INTRA-DAY MARKS AND COLLATERAL COLLECTION REPORT

Report ID :	CRMIM01
Report Name :	*Intra-Day Marks And Collateral Collection Report*
Purpose :	The *Intra-Day Marks and Collateral Collection Report* provides details of intra-day marks computation on pending stock positions, due/overdue stock positions and uncovered allocated positions, computation of Concentration Collateral on net long CNS stock positions in high risk stocks by Eligible Currency in which the stock is traded and settled.
Time available :	about 11:45 a.m. on each trading day
Frequency :	Daily

Field Description:

Ref	Field Name	Description
(1)	CRMIM01	Report ID for *Intra-Day Marks and Collateral Collection Report*
(2)	Participant ID	
(3)	Participant full name	
(4)	RUN DATE	Date of running the report
(5)	RUN TIME	Time of running the report
(6)	DATE	Mark-to-market date
(7)	SNAPSHOT TIME	Time of data capture for the report
Marks on pending stock positions (sorted by currency, settlement date and stock code)		
(8)	STM DATE	Date due for settlement
(9)	STOCK	Stock code and stock short name
(10)	CURRENCY	Trading currency of the stock
(11)	ISIN	International Securities Identification Number of the stock
(12)	MKT	Market code assigned by HKSCC
(13)	STM POS NUM	Settlement position number (blank for today's / next day trade positions that have not provisionally lock-in to settle under the CNS System)
(14)	QUANTITY	Position quantity (' ' = buy, '-' = sell) "#" Position is partly or fully covered by stock collateral / Specific Cash Collateral. If position is fully covered by stock collateral / Specific Cash Collateral, it is 0. If position is partially covered, the quantity that is uncovered will be displayed.
(15)	MKT PRICE (BASE CCY)	Market price in trading currency of the stock
(16)	MKT VALUE (BASE CCY)	Market value in trading currency of the stock: (14) x (15)
(17)	POSITION AMOUNT (BASE CCY)	Position amount in trading currency of the stock If position is fully covered, it is 0. If position is partially covered, it is the amount of proportion that is not covered. $\text{Original Position Amount} \times \frac{\text{Uncovered Quantity}}{\text{Original Position Quantity}}$

Ref	Field Name	Description
(18)	MARKS AMOUNT (BASE CCY)	Marks amount in trading currency of the stock = (16) + (17) +ve means favourable marks -ve means unfavourable marks "^" abnormal position will be excluded from marks calculation

Summary of Marks on pending stock positions by currency

Ref	Field Name	Description
(19)	NET MARKS (PENDING POS DUE FOR SETTLEMENT ON <Settlement Date>) (<Currency>)	Sub-total of marks amount by currency by settlement date
(20)	NET MARKS (PENDING POSITIONS) BEFORE CROSS CURRENCY NETTING (<Currency>)	Total marks amount for all pending stock positions by currency before cross currency netting
(21)	NET MARKS (PENDING POSITIONS) AFTER CROSS CURRENCY NETTING@ (<Currency>)	Total marks amount for all pending stock positions by currency after cross currency netting
(22)	CREDIT LIMIT APPLIED@@ (<Currency>)	Credit limit applied on a pro-rata basis with reference to the respective amount of marks on pending stock positions in HKD or HKD equivalent of such amount of marks
(23)	MARKS REQUIREMENT (PENDING POS)	Max[(21) – (22), 0]

Repeat item (8) to (18) for Marks on due /overdue stock positions (sorted by currency, settlement date and stock code)

Summary of Marks on due / overdue stock positions by currency

Ref	Field Name	Description
(24)	NET MARKS (DUE / OVERDUE POS DUE FOR SETTLEMENT ON <Settlement Date>) (<Currency>)	Sub-total of marks on due/overdue stock positions by currency by settlement date
(25)	NET MARKS (DUE/OVERDUE POS)	Total marks on due/overdue stock positions by currency

Summary of Uncovered Allocated Positions

Ref	Field Name	Description
(26)	NET MARKS (TOTAL ALLOCATED POS)	Net marks on total allocated positions by currency

Ref	Field Name	Description
	(<Currency>)	
(27)	TOTAL ALLOCATED POS (<Currency >)	Snapshot of the total net settlement amount of all allocated positions in that currency taken during intra-day marks calculation
(28)	UNCOVERED ALLOCATED POS (<Currency>)	Net settlement amount of all the allocated positions in that currency due to HKSCC not covered by cash prepayment, bank guarantee, the margin amount using to reduce required amount of cash prepayment and Specific Cash Collateral of due positions
(29)	NET MARKS (UNCOVERED ALLOCATED POS) (<Currency>)	Net marks on uncovered allocated positions in that currency = (26)*[(28)/(27)]
Summary of Marks on Due/overdue & Uncovered Allocated Positions by Currency		
(30)	NET MARKS (DUE/OVERDUE & UNCOVERED ALLOCATED POS) BEFORE CROSS CURRENCY NETTING (<Currency>)	Net marks on due/overdue & uncovered allocated positions by currency before cross currency netting
(31)	NET MARKS (DUE/OVERDUE & UNCOVERED ALLOCATED POS) AFTER CROSS CURRENCY NETTING (<Currency>)	Net marks on due/overdue & uncovered allocated positions by currency after cross currency netting
(32)	MARKS REQUIREMENT (DUE / OVERDUE & UNCOVERED ALLOCATED POS)	Marks requirement on due/overdue & uncovered allocated positions by currency
Concentration Collateral		
(33)	LIQUID CAPITAL (HKD)	Participant's liquid capital (in HKD)
(34)	CONC COLLATERAL THRESHOLD (HKD)	Concentration collateral threshold in terms of amount (in HKD) for net long stock positions in high risk stocks
(35)	CONC COLLATERAL THRESHOLD %	Concentration collateral threshold in terms of percentage for net long stock positions in high risk stocks

Ref	Field Name	Description
(36)	MARKET VOLATILITY %	Market volatility for concentration collateral calculation in terms of percentage

For each Net Long stock position in High Risk Stock
(sorted by currency and stock code)

Ref	Field Name	Description
(37)	STOCK / ISIN CODE	Stock code and stock short name
(38)	CCY	Trading currency of the respective stock
(39)	CNS NET LONG POS AMT (BASE CCY)	CNS net long stock positions in high risk stocks for respective currency
(40)	MARKS AMOUNT (BASE CCY)	Marks amount for this net long stock position in the trading currency of this stock
(41)	CONC COLLATERAL REQUIRED (BASE CCY)	Concentration collateral amount required for the CNS net long stock position in the trading currency of the high risk stock

Summary of Concentration Collateral by Currency

Ref	Field Name	Description
(42)	CONCENTRATION COLLATERAL (CNS NET LONG POS) (<Currency>)	Sub-total amount of concentration collateral for respective currency.
(43)	CONCENTRATION COLLATERAL REQUIREMENT	Total concentration collateral requirement of the participant by currency

Total Marks and Concentration Collateral by Currency

Ref	Field Name	Description
(44)	TOTAL MARKS AND COLLATERAL REQUIREMENT BEFORE OFFSET COLLATERAL IN CCMS ACCOUNT	Total marks and concentration collateral requirement before offset collateral in CCMS (in base currency) for all positions = (23) + (32) + (43)
(45)	TOTAL MARKS AND COLLATERAL SHORTFALL AFTER OFFSET COLLATERAL IN CCMS ACCOUNT**	Total marks and concentration collateral shortfall after offset collateral in CCMS (in base currency) for all positions
(46)	TOLERANCE LIMIT FOR TOTAL MARKS AND COLLATERAL SHORTFALL*	A global limit (in HKD) applied on a pro-rata basis with reference to (45) for different currencies
(47)	INTRA-DAY MARKS AND COLLATERAL SHORTFALL TO BE COLLECTED IN CASH**	Shortfall amount (in Preferred Single Settlement Currency, if applicable) of intra-day marks and concentration collateral required to be paid to HKSCC

Ref	Field Name	Description
(48)	TOTAL NO OF RECORD(S) :	Total number of positions recorded in the report

Summary of Positions covered by Specific Cash Collateral / Specific Stock Collateral

COVERED POSITIONS INFORMATION :

Ref	Field Name	Description
(49)	STM DATE	Date due for settlement
(50)	STOCK / ISIN CODE	Stock code or ISIN code of the stock
(51)	CURRENCY	Trading currency of the stock
(52)	STM POS NUMBER	Settlement position number of the stock position
(53)	ORIGINAL POSITION QUANTITY	Position quantity before covering by Specific Cash Collateral or stock collateral
(54)	QUANTITY COVERED BY SCC / SSC	Position quantity that is covered by Specific Cash Collateral or stock collateral
(55)	QUANTITY OBLIGED TO MTM	Quantity of stock position subject to mark-to-market For position covered by Specific Cash Collateral = (53) - (54) For position covered by stock collateral = (53) + (54)

Summary of Marks amount by Market

SUMMARY OF MARKS ON PENDING AND DUE / OVERDUE POSITIONS BY MARKET :

Ref	Field Name	Description
(56)	MARKET	Market code assigned by HKSCC
(57)	NET MARKS PENDING POS	Net marks on pending stock positions by currency
(58)	NET MARKS DUE / OVERDUE POS	Net marks on due/overdue stock positions by currency
(59)	NET MARKS PENDING & DUE / OVERDUE POS	(57) + (58)
(60)	EXCHANGE RATE INFORMATION	Exchange rates of different currencies with haircut rates applied