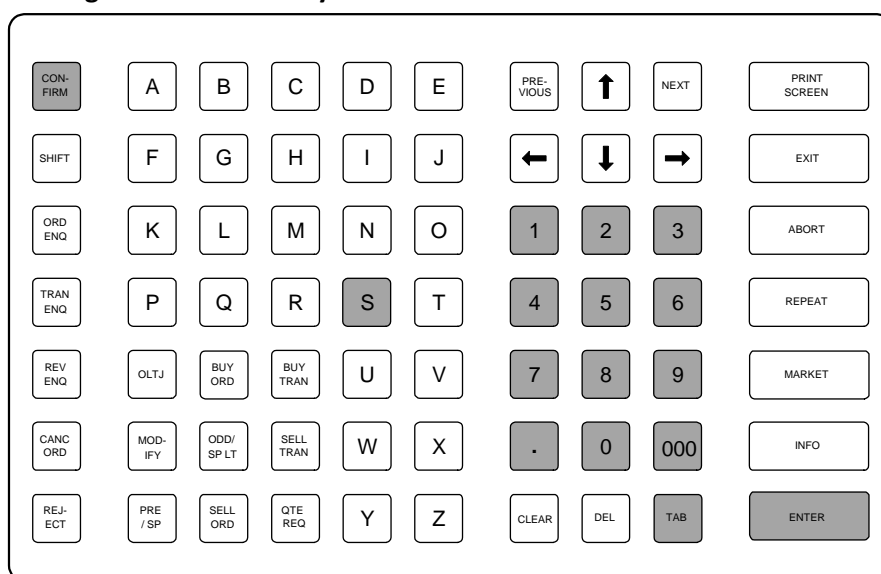
For Exchange's customized-keyboard:

- Step1: Input Data
- Step2: Press ENTER
- Step3: Press CONFIRM

For 101-keyboard:

- Step1: Input Data
- Step2: Press ENTER
- Step3: Press ALT+F3

Exchange's customized-keyboard



Fields for user reference

Field Name	Type	IN/OUT	Optional / Mandatory	Remarks
STOCK	Number (5)	IN	Mandatory	Security Code, must equal to the number shown in price warning message
PRICE	Number (9999.999)	IN	Mandatory	Price with 3 decimal places, must equal to the number shown in price warning message
REF	Characters (10)	IN	Mandatory	No. of spread that had exceeded, must equal to the number shown in price warning message

Modify Order

Step1

MWS Parody [User: FRANCIS, Version: 1.02.r33370]

MODIFY STOCK [] PRICE 0.000 QTY 1,000
 BROKER SIDE A REF [] SS? N TC A CLIENT CFRANCIS
 2081 Warning! Price 26 S from nominal. Please check

Request	Time	Stock	B/S	Price	Qty	Account ID	Warning Message
Modify	19:46	3	S	20.000	1000	CFRANCIS	2081 Warning! Price 26 S from nominal. Please c...
Modify	19:44	1	B	20.000	2000	CFRANCIS	Notional Value Exceeds Threshold
Order Input	19:37	25	B	100.000	10000	CFRANCIS	Notional Value Exceeds Threshold
Order Input	19:37	1	B	100.000	1000	CFRANCIS	2081 Warning! Price 26 S from nominal. Please c...
Trade Input	19:32	1	S	131.000	4000	CFRANCIS	Notional value exceeds threshold
Trade Input	19:30	1	S	131.000	2000	CFRANCIS	2081 Warning! Price 210 S from nominal. Please ...
Trade Input	19:30	1	S	10.000	1000	CFRANCIS	2081 Warning! Price 210 S from nominal. Please ...
Trade Input	19:27	1	S	100.000	1000	CFRANCIS	Reference price not available
Order Input	19:13	9	B	10.000	30000	CFRANCIS	Reference Is Not Available
Order Input	19:13	1	B	100.000	1000	CFRANCIS	Reference Is Not Available
Trade Input	18:28	1	S	10.000	1000	CFRANCIS	Reference price not available
Order Input	18:26	1	B	10.000	1000	CFRANCIS	Reference Is Not Available

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21:07 1 B \$10.000 1,000 Q 0 Filled 1,000 Outstanding



Step2


MWS Parody [User: FRANCIS, Version: 1.02.r33370]

MODIFY STOCK 3 PRICE 20.000 QTY 1,000
 HK & CHINA GAS BROKER SIDE A REF 26S SS? N TC A CLIENT CFRANCIS
 香港中華煤氣 Please confirm

Request	Time	Stock	B/S	Price	Qty	Account ID	Warning Message
Modify	19:46	3	S	20.000	1000	CFRANCIS	2081 Warning! Price 26 S from nominal. Please c...
Modify	19:44	1	B	20.000	2000	CFRANCIS	Notional Value Exceeds Threshold
Order Input	19:37	25	B	100.000	10000	CFRANCIS	Notional Value Exceeds Threshold
Order Input	19:37	1	B	100.000	1000	CFRANCIS	2081 Warning! Price 26 S from nominal. Please c...
Trade Input	19:32	1	S	131.000	4000	CFRANCIS	Notional value exceeds threshold
Trade Input	19:30	1	S	131.000	2000	CFRANCIS	2081 Warning! Price 210 S from nominal. Please ...
Trade Input	19:30	1	S	10.000	1000	CFRANCIS	2081 Warning! Price 210 S from nominal. Please ...
Trade Input	19:27	1	S	100.000	1000	CFRANCIS	Reference price not available
Order Input	19:13	9	B	10.000	30000	CFRANCIS	Reference Is Not Available
Order Input	19:13	1	B	100.000	1000	CFRANCIS	Reference Is Not Available
Trade Input	18:28	1	S	10.000	1000	CFRANCIS	Reference price not available
Order Input	18:26	1	B	10.000	1000	CFRANCIS	Reference Is Not Available

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21:07 1 B \$10.000 1,000 Q 0 Filled 1,000 Outstanding



Step3

21:08
Q
3
A \$20 1,000
11 Warnings!
Trade
TS
DS

MWS Parody [User: FRANCIS, Version: 1.02.r33370]
⊞ ⊠ ⊞ ⊞

	STOCK	PRICE	QTY				CLIENT
	BROKER						
Modify Order Accepted							
Request	Time	Stock	B/S	Price	Qty	Account ID	Warning Message
Modify	19:44	1	B	20.000	2000	CFRANCIS	Notional Value Exceeds Threshold
Order Input	19:37	25	B	100.000	10000	CFRANCIS	Notional Value Exceeds Threshold
Order Input	19:37	1	B	100.000	1000	CFRANCIS	2081 Warning! Price 26 S from nominal. Please c...
Trade Input	19:32	1	S	131.000	4000	CFRANCIS	Notional value exceeds threshold
Trade Input	19:30	1	S	131.000	2000	CFRANCIS	2081 Warning! Price 210 S from nominal. Please ...
Trade Input	19:30	1	S	10.000	1000	CFRANCIS	2081 Warning! Price 210 S from nominal. Please ...
Trade Input	19:27	1	S	100.000	1000	CFRANCIS	Reference price not available
Order Input	19:13	9	B	10.000	30000	CFRANCIS	Reference Is Not Available
Order Input	19:13	1	B	100.000	1000	CFRANCIS	Reference Is Not Available
Trade Input	18:28	1	S	10.000	1000	CFRANCIS	Reference price not available
Order Input	18:26	1	B	10.000	1000	CFRANCIS	Reference Is Not Available

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19:46 3 S \$20.000 1,000 Q 0 Filled 1,000 Outstanding

Order Input
Step1

MWS Parody [User: FRANCIS, Version: 1.02.r33370]

BUY ORD STOCK [] PRICE 0.000 QTY 1,000
 BROKER TYPE L AON? N REF [] SS? N TC A CLIENT CFRANCIS
 2081 Warning! Price 26 S from nominal. Please check

Request	Time	Stock	B/S	Price	Qty	Account ID	Warning Message
Modify	19:44	1	B	20.000	2000	CFRANCIS	Notional Value Exceeds Threshold
Order Input	19:37	25	B	100.000	10000	CFRANCIS	Notional Value Exceeds Threshold
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Order Input	19:13	1	B	100.000	1000	CFRANCIS	Reference Is Not Available
Trade Input	18:28	1	S	10.000	1000	CFRANCIS	Reference price not available
Order Input	18:26	1	B	10.000	1000	CFRANCIS	Reference Is Not Available

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19:46 3 S \$20.000 1,000 Q 0 Filled 1,000 Outstanding

Step2

MWS Parody [User: FRANCIS, Version: 1.02.r33370]

BUY ORD STOCK 1 PRICE 100.000 QTY 1,000
 CHEUNG KONG BROKER TYPE L AON? N REF 26S SS? N TC A CLIENT CFRANCIS
 長江實業 Please confirm

Request	Time	Stock	B/S	Price	Qty	Account ID	Warning Message
Modify	19:44	1	B	20.000	2000	CFRANCIS	Notional Value Exceeds Threshold
Order Input	19:37	25	B	100.000	10000	CFRANCIS	Notional Value Exceeds Threshold
Order Input	19:37	1	B	100.000	1000	CFRANCIS	2081 Warning! Price 26 S from nominal. Please c...
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Order Input	19:13	1	B	100.000	1000	CFRANCIS	Reference Is Not Available
Trade Input	18:28	1	S	10.000	1000	CFRANCIS	Reference price not available
Order Input	18:26	1	B	10.000	1000	CFRANCIS	Reference Is Not Available

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19:46 3 S \$20.000 1,000 Q 0 Filled 1,000 Outstanding

Step3

21:22 Q 1 B \$100 1,000 10 Warnings! Trade TS DS

MWS Parody [User: FRANCIS, Version: 1.02.r33370]

Request	Time	Stock	B/S	Price	Qty	Account ID	Warning Message
Modify	19:44	1	B	20.000	2000	CFRANCIS	Notional Value Exceeds Threshold
Order Input	19:37	25	B	100.000	10000	CFRANCIS	Notional Value Exceeds Threshold
Trade Input	19:32	1	S	131.000	4000	CFRANCIS	Notional value exceeds threshold
Trade Input	19:30	1	S	131.000	2000	CFRANCIS	2081 Warning! Price 210 S from nominal. Please ...
Trade Input	19:30	1	S	10.000	1000	CFRANCIS	2081 Warning! Price 210 S from nominal. Please ...
Trade Input	19:27	1	S	100.000	1000	CFRANCIS	Reference price not available
Order Input	19:13	9	B	10.000	30000	CFRANCIS	Reference Is Not Available
Order Input	19:13	1	B	100.000	1000	CFRANCIS	Reference Is Not Available
Trade Input	18:28	1	S	10.000	1000	CFRANCIS	Reference price not available
Order Input	18:26	1	B	10.000	1000	CFRANCIS	Reference Is Not Available

HSI 22133.97 -319.92 CEI 9779.72 -103.22 T/O 67.147B

21:22 1 B \$100.000 1,000 Q 0 Filled 1,000 Outstanding