

POSTING / COLLATERALISATION RESULT REPORT

Report ID : CCMPY01 for intra-day and CCMPY02 for day-end

Report Name : *Posting / Collateralisation Result Report*

Purpose : The *Posting / Collateralisation Result Report* lists the ledger posting and obligation details, the payment result after each ledger posting and/or collateralisation and collateral payment collection process. Details are listed by collateral account. It is composed of various sections with the printing of a particular report section heading being suppressed when there is no activity.

Section Content:

- I. DDI / DCI SUMMARY (for HKCC / SEOCH Participants only)
This section of the Report lists the total Direct Debit Instruction (DDI) amount or the total Direct Credit Instruction (DCI) amount per currency per collateral account.
- II. PRODUCT INVOLVED
This section of the Report provides a list of products being collateralised after each collateralisation process.
- III. TRANSACTION SOURCE
This section of the Report summaries the ledger posting and obligation collateralisation result per product, after each ledger posting and/or collateralisation process.
- IV. MERGED AND NETTED PRE-POSTING LEDGERS / OBLIGATIONS
This section of the Report lists the ledger posting and obligation collateralisation result per settlement currency, transaction then per product, after each ledger posting and/or collateralisation process.
- V. EOT SPECIAL-USE PLEDGING RESULT (for SEOCH Participants' day-end CCMPY02 only)
This section of Report lists the pledging result for EOT marks and margin requirements as special use collateral per settlement currency then per special-use code after each special-use pledging process.
- VI. LEDGER POSTING / OBLIGATION COLLATERALISATION RESULT
This section of the Report provides the ledger posting and obligation collateralisation details, based on the settlement

currency; after each ledger posting and/or collateralisation process.

For HKCC / SEOCH Participants:

VII. CURRENCY CONVERSION DUE TO MISSING BANK ACCOUNT

This section of the Report shows the total ledger posting and obligation collateralisation result converted from the settlement currency into Hong Kong Dollar equivalent; due to missing relevant bank account(s) to proceed with the Direct Debit Instruction (DDI) / Direct Credit Instruction (DCI).

VIII. DIRECT DEBIT INSTRUCTION TO BE COLLECTED

This section of the Report shows the total amount to be collected per currency.

IX. DIRECT CREDIT INSTRUCTION TO BE CREDITED

This section of the Report shows only for those participants who issued intra-day standing withdrawal instruction.

For HKSCC Participants:

X. MARKS AND MARGIN TO BE COLLECTED

When there is direct debit instruction generated for collection of marks, margin and collateral, this section of the Report shows the marks and margin to be collected.

XI. MARKS AND MARGIN NOT TO BE COLLECTED ON DDMMYY DUE TO NO DDI GENERATION

When there is no direct debit instruction generated for collection of marks, margin and collateral, this section of the Report shows the marks and margin calculated but yet to be collected.

XII. MARKS AND MARGIN TO BE REFUNDED

This section of the Report shows the marks, margin and collateral to be refunded.

For HKCC Participants' CCMPY02 day-end report (Derivatives Holiday Trading Only):

XIII. OUTSTANDING DEBIT INDUCED FROM NON-H-PRODUCT CARRY FORWARD FROM PRECEDING HK BUSINESS DAY

This section of the Report shows the outstanding debit amount induced from non-Holiday-products carried forward from the preceding Hong Kong business day.

XIV. SHORTFALL / OUTSTANDING DEBIT NOT INCLUDED IN DIRECT DEBIT INSTRUCTION TO BE COLLECTED ON NEXT HK BUSINESS DAY

This section of the Report shows the shortfall and outstanding debit amount not included in Direct Debit Instruction to be collected on the next Hong Kong business day.

Time available : shortly after the completion of scheduled intra-day marks, day-end marks and day-end margin collateralisation processing, or ad-hoc marks / margin calls processing (if any).

Frequency : After each marks or margin processing

This key refers to the *Posting / Collateralisation Result Report* sample 4.3.1.

Field Description:

X-Ref	Field Name	Description
(1)	CCMPY01 / CCMPY02	Report ID for <i>Posting / Collateralisation Result Report</i>
(1a)	Report sub-title	<p>For HKCC:</p> <ul style="list-style-type: none"> ♦ (DAILY INTRA-DAY ASSESSMENT) after Intra-day VA Call ♦ (AD-HOC/MANDATORY INTRA-DAY CALL) if Intra-day VA Call is not being triggered ♦ (Day End) for CCMPY02 <p>For SEOCH:</p> <ul style="list-style-type: none"> ♦ (AD-HOC/MANDATORY INTRA-DAY CALL) (Day End) for CCMPY02
(2)	RUN DATE	Date of running the report
(3)	RUN TIME	Time of running the report
(4)	CCMS DATE	Date to which the report details refer
(5)	CLEARING HOUSE	<p>The clearing house code:</p> <p>HKCC -- HKFE Clearing Corporation Limited</p> <p>HKSCC -- Hong Kong Securities Clearing Co. Ltd.</p> <p>SEOCH -- The SEHK Options Clearing House Ltd.</p>
(6)	PAYMENT BATCH NO	The number assigned for identifying the payment batch of the clearing house
(7)	FIRM NAME	Name of the firm (or the holding company of related participants)
(8)	PART NAME	Participant Name (in CCMS)
(9)	FIRM ID	Firm identity assigned for linking multiple related participants
(10)	PART ID	Participant identity assigned
(11)	A/C TYPE	<p>The type of collateral account:</p> <p>CP - Common Pool (reserved for future use);</p> <p>HSE - 'HOUSE' account;</p> <p>CLT - 'CLIENT' account;</p> <p>MM - 'MARKET MAKER' account.</p>
(12)	A/C NO	The collateral account number
(13)	A/C STATUS	The account status, 'A' for active
(14)	COLLATERALISATION BATCH / DATE / START TIME / END TIME	The number assigned by HKEX for identifying the collateralisation batch and related information

X-Ref	Field Name	Description
(15)	PRODUCT CODE or PRODUCT	<p>Product code (For example):</p> <p>CASH -- CCASS cash market product</p> <p>SOM -- Stock Options market product</p> <p>EF3 -- Exchange Fund Note Futures market Product</p> <p>HHI -- Hang Seng China Enterprises Index Futures and Options market product</p> <p>HIBOR -- HIBOR Futures market product</p> <p>HSI -- HSI Futures and Options market product</p> <p>MHI -- Mini-HSI Futures and Options market Product</p> <p>STOCK -- Stock Futures market product</p>
(16)	CUST A/C CODE	Customer account code of the related transaction account in DCASS. "PREVIOUS OBLIGATION" will be printed instead for HKCC intraday margin call.
(17)	OB/TXN	<p><i>Obligation type:</i></p> <p>ODMKS - Overdue marks</p> <p>PDMKS - Pending marks</p> <p>MARGN - Margin (for HKSCC)</p> <p>MGN - Margin (for HKCC / SEOCH)</p> <p><i>Ledger Posting Transaction Type (settled by cash only):</i></p> <p>EASTM - Exercise and Assignment Settlement</p> <p>FEES - Fees</p> <p>PREM - Premium</p> <p>VA - Variation Adjustment</p> <p>CHSTM - Payment obligations under final settlement</p> <p>UNSTM - Delivery obligations under final settlement</p>
(18)	CCY	<p>Currency code of the settlement currency; or currency code of the payment amount for direct debit instruction, direct credit instruction, marks and margin under the following sub-sections:</p> <ul style="list-style-type: none"> - DDI / DCI Summary - Direct Debit Instruction to be Collected - Direct Credit Instruction to be Credited - Marks and Margin to be Collected - Marks and Margin NOT to be Collected on DDMMYY due to NO DDI generation - Marks and Margin to be Refunded
(19)	AMOUNT	Money amount of the obligation or ledger posting of the product involved
(19a)	ORG CCY	Original currency code of the contract (<i>only applicable to product with settlement currency different from the currency of the contract</i>)

X-Ref	Field Name	Description
		When the previous obligation of HKCC intraday margin call has been updated for product with settlement currency different from the currency of the contract, this field will be shown as “***”.
(19b)	ORG AMOUNT	<p>Money amount of obligation or ledger posting in contract (original) currency <i>(only applicable to product with settlement currency different from the currency of the contract)</i>; or</p> <p>Original payment amount in settlement currency under the “Currency Conversion Due to Missing Bank Account” section</p> <p>When the previous obligation of HKCC intraday margin call has been updated for product with settlement currency different from the currency of the contract, this field will be shown as “*****”.</p>
(19c)	EX RATE	Exchange rate used for the currency conversion, i.e. to convert the money amount from the contract (original) currency to the settlement currency <i>(only applicable to product with settlement currency different from the currency of the contract)</i>
(20)	MULTIPLIED AMT	Amount for collateralisation purpose after taking any multiplication factor (where applicable)
(20a)	HKD EQUIVALENT	Hong Kong Dollar equivalent of the multiplied amount
(20b)	SUB-TOTAL	Sub-total of the multiplied obligation amount and its Hong Kong Dollar equivalent for each currency
(20c)	TOTAL	Total of the multiplied obligation amount in Hong Kong Dollar equivalent for all currencies
(20d)	MIN COH AMT (CCY)	<p>Minimum Contract Currency On-hold (COH) amount, a requirement set by Clearing House as a percentage of the obligation amount for each contract currency that must be covered by the same currency in cash, and such minimum amount calculated in accordance with that currency obligation amount (in the sample report HKD stands for HKD)</p> <p>Minimum contract currency on-hold requirement (per currency)</p> <p>= Minimum contract currency on-hold rate * sub-total of the multiplied obligation amount by currency (20b)</p>
	Contract Currency On-Hold	<i>Currency On Hold information before collateralisation</i>
(21)	AMOUNT (A)	Account level confirmed amount
(22)	PEND SH DDI	Account level pending shortfall direct debit amount and conversion of preferred single settlement currency, if applicable

X-Ref	Field Name	Description
	General Cash Collateral	<i>General Cash Collateral information before collateralisation</i>
(23)	AMOUNT (B)	Account level confirmed amount
(24)	OUTSD DR	Account level outstanding debit amount
(25)	PEND SH DDI	Account level pending shortfall direct debit amount
(26)	TOTAL (A) + (B)	Total amount of items (21) and (23)
	Total Discounted Market Value	<i>Total Discounted Market Value information before collateralisation</i>
(27)	TDMV	Account level total discounted market value = confirmed amount of general collateral (23) + pending shortfall DDI of general collateral (25) + discounted market value of general non-cash collateral
(28)	CASH TDMV	Confirmed amount of general collateral (23) + pending shortfall DDI of general collateral (25)
(29)	NON-CASH TDMV	Discounted market value of all general non-cash collateral
	Total Earmarked Value	<i>Total Earmarked Value information before collateralisation</i>
(30)	TEMV	Account level total ear-marked value (Cash / Non-Cash)
(31)	CASH TEMV	Account level total ear-marked value (Cash)
(32)	NON-CASH TEMV	Account level total ear-marked value (Non-Cash)
(33)	REMARKS : Under Account Balance Snapshot Before Posting	Available only when there is pending shortfall DDI The TDMV is calculated in HKD equivalent by item (25) and collateral currency conversion
(34)	DIRECT DEBIT / CREDIT RESULT	Account level direct debit / credit amount
(35)	NET OUT DB RESULTED	Net outstanding debit amount after ledger posting
(36)	Reserved for future use	
	Obligation Collateralisation Result	<i>Obligation results of cash inventory after collateralisation, with options of contract currency only or contract currency first (for HKCC and SEOCH); Non-cash collateral first (for HKSCC).</i>
(37)	CONTRACT CURRENCY ON HOLD	Account level contract currency on-hold amount
(38)	GENERAL COLLATERAL EARMARKED VALUE (HKD), CASH	Account level earmarked value in general cash collateral
(39)	GENERAL COLLATERAL EARMARKED VALUE (HKD), NON-CASH	Account level earmarked value in general non-cash collateral
(40)	SHORTFALL	Shortfall amount after collateralisation and after

X-Ref	Field Name	Description
		adjustment, if any and before application of tolerance limit for intra-day marks and collateral
(41)	SHORTFALL PENDING FOR COLLECTION	Shortfall amount pending for collection via DDI from previous collateralisation used as COH in this collateralisation. Shortfall amount is after application of tolerance limit for intra-day marks and collateral, if applicable.
(42)	REMARKS : Under Account Balance Snapshot After Posting	Available only when there is pending shortfall DDI in General Cash Collateral after collateralisation (not shown in the report sample).
	Preferred Single Settlement Currency Conversion Result	For HKSCC:
(43)	ORIGINAL CURRENCY - CCY	Currency code of the original payment involved
(44)	ORIGINAL CURRENCY – ORIGINAL AMOUNT	Amount of money obligation or ledger posting in original payment currency
(45)	PREFERRED CURRENCY – CCY	Currency code of preferred single settlement currency selected by Clearing Participant.
(46)	PREFERRED CURRENCY – CONVERTED AMOUNT	Money amount converted from original currency into preferred single settlement currency based on (44)
(47)	Name of sub-sections	<p>For HKCC & SEOCH:</p> <p>‘DIRECT DEBIT INSTRUCTION TO BE COLLECTED’ in CCMPY01, and ‘DIRECT DEBIT INSTRUCTION TO BE COLLECTED ON NEXT TRADING DAY’ in CCMPY02, or</p> <p>‘DIRECT CREDIT INSTRUCTION TO BE CREDITED’ in CCMPY01 (if applicable), and ‘DIRECT CREDIT INSTRUCTION TO BE CREDITED ON NEXT TRADING DAY’ in CCMPY02 (if applicable)</p> <p>For HKSCC:</p> <p>‘MARKS AND MARGIN TO BE COLLECTED’ or</p> <p>‘MARKS AND MARGIN NOT TO BE COLLECTED ON DDMMYY DUE TO NO DDI GENERATION’ and this sub-section is only applicable to CCMPY02 or</p> <p>‘MARKS AND MARGIN TO BE REFUNDED’ and this sub-section is only applicable to CCMPY02</p>

X-Ref	Field Name	Description
(48)	TOTAL AMT	Total amount of the generated Direct Debit Instruction for money collection or Direct Credit Instruction for money release due to the results of ledger posting or obligation collateralisation process
<i>For HKCC and SEOCH Participants without relevant settlement bank account only :</i>		
(49)	FROM CCY	Currency code of the original payment involved
(50)	ORG AMOUNT	Money amount of obligation or ledger posting in the original payment currency
(51)	EXCHANGE RATE WITH HAIRCUT	Exchange rate incorporated with haircut used for the currency conversion, i.e. to convert the payment result from the original currency into HKD equivalent Exchange rate with haircut = Exchange rate * (1 + Exchange Rate Haircut ratio)
(52)	CONVERTED AMOUNT IN HKD	Money amount converted from the original currency into HKD equivalent based on the Original Amount (50)
(53)	(variable)	An indicator “*” will be shown on the 132 nd column when: 1) an intra-day re-calculation of margin requirements and collateralisation was triggered without actual call for payment by the Clearing House for its internal purposes; or 2) the particular participant account is not subject to VA Call in the HKCC Daily Intra-day Risk Assessment
<i>For SEOCH Participants CCMPY02 day-end reports only</i>		
(54)	SHORTFALL DDI	Amount of generated DDI induced from ledger posting and obligation collateralisation
(55)	EOT DDI	Amount of generated DDI induced from EOT special-use pledging result
(56)	CCY	Currency code of EOT marks/margin requirements passed from HKSCC
(57)	SU CODE	The special-use code: EMK- EOT Marks EMG- EOT Margins
(58)	REQ PLEDGING AMT	Required pledging amount passed from HKSCC.
(59)	ACTUAL PLEDGED AMT	Actual pledged amount as special-use collateral.

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|------|-----------------------|---|
| (60) | DDI AMT | Direct debit amount on shortfall of EOT marks and margin requirement after special-use pledging process. |
| (61) | CONVERTED AMT IN HKD | DDI amount (60) converted from the currency of EOT marks and margin requirements (56) into HKD equivalent due to missing relevant bank account to proceed with the DDI. |
| (62) | FINAL DDI AMT PER CCY | Final amount of the generated DDI per currency for money collection due to the results of EOT special-use pledge |

***Preferred Settlement
Currency Conversion
Result***

***For HKCC / SEOCH Participant who has chosen
selected currency to settle margin shortfall:***

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| (63) | SHORTFALL AMOUNT
BEFORE CONVERSION | Money amount before converted from the settlement currency into the selected currency |
| (64) | CONVERTED AMOUNT | Money amount converted from the settlement currency into the selected currency |

***For HKCC Participants CCMPY02 day-end reports (Derivatives Holiday
Trading only)***

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|------|------------------|--|
| (65) | CCY | Currency code of Non-Holiday-Products carry forward from the preceding Hong Kong business day |
| (66) | OUTSD DR | Outstanding debit amount induced from Non-Holiday-Products carry forward from the preceding Hong Kong business day |
| (67) | SHORTFALL AMOUNT | Shortfall amount induced from Non-Holiday-Products not included in Direct Debit Instruction to be collected on next Hong Kong business day |