

Reporting Functions

CCASS FUNDING PROJECTION REPORT (NIGHT SETTLEMENT) FOR DESIGNATED BANK

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| Report ID | : | CSEMP03 |
| Report Name | : | <i>CCASS Funding Projection Report (Night Settlement) for Designated Bank</i> |
| Purpose | : | The <i>CCASS Funding Projection Report (Night Settlement) for Designated Bank</i> provides a summary to Designated Banks for funding projection of its CCASS Participant clients based on CCASS money obligations with reference to SIs performed during the day to be settled via HKICL's Night Interbank Bulk Settlement Run at around 9:25 p.m.; and to facilitate Designated Banks to perform credit assessment and arrange funding accordingly. |
| Time available | : | around 5:45 p.m., 6:30 p.m., 7:15 p.m. and 8:00 p.m. (i.e. after the SI batch settlement runs at 5:30p.m., 6:15 p.m., 7:00 p.m. and 7:45p.m. respectively) |
| Frequency | : | Four times daily (Mondays to Fridays, except Public Holidays and Typhoon / Rainstorm days) |

Section 4.3
Report Description

This key refers to the *CCASS Funding Projection Report (Night Settlement) for Designated Bank* sample.

Field Description :

| X-Ref | Field Name | Description |
|--------------|---|---|
| (1) | CSEMP03 | Report ID for <i>CCASS Funding Projection Report (Night Settlement) for Designated Bank</i> |
| (2) | (variable) | Bank Code of the Designated Bank |
| (3) | (variable) | Bank Name of the Designated Bank |
| (4) | RUN DATE | Date of the report |
| (5) | RUN TIME | Time of the report |
| (6) | CCASS Date | Report generation day which is a CCASS business day, i.e. DDMMYY |
| (7) | As at | Reference time of the money obligations projection - SI Batch Settlement Runs at 5:30 p.m., 6:15 p.m., 7:00 p.m. and 7:45 p.m. |
| (8) | Participant ID | CCASS Participant ID |
| (9) | Name | Short Name |
| (10) | AC Name | Account name of the CCASS Participant maintained with the Designated Bank for CCASS money settlement purposes |
| (11) | Bch Cd | Branch code of the CCASS Participant maintained with the Designated Bank for CCASS money settlement purposes |
| (12) | AC No | Bank account number of the CCASS Participant maintained with the Designated Bank for CCASS money settlement purposes |
| (13) | EPI DR Amount – For Night Settlement | Projected amount to be paid to counterparties other than HKSCC for night settlement |
| (14) | EPI CR Amount – For Night Settlement | Projected amount to be received from counterparties other than HKSCC for night settlement |
| (15) | Overall Net Amount – For Night Settlement | Total projected net amount to be paid / received by the CCASS Participant for night settlement |
| (16) | Total for All Participants | Summary Total of all CCASS Participants for the Designated Bank for each eligible currency |