# **Reporting Functions**

### PROVISIONAL CLEARING STATEMENT

Report ID : CCLTN04

**Report Name**: Provisional Clearing Statement (PCS)

Purpose : At the end of each trading day, two sets of Provisional Clearing Statement

(PCS) are provided for reconciliation purposes and to enable initial settlement preparation to be made. First batch of PCS contains Exchange Trades information executed on current day; while the second batch of PCS contains both Exchange Trades and Clearing Agency Transactions executed on current day. The PCS gives information on preliminary clearing positions for both shares and money and information for all trades carried out that day. The report has six sections: CCASS Trade, Non-CCASS Trade, Formulae for Accrued Interest Calculation, Summary of Money Obligations, NCP Trades and NCP's Summary of Net Settlement Quantity/Money Obligations. The last

two sections are available only for the Participants which are GCPs.

#### Section Content : <u>I. CCASS TRADES</u>

a) CCASS trades that have been netted

- b) CCASS trades that have been isolated
- c) Initial stock and monetary clearing positions

# **II. NON-CCASS TRADES**

Details of non-eligible CCASS trades.

If a non-eligible CCASS trade was executed by a NCP, its GCP's Participant ID and short name will be shown as the Clearing Participant <sup>(1)</sup> for reference.

Note (1): Non-eligible CCASS trades will not be cleared and settled in CCASS, therefore the related information is for reference only.

## III. FORMULAE FOR ACCRUED INTEREST CALCULATION

List the formulae for the four interest calculation methods.

#### IV. SUMMARY OF MONEY OBLIGATIONS

Overall monetary positions resulting from different stocks' net position.

#### V. NCP TRADES

Details of NCP trades taken up by the Participant as the GCP of its underlying NCP(s). This section is only available for a GCP.

# VI. NCP'S SUMMARY OF NET SETTLEMENT QUANTITY / MONEY OBLIGATIONS

Net settlement quantity/money obligations resulting from different stocks' net position of each NCP. This section is only available for a GCP.

Time available : shortly after 5:00 p.m. (for current day's SEHK trades) and 8:00 p.m. (for

current day's SEHK trades and Clearing Agency Transactions) on each

trading day

Frequency : Twice Daily

This key refers to the Provisional Clearing Statement sample 4.3.1.

## Field Description:

X-Ref	Field Name	Description	
(1)	CCLTN04	Report ID for Provisional Clearing Statement	
(2)	B03456	Participant ID	
(3)	CCASS COMPANY	Participant full name	
(4)	RUN DATE	Date of running the report	
(5)	RUN TIME	Time of running the report	
(6)	TRADE DATE	Trading date for transactions shown in the report	
(7)	SETTLEMENT DATE	Date due for settlement	
(8)	(variable)	Section heading	
(9)	STOCK	Stock code	
(10)	BUY/SELL	Nature of trade : B = Buy ; S = Sell	
(11)	TRD TIME	Time of trade when captured by SEHK	
(12)	SEHK TRD REF	Reference number designated by SEHK	
(13)	BRKR NO	Broker number of Exchange Participant	
(14)	COUNTERPARTY	Trading counterparty's broker number, Clearing Participant ID and short name	
(15)	QUANTITY	Number of shares transacted	
(16)	PRICE	Trade price	
(17)	TRADE AMT / ACC INT / STM TOTAL	For interest bearing debt securities: Trade amount (first row), Accrued interest (second row), Net settlement amount (third row) For other securities: Trade amount	
(18)	AMOUNT	Trade amount	

X-Ref	Field Name	Description	
(19)	TRD TYP	Trading method/Direct indicator	
		Trading method:  A = automatched Q = special lot  E= semi-automatic special lot P = odd lot  M = manual (price within normal range)  O = semi-automatic odd lot R = previous day  S = manual (price outside normal range or not on spread)  T = option exercise V = overseas  U = auction matching	
		Director indicator: ''= not direct trade  X = direct trade	
(20)	ISO/SH	Isolated indicator & Buyer/Seller Shortsell indicator	
		Isolated indicator: Blank = CNS trade I = Isolated by Exchange Participant B = Isolated due to buy-in H = Isolated by HKSCC	
		Shortsell indicator: For Seller: N = Non Shortsell M = Market Maker F = Stock Futures Hedging Transaction Blank = none For Buyer: N = Non Shortsell C = Shortsell Cover Blank = none	
(21)	NET POSITION	Net stock position & net money position	
(22)	TOTAL NO OF TRADES	Total number of trades for each type of trade	
(23)	CURRENCY	Currency used to record the money amount	
(24)	TOTAL BUY TRADE AMT /TOTAL BUY ACCR INT	Total money value of 'buy' trades (first row) and total accrued interest of 'buy' trades (second row)	
(25)	TOTAL SELL TRADE AMT /TOTAL SELL ACCR INT	Total money value of 'sell' trades (first row) and total accrued interest of 'sell' trades (second row)	
(26)	TTL NET MNY OBLIGATIONS / TOTAL NET ACCRUED INT	Total net money position for each type of trade (first row) and total net accrued interest for each type of trade (second row)	
(27)	(interest information)	For debt securities, an extra line is printed to show the interest calculation method, the annual interest rate, and the number of interest days used in calculating the interest. For floating rate debt securities, a message is also printed to indicate whether the ACCR INT IS PENDING ISSUER'S CONFIRMATION OF INT RATE or is CONFIRMED BY ISSUER'S ANNOUNCEMENT OF INT RATE.	

X-Ref	Field Name	Description	
(28)	ORGN/HEDGE	Origin Indicator & Hedge Indicator	
		Origin Indicator:	
		A = agency R = registered trader	P = principal blank = none
		Hedge Indicator:	
		E = hedge L = hedge liquidation	N = non hedge blank = none
(29)	MARKET	Market short name assigned by HKSCC	
(30)	ISIN	International Securities Identification Number	
(31)	NCP FIRM ID	Firm ID and short name of the NCP which executed the trade/transaction	
(32)	NCP FIRM ID/NAME	Firm ID and short name of the NCP	
(33)	NET STM QUANTITY	Net settlement quantity of a particular stock for trade/transaction(s) executed by NCP	
(34)	'*' – TRADE EXECUTED BY NCP	For trade with remarks '*', the trade is executed by its underlying NCP whose broker number is shown in (13).	
	'+' - COUNTERPARTY IS NCP	trade is a NCP whose I	s '+', trading counterparty of the broker number is shown in (14) Participant ID and short name.