

**SECTION 4.3**

**REPORT SAMPLE 4.3.1 : CCMPY01 POSTING / COLLATERALISATION RESULT REPORT**

**For HKCC/SEOC Participants:**

(1) CCMPY01  
 HKEX - CCMS  
 POSTING / COLLATERALISATION RESULT REPORT  
 (2) RUN DATE : 11JUL02  
 (3) RUN TIME : 15:27:07  
 PAGE : 1

(4) CCMS DATE : 11JUL02  
 (5) CLEARING HOUSE : HKCC  
 (6) PAYMENT BATCH NO : 0004

(7) FIRM NAME :  
 (8) PART NAME : GOODWILL & CO  
 (9) FIRM ID (10) PART ID (11) A/C TYPE (12) A/C NO (13) A/C STATUS  
 -----  
 BF01234 HGWGF1 CLT 0001 A

\*\*\*\*\*  
 (14) COLLATERALISATION BATCH: 000847 COLLATERALISATION DATE: 11JUL02 START TIME: 17:22 END TIME: 17:23

PRODUCT INVOLVED  
 =====

(15) PRODUCT CODE : HSI MHI

TRANSACTION SOURCE  
 =====

LEDGER POSTING  
 -----

(10)/(16) PART ID/CUST A/C CODE	(15) PRODUCT	(17) OB/TXN	(18) CCY	(19) AMOUNT	(19a) ORG CCY	(19b) ORG AMOUNT	(19c) EX RATE
HKCABC C1	HSI	VA	HKD	-10,000,000.00			
HKCABC C9001	HSI	VA	HKD	-5,555,555.00			

OBLIGATION COLLATERALISATION  
 -----

(10)/(16) PART ID/CUST A/C CODE	(15) PRODUCT	(17) OB/TXN	(18) CCY	(19) AMOUNT	(19a) ORG CCY	(19b) ORG AMOUNT	(19c) EX RATE
PREVIOUS OBLIGATION	HSI	MGN	HKD	177,777.00			
PREVIOUS OBLIGATION	HHI	MGN	HKD	22,223.00			

MERGED AND NETTED PRE-POSTING LEDGERS / OBLIGATIONS  
 =====

LEDGER POSTING  
 -----

(18) CCY	(17) OB/TXN	(15) PRODUCT	(19) AMOUNT	(20b)
HKD	VA	HSI	-2,000,000.00	
			-2,000,000.00	(SUB-TOTAL)

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(1) CCMPY01

HKEX - CCMS  
POSTING / COLLATERALISATION RESULT REPORT

(2) RUN DATE : 11JUL02  
(3) RUN TIME : 15:27:07  
PAGE : 2

(4) CCMS DATE : 11JUL02  
(5) CLEARING HOUSE : HKCC  
(6) PAYMENT BATCH NO : 0004

(7) FIRM NAME :  
(8) PART NAME : GOODWILL & CO  
(9) (10) (11) (12) (13)  
FIRM ID PART ID A/C TYPE A/C NO A/C STATUS  
-----  
BF01234 HKGWF1 CLT 0001 A

\*\*\*\*\*  
OBLIGATION COLLATERALISATION  
-----

(18) CCY	(15) PRODUCT	(17) OB/TXN	(19) AMOUNT	(20) MULTIPLIED AMT	(20a) HKD EQUIVALENT	(20d) MIN COH AMT (CCY)
HKD	HSI	MGN	177,777.00	177,777.00	177,777.00	
	HHI	MGN	22,223.00	22,223.00	22,223.00	(20b)
				200,000.00	200,000.00	(SUB-TOTAL)
				(20c) TOTAL =	200,000.00	200,000.00

LEDGER POSTING / OBLIGATION COLLATERALISATION RESULT  
=====

ACCOUNT BALANCE SNAPSHOT BEFORE POSTING  
-----

CASH INVENTORY  
(18)

CCY	(21) AMOUNT (A)	(22) PEND SH DDI	(23) AMOUNT (B)	(24) OUTSD DR	(25) PEND SH DDI	(26) (A) + (B)
HKD	170,000.00	30,000.00	0.00	0.00	20,000.00	170,000.00

ACCOUNT TDMV/TEMV BALANCE

-----TOTAL DISCOUNTED MARKET VALUE-----			-----TOTAL EARMARKED VALUE-----		
(27) TDMV	(28) CASH TDMV	(29) NON-CASH TDMV	(30) TEMV	(31) CASH TEMV	(32) NON-CASH TEMV
1,020,000.00	20,000.00	1,000,000.00	0.00	0.00	0.00

(33) REMARKS: UNDER ACCOUNT LEVEL TDMV, \$20,000.00 IS PENDING FOR COLLECTION

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**REPORT SAMPLE 4.3.1 : CCMPY01 POSTING / COLLATERALISATION RESULT REPORT**

(1) CCMPY01	HKEX - CCMS		(2) RUN DATE : 11JUL02			
	POSTING / COLLATERALISATION RESULT REPORT		(3) RUN TIME : 15:27:07			
			PAGE : 3			
(4) CCMS DATE :	11JUL02					
(5) CLEARING HOUSE :	HKCC					
(6) PAYMENT BATCH NO :	0004					
(7) FIRM NAME :						
(8) PART NAME :	GOODWILL & CO					
(9) FIRM ID	(10) PART ID	(11) A/C TYPE	(12) A/C NO	(13) A/C STATUS		
BF01234	HKGWF1	CLT	0001	A		
*****						
LEDGER POSTING RESULT						
(18) CCY	(15) PRODUCT	(17) OB/TXN	(34) DIRECT DEBIT / CREDIT RESULT	(35) NET OUT DB RESULTED		
HKD	HSI	VA	-170,000.00	1,830,000.00		
			-170,000.00	1,830,000.00 (SUB-TOTAL)		
OBLIGATION COLLATERALISATION RESULT (CONTRACT CURRENCY FIRST)						
(18) CCY	(17) OB/TXN	(37) CONTRACT CURRENCY ON HOLD	(38) GENERAL COLLATERAL CASH	(39) EARMARKED VALUE (HKD) NON-CASH	(40) SHORTFALL	(41) SHORTFALL PENDING FOR COLLECTION
HKD	MGN	50,000.00	0.00	100,000.00	50,000.00	50,000.00
ACCOUNT BALANCE SNAPSHOT AFTER POSTING						
CASH INVENTORY						
(18) CCY	---CONTRACT CURRENCY ON HOLD---		---GENERAL CASH COLLATERAL---		---TOTAL---	
HKD	(21) AMOUNT (A)	(22) PEND SH DDI	(23) AMOUNT (B)	(24) OUTSD DR	(25) PEND SH DDI	(26) (A) + (B)
	0.00	100,000.00	0.00	0.00	0.00	0.00
ACCOUNT TDMV/TEMV BALANCE						
(27) TDMV	---TOTAL DISCOUNTED MARKET VALUE---		---TOTAL EARMARKED VALUE---			
1,000,000.00	(28) CASH TDMV	(29) NON-CASH TDMV	(30) TEMV	(31) CASH TEMV	(32) NON-CASH TEMV	
	0.00	1,000,000.00	100,000.00	0.00	100,000.00	
(33) REMARKS: UNDER ACCOUNT LEVEL TDMV, \$50,000.00 IS PENDING FOR COLLECTION						





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**REPORT SAMPLE 4.3.1 : CCMPY01 POSTING / COLLATERALISATION RESULT REPORT**

*The following sample illustrates an event when a HKCC Participant account is not subject to Daily Intra-day Risk Assessment VA Call, an indicator “\*” would be added on the 132<sup>nd</sup> column in the report to show that the extra collateralisation information is not the most up-to-date collateralisation information.*

(1)CCMPY01	HKEX - CCMS				(2)RUN DATE : 04MAY07
	POSTING / COLLATERALISATION RESULT REPORT				(3)RUN TIME : 12:06:27
	(1a) (DAILY INTRA-DAY ASSESSMENT)				PAGE : 1
(4)CCMS DATE :	04MAY07				
(5)CLEARING HOUSE :	HKCC				
(6)PAYMENT BATCH NO :	2784				
(7)FIRM NAME :					
(8)PART NAME :	ABC FUTURES LTD				
(9) FIRM ID	(10) PART ID	(11) A/C TYPE	(12) A/C NO	(13) A/C STATUS	
BF01999	HKABC1	CLT	0001	A	
*****					
(14)COLLATERALISATION BATCH:	002535	COLLATERALISATION DATE:	04MAY07	START TIME:	11:34
				END TIME:	11:35
					* (53)
PRODUCT INVOLVED	=====				*
(15)PRODUCT CODE :	HHI	HSI	MHI		*
TRANSACTION SOURCE	=====				*
LEDGER POSTING	-----				*
(10)/(16) PART ID/CUST A/C CODE	(15) PRODUCT	(17) OB/TXN	(18) CCY	(19) AMOUNT	(19a) ORG CCY
HKCABC C1	HSI	VA	HKD	-1,000,000.00	(19b) ORG AMOUNT
					(19c) EX RATE
MERGED AND NETTED PRE-POSTING LEDGERS / OBLIGATIONS					
=====					
LEDGER POSTING	-----				*
(18) CCY	(17) OB/TXN	(15) PRODUCT	(19) AMOUNT		*
HKD	VA	HSI	0.00		*
			0.00 (SUB-TOTAL)		*

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**REPORT SAMPLE 4.3.1 : CCMPY01 POSTING / COLLATERALISATION RESULT REPORT**

(1)CCMPY01	HKEX - CCMS					(2)RUN DATE : 04MAY07
	POSTING / COLLATERALISATION RESULT REPORT					(3)RUN TIME : 12:06:27
	(DAILY INTRA-DAY ASSESSMENT)					PAGE : 2
(4)CCMS DATE :	04MAY07					
(5)CLEARING HOUSE :	HKCC					
(6)PAYMENT BATCH NO :	2784					
(7)FIRM NAME :						
(8)PART NAME :	ABC FUTURES LTD					
(9)	(10)	(11)	(12)	(13)		
FIRM ID	PART ID	A/C TYPE	A/C NO	A/C STATUS		
-----	-----	-----	-----	-----		
BF01999	HKABC1	CLT	0001	A		
*****						
LEDGER POSTING / OBLIGATION COLLATERALISATION RESULT						
=====						
ACCOUNT BALANCE SNAPSHOT BEFORE POSTING						
-----						
CASH INVENTORY						
---						
(18)CCY	---CONTRACT CURRENCY ON HOLD---		---GENERAL CASH COLLATERAL---		---TOTAL---	
	(21)AMOUNT (A)	(22)PEND SH DDI	(23)AMOUNT (B)	(24)OUTSD DR	(25)PEND SH DDI	(26) (A) + (B)
-----	-----	-----	-----	-----	-----	-----
HKD	0.00	0.00	1,000,000.00	0.00	0.00	1,000,000.00
ACCOUNT TDMV/TEMV BALANCE						
-----						
---TOTAL DISCOUNTED MARKET VALUE---			---TOTAL EARMARKED VALUE---			
(27)TDMV	(28)CASH TDMV	(29)NON-CASH TDMV	(30)TEMV	(31)CASH TEMV	(32)NON-CASH TEMV	
-----	-----	-----	-----	-----	-----	-----
1,000,000.00	1,000,000.00	0.00	0.00	0.00	0.00	0.00
ACCOUNT BALANCE SNAPSHOT AFTER POSTING						
-----						
CASH INVENTORY						
---						
(18)CCY	---CONTRACT CURRENCY ON HOLD---		---GENERAL CASH COLLATERAL---		---TOTAL---	
	(21)AMOUNT (A)	(22)PEND SH DDI	(23)AMOUNT (B)	(24)OUTSD DR	(25)PEND SH DDI	(26) (A) + (B)
-----	-----	-----	-----	-----	-----	-----
HKD	0.00	0.00	1,000,000.00	0.00	0.00	1,000,000.00
ACCOUNT TDMV/TEMV BALANCE						
-----						
---TOTAL DISCOUNTED MARKET VALUE---			---TOTAL EARMARKED VALUE---			
(27)TDMV	(28)CASH TDMV	(29)NON-CASH TDMV	(30)TEMV	(31)CASH TEMV	(32)NON-CASH TEMV	
-----	-----	-----	-----	-----	-----	-----
1,000,000.00	1,000,000.00	0.00	0.00	0.00	0.00	0.00

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**REPORT SAMPLE 4.3.1 : CCMPY01 POSTING / COLLATERALISATION RESULT REPORT**

(1) CCMPY01	HKEX - CCMS				(2) RUN DATE : 04MAY07
	POSTING / COLLATERALISATION RESULT REPORT				(3) RUN TIME : 12:06:27
	(DAILY INTRA-DAY ASSESSMENT)				PAGE : 3
(4) CCMS DATE :	04MAY07				
(5) CLEARING HOUSE :	HKCC				
(6) PAYMENT BATCH NO :	2784				
(7) FIRM NAME :					
(8) PART NAME :	ABC FUTURES LTD				
(9) FIRM ID	(10) PART ID	(11) A/C TYPE	(12) A/C NO	(13) A/C STATUS	
-----	-----	-----	-----	-----	
BF01999	HKABC1	HSE	0001	A	
*****					
(14) COLLATERALISATION BATCH:	002535	COLLATERALISATION DATE:	04MAY07	START TIME:	11:34
				END TIME:	11:35
PRODUCT INVOLVED					
=====					
(15) PRODUCT CODE :	HHI	HSI	MHI		
***NO DATA AVAILABLE***					
*** END OF REPORT ***					