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## Reporting Functions

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### 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** : I. CCASS TRADES

- 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.

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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 :**

<b>X-Ref</b>	<b>Field Name</b>	<b>Description</b>
(1)	CCLTN04	Report ID for <i>Provisional Clearing Statement</i>
(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



### Section 4.3

#### Report Description

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X-Ref	Field Name	Description
(28)	ORGN/HEDGE	Origin Indicator & Hedge Indicator  Origin Indicator: A = agency                      P = principal R = registered trader        blank = none  Hedge Indicator: E = hedge                      N = non hedge L = hedge liquidation       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	For trade with remarks '+', trading counterparty of the trade is a NCP whose broker number is shown in (14) together with its GCP's Participant ID and short name.