

CCASS FUNDING PROJECTION REPORT FOR PARTICIPANT

- Report ID** : CSEMP02
- Report Name** : *CCASS Funding Projection Report for Participant*
- Purpose** : The *CCASS Funding Projection Report for Participant* provides a summary to facilitate participant to perform funding arrangement before the Evening Bulk Inter-bank Settlement Run. It provides estimated money obligations of participant at the time of report generation with reference to various CCASS transactions, such as settlement of Exchange Trades and SIs etc, performed during the day.
- Time available** : at around 11:30 a.m., 12:30 p.m., 2:30 p.m. or 3:30 p.m. after the completion of the first, second, third Batch-settlement-runs and the SI matching run at 3:15 p.m. respectively.
- Frequency** : Four times daily

Section 4.3

Report Description

This key refers to the *CCASS Funding Projection Report for Participant* report sample 4.3.51.

Field Description :

X-Ref	Field Name	Description
(1)	CSEMP02	Report ID for <i>CCASS Funding Projection Report for Participant</i>
(2)	B03456	Participant ID
(3)	CCASS COMPANY	Participant full name
(4)	RUN DATE	Date of running the report
(5)	RUN TIME	Time of running the report
(6)	CCASS DATE	Date of report details
(7)	AS AT	The money obligations projection will be referenced as at: <ul style="list-style-type: none">- First Batch-settlement-run (10:30a.m)- Second Batch-settlement-run (12:00p.m)- Third Batch-settlement-run (2:00p.m)- The SI matching run at around 3:15p.m.
(8)	CCY	Currency code of money obligations
(9)	AC NO	Bank account number of the CCASS Participant maintained with the Designated Bank for CCASS money settlement purposes
(10)	AC NAME	Bank account name of the CCASS Participant maintained with the Designated Bank for CCASS money settlement purposes
(11)	NET DDI/DCI AMOUNT - AS OF DAY BEGIN	Net DDI/DCI amount projected to be paid to / received from HKSCC for the day (i.e., the net settlement obligation to be settled at the beginning of the day)
(12)	NET DDI/DCI AMOUNT - AS OF REPORT GENERATION	Net DDI/DCI amount projected to be paid to / received from HKSCC as of report generation (i.e., the net settlement obligation has been settled at the time of report generation)
(13)	NET DDI/DCI AMOUNT (TO BE ADJUSTED)	Net DDI/DCI amount projected to be adjusted (i.e. added / deducted) from the net DDI/DCI amount (i) as of day begin; or (ii) as of report generation. Such projected adjustment amount may include cash prepayment, CNS money obligations due to the Clearing Participants from HKSCC, refund of overpaid cash prepayment of Clearing Participants on current day, evening nominee payments, etc.
(14)	EPI DR AMOUNT - FOR EVENING SETTLEMENT	The amount projected to be paid to counterparties other than HKSCC at the evening settlement (i.e., the total amount debit of due/overdue IT positions and matched / unmatched DVP SI for the day)
(15)	EPI DR AMOUNT - AS OF REPORT GENERATION	The amount projected to be paid to counterparties other than HKSCC as of report generation time (i.e., the total amount debit of IT and DVP SI positions have been settled)
(16)	EPI CR AMOUNT - FOR EVENING SETTLEMENT	The amount projected to be received from counterparties other than HKSCC at the evening settlement (i.e., the total amount credit of due/overdue IT positions and matched / unmatched DVP SI for the day)

X-Ref	Field Name	Description
(17)	EPI CR AMOUNT - AS OF REPORT GENERATION	The amount projected to be received from counterparties other than HKSCC as of report generation time (i.e., the total amount credit of IT and DVP SI positions have been settled)
(18)	OVERALL NET AMOUNT - FOR EVENING SETTLEMENT	The total net amount projected to be paid / received by the CCASS Participant at the evening settlement
(19)	OVERALL NET AMOUNT - AS OF REPORT GENERATION	The total net amount projected to be paid / received by the CCASS Participant as of report generation time
(20)	TOTAL HKD EQUIVALENT	The total payment amount in equivalent Hong Kong dollars, based on reference exchange rate of CCASS
(21)	REFERENCE EXCHANGE RATE	Reference Exchange Rate maintained in CCASS (for reference purpose only)