

CCASS OPERATIONAL PROCEDURES

Definitions

- (b) When used in the Operational Procedures, the following expressions shall have the following meanings unless the context otherwise requires:

“Additional Cash Collateral Payable Report”

means, in relation to a Clearing Participant or Clearing Agency Participant, a report provided by HKSCC to such Participant, showing details of the computation of Collateral to be collected in the form of cash from such Participant for risks on its unsettled CNS stock positions as compared to its apportioned liquid capital, as referred to in Section 10.11.4 and the CCASS Terminal User Guide for Participants;

Section 10

Exchange Trades - CNS System

10.11.4 Notification by HKSCC

Except for Concentration Collateral the collection of which is described in Section 10.10.11, and except for Collateral calculated by reference to a Participant’s apportioned liquid capital the computation of which will be described in an Additional Cash Collateral Payable Report that will be made available to the Participant at the end of each Business Day and the collection of which will be by issuing DDIs to the Designated Bank of the Participant as part of the CCASS Hong Kong dollar money settlement process or in any other manner or Eligible Currency determined by HKSCC from time to time, HKSCC will notify a Participant in writing of the amount of any other Collateral required and the Participant will have to provide the Collateral within the time period specified.

Section 16

Statements and Reports

16.6 REPORTS AND STATEMENTS FOR PARTICIPANTS

16.6.1 Reports and Statements for Participants other than Investor Participants

Report ID	Report name	Frequency	Time available
CRMAC01	Additional Cash Collateral Payable Report	Daily	after the completion of additional cash collateral processing