

2.5.4 Example for HKCC (REPORT-RP006)

RP006 HKEK – DCASS SERIES PRICES RUN DATE : 28MAR08
 REPORT DATE : 28MAR08 RUN TIME : 18:37:56
 REPORT TIME : DAY END PAGE : 1
 CLEARINGHOUSE : HKCC
 MARKET : COM – COMMODITY FUTURES
 COMMODITY : GLD – GOLD CURRENCY : USD

SERIES	SETTLEMENT PRICE (1)	PREVIOUS SETTLEMENT PRICE (2)	DIFFERENCE (1) – (2)	IMPLIED VOLATILITY (%)
GLDJ8	988.8	997.4	8.6-	
GLDK8	1,008.5	998.9	9.6	
GLDM8	999.0	999.0	0.0	

RP006 HKEK – DCASS SERIES PRICES RUN DATE : 28MAR08
 REPORT DATE : 28MAR08 RUN TIME : 18:37:56
 REPORT TIME : DAY END PAGE : 2
 CLEARINGHOUSE : HKCC
 MARKET : EF3 – 3-Y EXCHANGE FUND NOTES FUTURES
 COMMODITY : EF3 – 3-YEAR EXCHANGE FUND NOTES CURRENCY : HKD

SERIES	SETTLEMENT PRICE (1)	PREVIOUS SETTLEMENT PRICE (2)	DIFFERENCE (1) – (2)	IMPLIED VOLATILITY (%)
EF3M8	109.00	111.00	2.00-	
EF3U8	108.00	106.00	2.00	
EF3Z8	107.33	108.00	0.67-	

RP006 HKEK – DCASS SERIES PRICES RUN DATE : 28MAR08
 REPORT DATE : 28MAR08 RUN TIME : 18:37:56
 REPORT TIME : DAY END PAGE : 3
 CLEARINGHOUSE : HKCC
 MARKET : WK1 – HSI WEEKLY OPTIONS
 COMMODITY : HSI – HANG SENG INDEX CURRENCY : HKD

SERIES	SETTLEMENT PRICE (1)	PREVIOUS SETTLEMENT PRICE (2)	DIFFERENCE (1) – (2)	IMPLIED VOLATILITY (%)
HSI27W29	26,455	26,400	55	
HSI26000L7W29	620	447	173	46.0021
HSI27000L7W29	301	145	156	35.9687
HSI28000L7W29	196	92	104	26.0201
HSI29000L7W29	154	78	76	23.9972

2.5.5 Example for SEOCH (REPORT-RP006)

RP006
 REPORT DATE : 02OCT02
 REPORT TIME : DAY END
 CLEARINGHOUSE : SEOCH
 MARKET : SOM - STOCK OPTIONS
 COMMODITY : BEA - BANK OF EAST ASIA LIMITED

HKEX - DCASS
 SERIES PRICES

RUN DATE : 24JUN03
 RUN TIME : 17:29:16
 PAGE : 1

CURRENCY : HKD

SERIES	SETTLEMENT PRICE (1)	PREVIOUS SETTLEMENT PRICE (2)	DIFFERENCE (1) - (2)	IMPLIED VOLATILITY (%)
BEA12.00J2	1.45	1.80	0.35-	40.6480
BEA13.00J2	0.75	1.03	0.28-	39.9052
BEA14.00J2	0.32	0.50	0.18-	39.9137
BEA15.00J2	0.11	0.20	0.09-	39.7150
BEA16.00J2	0.03	0.07	0.04-	39.3335
BEA17.00J2	0.01	0.02	0.01-	41.2707
BEA12.00V2	0.13	0.09	0.04	39.6604
BEA13.00V2	0.44	0.32	0.12	39.8529
BEA14.00V2	1.01	0.79	0.22	40.0271
BEA15.00V2	1.79	1.49	0.30	39.1883

RP006
 REPORT DATE : 02OCT02
 REPORT TIME : DAY END
 CLEARINGHOUSE : SEOCH
 MARKET : SOM - STOCK OPTIONS
 COMMODITY : ABCDE - ABCDE

HKEX - DCASS
 SERIES PRICES

RUN DATE : 24JUN03
 RUN TIME : 17:29:16
 PAGE : 2

CURRENCY : HKD

SERIES	SETTLEMENT PRICE (1)	PREVIOUS SETTLEMENT PRICE (2)	DIFFERENCE (1) - (2)	IMPLIED VOLATILITY (%)
ABCDE12.00J2	1.45	1.80	0.35-	40.6480
ABCDE13.00J2	0.75	1.03	0.28-	39.9052
ABCDE14.00J2	0.32	0.50	0.18-	39.9137
ABCDE15.00J2	0.11	0.20	0.09-	39.7150
ABCDE16.00J2	0.03	0.07	0.04-	39.3335

2.5.6 Raw Data File

One raw data file will be generated for each clearing house.

File Type: comma separated valued (CSV) file

File Structure:

- Header Record
- Record Type '01'
- Trailer Record

Header Record

Field	Data Type	Max Len	Description
Record Type	Alphanumeric	2	'H'
File Id	Alphanumeric	5	RP006
Source	Alphanumeric	5	'DCASS'
Business Date	Alphanumeric	8	YYYYMMDD
Creation Date Time	Alphanumeric	14	YYYYMMDDHHMMSS
Clearing House	Alphanumeric	10	'HKCC'/'SEOCH'
Number of Detail Record Types	Numeric	2	01

Record Type '01'

Field	Data Type	Max Len	Description
Record Type	Alphanumeric	2	'01'
Series	Alphanumeric	20	Name of series
Market	Alphanumeric	5	Market code
Market Name	Alphanumeric	32	Name of Market
Commodity	Alphanumeric	6	Commodity
Commodity Name	Alphanumeric	32	Commodity Name
Currency Code	Alphanumeric	3	Currency Code
Settlement Price	Numeric with decimal places	13	Settlement Price
Previous Settlement Price	Numeric with decimal places	13	Previous day settlement price
Difference	Numeric with decimal places	13	Settlement price difference [i.e., Settlement Price – Previous Settlement Price]
Implied volatility	Numeric with decimal places	10	Implied volatility

Trailer Record

Field	Data Type	Max Len	Description
Record Type	Alphanumeric	2	'T'
Number of Detail Records	Numeric	18	
End of File	Alphanumeric	3	'EOF'

