

Reporting Functions

CCASS FUNDING PROJECTION REPORT FOR DESIGNATED BANK

- Report ID** : CSEMP01
- Report Name** : *CCASS Funding Projection Report for Designated Bank*
- Purpose** : The *CCASS Funding Projection Report for Designated Bank* provides a summary to Designated Banks for funding projection of its CCASS Participant clients based on CCASS money obligations with reference to various CCASS transactions, such as settlement of trades and SIs, performed during the day to be settled via HKICL's Evening Interbank Bulk Settlement Run at around 5:50 p.m.; and to facilitate Designated Banks to perform credit assessment and arrange funding accordingly.
- Time available** : around 11:30 a.m., 12:30 p.m., 2:30 p.m. and 3:30 p.m. (i.e. after the completion of the 1st, 2nd and 3rd batch settlement runs and the SI matching run at 3:15 p.m.)
- 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 for Designated Bank* sample.

Field Description :

X-Ref	Field Name	Description
(1)	CSEMP01	Report ID for <i>CCASS Funding Projection Report 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 <ul style="list-style-type: none">- First Batch Settlement Run (10:30 a.m.)- Second Batch Settlement Run (12:00 noon)- Third Batch Settlement Run (2:00 p.m.)- SI Matching Run at 3:15 p.m.
(8)	Net DDI/DCI Amount – As Of Day Begin	Projected net DDI / DCI amount to be paid to / received from HKSCC for the day
(9)	Net DDI/DCI Amount – As of Report Generation	Projected net DDI / DCI amount to be paid to / received from HKSCC as of report generation at 11:30 a.m., 12:30 p.m., 2:30 p.m. and 3:30 p.m.
(10)	Net DDI/DCI Amount (to be Adjusted)	Projected net DDI / DCI amount to be adjusted (i.e. added / deducted) from the net DDI / DCI amount <ul style="list-style-type: none">(1) as of day begin; or(2) as of report generation as the estimated obligations to be paid to / received from HKSCC
(11)	CCY	Currency code of the money obligations
(12)	Bch Cd	Branch code of the CCASS Participant maintained with the Designated Bank for CCASS money settlement purposes
(13)	AC No	Bank account number of the CCASS Participant maintained with the Designated Bank for CCASS money settlement purposes
(14)	AC Name	Account name of the CCASS Participant maintained with the Designated Bank for CCASS money settlement purposes
(15)	EPI DR Amount – For Evening Settlement	Projected amount to be paid to counterparties other than HKSCC for evening settlement
(16)	EPI DR Amount – As of Report Generation	Projected amount to be paid to counterparties other than HKSCC as of report generation at 11:30 a.m., 12:30 p.m., 2:30 p.m., and 3:30 p.m.

X-Ref	Field Name	Description
(17)	EPI CR Amount – For Evening Settlement	Projected amount to be received from counterparties other than HKSCC for evening settlement
(18)	EPI CR Amount – As of Report Generation	Projected amount to be received from counterparties other than HKSCC as of report generation at 11:30 a.m., 12:30 p.m., 2:30 p.m., and 3:30 p.m.
(19)	Overall Net Amount – For Evening Settlement	Total projected net amount to be paid / received by the CCASS Participant for evening settlement
(20)	Overall Net Amount – As of Report Generation	Total projected net amount to be paid / received by the CCASS Participant as of report generation, i.e. 11:30 a.m., 12:30 p.m., 2:30 p.m. or 3:30 p.m.
(21)	Participant ID / Name	CCASS Participant ID / Short Name
(22)	Total HKD Equivalent	Corresponding payment amount in HKD equivalent, based on CCASS's reference exchange rate
(23)	Total for All Participants	Summary Total of all CCASS Participants for the Designated Bank for each eligible currency
(24)	Reference Exchange rate	Reference Exchange Rate in CCASS (for reference only)