

ADDITIONAL CASH COLLATERAL PAYABLE REPORT

Report ID : CRMAC01

Report Name : *Additional Cash Collateral Payable Report*

Purpose : The *Additional Cash Collateral Payable Report* provides the details of additional cash collateral computation for Hong Kong market. The report is generated to Clearing Participants who are subject to additional cash collateral requirement only.

Time available : around 8:30 p.m. on each trading day.

Frequency : Daily

Section 4.3

Report Description

Field Description:

Ref	Field Name	Description
(1)	CRMAC01	Report ID for <i>Additional Cash Collateral Payable Report</i>
(2)	Participant ID	Participant ID
(3)	Participant Full Name	Participant full name
(4)	RUN DATE	Date of running the report
(5)	RUN TIME	Time of running the report
(6)	DATE	CCASS date
(7)	TOTAL CROSS-DAY NET CNS POSITIONS	Total net amount of all cross-day net CNS positions in HK dollars equivalent
(8)	ADJUSTMENT IN SSC	The amount of qualified specific stock collateral for offsetting the total cross-day net CNS positions in HK dollars equivalent
(9)	ADJUSTMENT IN SCC	The amount of qualified specific cash collateral for offsetting the total cross-day net CNS positions in HK dollars equivalent
(10)	TOTAL CROSS-DAY NET CNS POSITIONS AFTER ADJUSTMENT	$\text{Max} [(7) - (8) - (9), 0]$
(11)	POSITION LIMIT	The amount of position limit determined by HKSCC
(12)	EXCESS AMOUNT	$\text{Max} [(10) - (11), 0]$
(13)	MARGIN RATE (%)	Margin Rate applied in Margin calculation
(14)	APPLICABLE RATE (%)	The rate determined by HKSCC for additional cash collateral calculation
(15)	MINIMUM CASH COLLATERAL REQUIREMENT	Minimum requirement of additional cash collateral determined by HKSCC
(16)	ADDITIONAL CASH COLLATERAL REQUIREMENT	If Margin requirement > 0, $= \text{Max} [(12) \times (13) \times (14), (15)]$ If Margin requirement ≤ 0 , $= \text{Max} \{(12) \times (13) \times [1 + (14)], (15)\}$
(17)	OTHER COLLATERAL	The amount of collateral collected for other risk management purpose
(18)	ADDITIONAL CASH COLLATERAL ON HAND (EXCLUDED OTHER	Balance and the pending cash amount of special-use collateral type "XSC" to be collected in CCMS account minus field (17)

Ref	Field Name	Description
	COLLATERAL)	
(19)	ADDITIONAL CASH COLLATERAL TO BE (COLLECTED) / REFUNDED	(18) – (16) For negative value, the amount will be collected via day-end DDI. For positive value, the amount will be refunded by releasing the surplus amount as general cash collateral in CCMS account before day-end collateralization.