

CCMPY01 (HKSCC Participants)

5.1.1

CCMPY01/ CCMPY02 – Posting Collateralisation Result Report

CCY	PRODUCT	OB/TXN	AMOUNT	MULTIPLIED AMT	HKD EQUIVALENT	MIN COH AMT (CCY)
XXX	XXXXXXX	XXXXX	-Z, ZZZ, ZZZ, ZZZ, Z29.99	-Z, ZZZ, ZZZ, ZZZ, Z29.99	-Z, ZZZ, ZZZ, ZZZ, Z29.99	X
XXX	XXXXXXX	XXXXX	-Z, ZZZ, ZZZ, ZZZ, Z29.99	-Z, ZZZ, ZZZ, ZZZ, Z29.99	-Z, ZZZ, ZZZ, ZZZ, Z29.99	X
XXX	XXXXXXX	XXXXX	-Z, ZZZ, ZZZ, ZZZ, Z29.99	-Z, ZZZ, ZZZ, ZZZ, Z29.99	-Z, ZZZ, ZZZ, ZZZ, Z29.99 (SUB-TOTAL)	X
XXX	XXXXXXX	XXXXX	-Z, ZZZ, ZZZ, ZZZ, Z29.99	-Z, ZZZ, ZZZ, ZZZ, Z29.99	-Z, ZZZ, ZZZ, ZZZ, Z29.99	X
XXX	XXXXXXX	XXXXX	-Z, ZZZ, ZZZ, ZZZ, Z29.99	-Z, ZZZ, ZZZ, ZZZ, Z29.99	-Z, ZZZ, ZZZ, ZZZ, Z29.99	X
XXX	XXXXXXX	XXXXX	-Z, ZZZ, ZZZ, ZZZ, Z29.99	-Z, ZZZ, ZZZ, ZZZ, Z29.99	-Z, ZZZ, ZZZ, ZZZ, Z29.99 (SUB-TOTAL)	X
TOTAL = -Z, ZZZ, ZZZ, ZZZ, Z29.99						X
LEDGER POSTING / OBLIGATION COLLATERALISATION RESULT						
=====						
ACCOUNT BALANCE SNAPSHOT BEFORE POSTING						

CASH INVENTORY						

CCY	AMOUNT (A)	PEND SH DDI	AMOUNT (B)	OUTSD DR	PEND SH DDI	(A) + (B)
XXX	-Z, ZZZ, ZZZ, ZZZ, Z29.99	-Z, ZZZ, ZZZ, ZZZ, Z29.99	-Z, ZZZ, ZZZ, ZZZ, Z29.99	-Z, ZZZ, ZZZ, ZZZ, Z29.99	-Z, ZZZ, ZZZ, ZZZ, Z29.99	-Z, ZZZ, ZZZ, ZZZ, Z29.99X
XXX	-Z, ZZZ, ZZZ, ZZZ, Z29.99	-Z, ZZZ, ZZZ, ZZZ, Z29.99	-Z, ZZZ, ZZZ, ZZZ, Z29.99	-Z, ZZZ, ZZZ, ZZZ, Z29.99	-Z, ZZZ, ZZZ, ZZZ, Z29.99	-Z, ZZZ, ZZZ, ZZZ, Z29.99X
ACCOUNT TDMV/TEMV BALANCE						

TOTAL DISCOUNTED MARKET VALUE						

TDMV	CASH TDMV	NON-CASH TDMV	TEMV	CASH TEMV	NON-CASH TEMV	
-Z, ZZZ, ZZZ, ZZZ, Z29.99	-Z, ZZZ, ZZZ, ZZZ, Z29.99	-Z, ZZZ, ZZZ, ZZZ, Z29.99	-Z, ZZZ, ZZZ, ZZZ, Z29.99	-Z, ZZZ, ZZZ, ZZZ, Z29.99	-Z, ZZZ, ZZZ, ZZZ, Z29.99	X
REMARKS: UNDER ACCOUNT LEVEL TDMV, \$-Z, ZZZ, ZZZ, ZZZ, Z29.99 IS PENDING FOR COLLECTION.						
LEDGER POSTING RESULT						

CCY	PRODUCT	OB/TXN	DIRECT DEBIT / CREDIT RESULT	NET OUT DB RESULTED		
XXX	XXXXXXX	XXXXX	-Z, ZZZ, ZZZ, ZZZ, Z29.99	-Z, ZZZ, ZZZ, ZZZ, Z29.99		X
XXX	XXXXXXX	XXXXX	-Z, ZZZ, ZZZ, ZZZ, Z29.99	-Z, ZZZ, ZZZ, ZZZ, Z29.99		X
:			-Z, ZZZ, ZZZ, ZZZ, Z29.99	-Z, ZZZ, ZZZ, ZZZ, Z29.99 (SUB-TOTAL)		X
:						X
:						X
:						X
:						X
OBLIGATION COLLATERALISATION RESULT (NON-CASH COLLATERAL FIRST)						

CCMPY01/ CCMPY02 – Posting Collateralisation Result Report

[illegible]

CCMPY01 (HKCC/ SEOCH Participants)

- ◆ “(DAILY MARKET-OPEN ASSESSMENT)” is shown for HKCC when MMO Call is triggered
- ◆ “(DAILY INTRA-DAY ASSESSMENT)” is shown for HKCC when Intra-day VA Call is triggered
- ◆ “(AD-HOC/MANDATORY INTRA-DAY CALL) is shown for HKCC when Intra-day VA Call is not triggered
- ◆ “(AD-HOC/MANDATORY INTRA-DAY CALL) is shown for SEOCH.

[illegible]

CCMPY01/ CCMPY02 – Posting Collateralisation Result Report

[illegible]

CCMPY01/ CCMPY02 – Posting Collateralisation Result Report

[illegible]

CCMPY01/ CCMPY02 – Posting Collateralisation Result Report

		+	1	+	2	+	3	+	4	+	5	+	6	+	7	+	8	+	9	+	0	+	1	+	2	+	3
	1234567890																										

CCMPY02 (HKSCC Participants)

- When there is marks / margin to be collected and MSI generation, the section header will be displayed “MARKS AND MARGIN TO BE COLLECTED”
- When there is marks / margin to be collected and no MSI generation, the section header will be displayed “MARKS AND MARGIN NOT TO BE COLLECTED ON DDMMYY DUE TO NO DDI GENERATION”

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CCMPY01/ CCMPY02 – Posting Collateralisation Result Report

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c      + 1 + 2 + 3 + 4 + 5 + 6 + 7 + 8 + 9 + 0 + 1 + 2 + 3
123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
1 CCMPY02 HKEX - CCMS RUN DATE : XXXXXX
2 POSTING / COLLATERALISATION RESULT REPORT RUN TIME : HH:MM:SS
3 PAGE : Z,ZZ9
4
5 CCMS DATE : XXXXXX
6 CLEARING HOUSE : HKSCC
7 PAYMENT BATCH NO : 9999
8
9 FIRM NAME : XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
10 PART NAME : XXXXXXXXXXXXXXXXXXXXXXXX
11
12 FIRM ID PART ID A/C TYPE A/C NO A/C STATUS
13 -----
14 XXXXXX XXXXXX XXX XXXX X
15
16 *****
17 COLLATERALISATION BATCH: 999999 COLLATERALISATION DATE: XXXXXX START TIME: XX:XX END TIME: XX:XX X
18 X
19 FOOTNOTE: ODMKS - DUE/OVERDUE MARKS X
20 PDMKS - PENDING MARKS X
21 MARGN - MARGIN X
22 * "SHORTFALL PENDING FOR COLLECTION" HAVE TAKEN INTO ACCOUNT THE TOLERANCE LIMIT FOR INTRA-DAY MARKS AND X
23 COLLATERAL, IF APPLICABLE. X
24 *** END OF REPORT *** X
25 X
26 X
27 X
28 X
29 X
30 X
: X
60 X
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CCMPY02 (HKCC/ SEOCH Participants)

[illegible]

CCMPY02 (HKCC/ SEOCH Participants)

5.1.14

CCMPY01/ CCMPY02 – Posting Collateralisation Result Report

[illegible]

[illegible]

CCMPY01/ CCMPY02 – Posting Collateralisation Result Report

:	SHORTFALL / OUTSTANDING DEBIT NOT INCLUDED IN DIRECT DEBIT INSTRUCTION TO BE COLLECTED ON NEXT HK BUSINESS DAY			X
:	=====			X
:				
:	CCY	SHORTFALL AMOUNT	OUTSD DR	X
:	---	-----	-----	X
:	XXX	-Z, ZZZ, ZZZ, ZZZ, ZZ9.99	-Z, ZZZ, ZZZ, ZZZ, ZZ9.99	X
:	XXX	-Z, ZZZ, ZZZ, ZZZ, ZZ9.99	-Z, ZZZ, ZZZ, ZZZ, ZZ9.99	X
:				X
:				X
:				X
:				X
:				X
:				X
60	*** END OF REPORT ***			X

This section is applicable to holiday-trading participants only in relation to non-H-Products, which only appears on the business day preceding a Hong Kong Holiday which have Derivatives Holiday Trading.