SECTION 4.3

REPORT SAMPLE 4.3.17e GUARANTEE FUND RISK COLLATERAL REQUIREMENT REPORT

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(1) GFR806                                          HKSCC - GFCS                                          (2)RUN DATE : 05JUN18
                                   GUARANTEE FUND RISK COLLATERAL REQUIREMENT REPORT                      (3)RUN TIME : 22:30:31
                                                                                                             PAGE :     1

(4) DATE : 05JUN18


(5) PARTICIPANT ID   :  B00001
(6) PARTICIPANT NAME :  AAA LIMITED

(7) GF RISK COLLATERAL REQUIREMENT CALCULATION STATUS       :              TRIGGERED
(8) NET PROJECTED LOSS                                      :       5,000,000,000.00
(9) GF RISK PREDEFINED LIMIT                                :       3,300,000,000.00
(10)GF RISK COLLATERAL REQUIREMENT                          :       1,700,000,000.00
(11)GF RISK COLLATERAL ON HAND                              :         600,000,000.00
(12)GF RISK COLLATERAL TO BE COLLECTED / (REFUNDED)         :       1,100,000,000.00
(13)DAILY STRESSED GF SIZE                                  :       8,000,000,000.00
(14)CURRENT GF SIZE + DYNAMIC CREDIT UTILIZED BY ALL CPS    :       6,600,000,000.00
(15)DYNAMIC CREDIT UTILIZED BY ALL CPS                      :         300,000,000.00
(16)GF THRESHOLD                                            :       6,600,000,000.00



REMARK: PARTICIPANTS ARE REQUIRED TO PROVIDE THE GUARANTEE FUND RISK COLLATERAL, IF ANY, IN GOOD FUND TO HKSCC'S BANK ACCOUNT
BEFORE 11:00AM OF THE NEXT BUSINESS DAY VIA THE REAL TIME GROSS SETTLEMENT SYSTEM (RTGS).
ANY EXCESS GUARANTEE FUND RISK COLLATERAL WILL BE RELEASED TO PARTICIPANT BY CREDITING THE CCMS COLLATERAL ACCOUNT BY DAY END
THE CALCULATION STATUS REPRESENT IF GUARANTEE FUND RISK COLLATERAL REQUIREMENT IS CALCULATED ON REPORT DAY. A TRIGGERED DAY COULD
BE A COLLECTION OR REFUND DAY DEPENDS ON THE AMOUNT OF GUARANTEE FUND RISK COLLATERAL ON HAND. A NON-TRIGGERED DAY COULD BE A
REFUND DAY IF THERE ARE EXCESS RISK COLLATERAL WITH HKSCC.


                                                  *** END OF REPORT ***
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