

## INTRA-DAY MARGIN PAYABLE REPORT

<b>Report ID :</b>	CRMMG01
<b>Report Name :</b>	<i>Intra-Day Margin Payable Report</i>
<b>Purpose :</b>	The <i>Intra-Day Margin Payable Report</i> provides details of margin computation on pending stock positions in respective Eligible Currency in which the stock is traded and settled.
<b>Time available :</b>	around 11:45 a.m. for intra-day Margin process starts at 11:00 a.m. or around 2:45p.m. for intra-day Margin process starts at 2:00 p.m.
<b>Frequency :</b>	Scheduled day

### Section 4.3

#### Report Description

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This key refers to *Intra-Day Margin Payable Report* sample 4.3.59.

#### Field Description:

<b>X-Ref</b>	<b>Field Name</b>	<b>Description</b>
(1)	CRMMG01	Report ID for <i>Intra-day Margin Payable Report</i>
(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	Date of margin computation
(7)	SNAPSHOT TIME	Time of data capture for the report
	<b>SECTION A</b>	<b>FOR NON-MULTI-COUNTER SECURITIES &amp; MULTI-COUNTER SECURITIES WITHOUT NETTING</b>
(8)	STOCK	Stock code
(9)	CCY	Trading currency of the stock
(10)	STM DATE	Date due for settlement
(11)	QTY	Position quantity of the stock position on specific settlement date (‘ ’ = buy, ‘-’ = sell)
(12)	MKT PRICE (BASE CCY)	Average price derived from market value of the stock position on specific settlement date: (13) / (11)
(13)	MKT VALUE (BASE CCY)	Market value of the stock position on specific settlement date: (11) x (Mark-to-market price or cum-all price, if applicable)
(14)	TOTAL (CROSS-DAY NET) QTY	Total position quantity of individual settlement date (‘ ’ = buy, ‘-’ = sell) “^” abnormal position will be excluded from calculation of margining position
(15)	TOTAL (CROSS-DAY NET) MKT VALUE (BASE CCY)	Absolute total market value of stock positions of individual settlement date “^” abnormal position will be excluded from calculation of margining position
(16)	TOTAL CROSS-DAY NET LONG CNS POSITION : <Currency>	Sum of cross-day net buy positions in (15) in respective currency

X-Ref	Field Name	Description
(17)	TOTAL CROSS-DAY NET SHORT CNS POSITION : <Currency>	Sum of cross-day net sell positions in (15) in respective currency
	<b>SECTION B</b>	<b>FOR MULTI-COUNTER SECURITIES WITH NETTING</b>
(18)	STOCK	Stock code
(19)	CCY	Trading currency of the stock
(20)	STM DATE	Date due for settlement
(21)	QTY	Position quantity of the stock position on specific settlement date ( ' ' = buy, '- ' = sell)
(22)	MKT PRICE (BASE CCY)	Average price derived from market value of the stock position on specific settlement date: (23) / (21)
(23)	MKT VALUE (BASE CCY)	Market value of the stock on specific settlement date: (21) x (Mark-to-market price or cum-all price, if applicable)
(24)	TOTAL (CROSS-DAY NET) QTY	Total position quantity of individual settlement date ( ' ' = buy, '- ' = sell)
(25)	TOTAL (CROSS-DAY NET) MKT VALUE (BASE CCY)	Absolute total market value of the stock position of individual settlement date
(26)	STOCK NAME  AFTER NETTING ACROSS STOCK COUNTERS	Stock name of the final stock counter of Multi-counter Securities after netting
(27)	<Quantity>	Sum of (24) for all Multi-counter Securities of the same class of an Issuer “^” abnormal position will be excluded from calculation of margining position
(28)	<Currency>	Currency code of the final stock counter after netting
(29)	<Market value>	Absolute value of the sum of (25) converted to the currency of (28) “^” abnormal position will be excluded from calculation of margining position
(30)	TOTAL CROSS-DAY NET	Sum of net buy position in (29) in respective trading

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<b>X-Ref</b>	<b>Field Name</b>	<b>Description</b>
	LONG CNS POSITION : <Currency>	currency
(31)	TOTAL CROSS-DAY NET SHORT CNS POSITION : <Currency>	Sum of net sell position in (29) in respective trading currency
	<b>SECTION C</b>	<b>COMBINED CROSS-DAY CNS POSITION OF SECTION A TO B</b>
(32)	TOTAL CROSS-DAY NET LONG CNS POSITION : <Currency>	Sum of (16) and (30) for respective currency
(33)	TOTAL CROSS-DAY NET SHORT CNS POSITION : <Currency>	Sum of (17) and (31) for respective currency
	<b>SECTION D</b>	<b>PENDING POSITION COVERED BY SPECIFIC STOCK COLLATERAL (SSC)</b>
(34)	STM DATE	Date due for settlement
(35)	ORIGINAL POS QTY	Position quantity before covering by SSC
(36)	QTY COVERED BY SSC	Position quantity covered by SSC
(37)	STOCK CODE	Code assigned to the stock
(38)	STOCK NAME	Stock short name
(39)	CCY	Trading currency of the stock
(40)	CROSS-DAY TOTAL ORIGINAL POS QTY	Sum of (35) for individual settlement date
(41)	CROSS-DAY TOTAL QTY COVERED BY SSC	Sum of (36) for individual settlement date
(42)	SSC QUALIFIED FOR REDUCING MARGINING POSITION - POS QTY	Position quantity qualified for reducing margining position, or zero is formatted if submitted SSC is not qualified for reducing margining position
(43)	SSC QUALIFIED FOR REDUCING MARGINING POSITION - POS AMT	Position value of SSC submitted for reducing margining position, or zero is formatted if submitted SSC is not qualified for reducing margining position
(44)	SSC QUALIFIED FOR REDUCING MARGINING	Market value of SSC submitted for reducing margining position, or

X-Ref	Field Name	Description
	POSITION - MKT VALUE	zero is formatted if submitted SSC is not qualified for reducing margining position
(45)	TOTAL SSC QUALIFIED FOR REDUCING MARGINING POSITION - POS AMT	Sum of (43) in respective currency.
(46)	TOTAL SSC QUALIFIED FOR REDUCING MARGINING POSITION - MKT VALUE	Sum of (44) in respective currency.
<b>SECTION E</b>		<b>PENDING POSITION COVERED BY SPECIFIC CASH COLLATERAL (SCC)</b>
(47)	STM DATE	Date due for settlement
(48)	ORIGINAL POS QTY	Position quantity before covering by SCC
(49)	QTY COVERED BY SCC	Position quantity covered by SCC
(50)	STOCK CODE	Code assigned to the stock
(51)	STOCK NAME	Stock short name
(52)	CCY	Trading currency of the stock
(53)	CROSS-DAY TOTAL ORIGINAL POS QTY	Sum of (48) for individual settlement date
(54)	CROSS-DAY TOTAL QTY COVERED BY SCC	Sum of (49) for individual settlement date
(55)	SCC QUALIFIED FOR REDUCING MARGINING POSITION - POS QTY	Position quantity qualified for reducing margining position, or zero is formatted if submitted SCC is not qualified for reducing margining position
(56)	SCC QUALIFIED FOR REDUCING MARGINING POSITION - MKT VALUE	Market value of SCC submitted for reducing margining position, or zero is formatted if submitted SCC is not qualified for reducing margining position
(57)	TOTAL SCC QUALIFIED FOR REDUCING MARGINING POSITION - MKT VALUE	Sum of (56) in respective currency.
<b>SECTION F</b>		<b>MARGIN REQUIREMENT</b>

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### Report Description

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<b>X-Ref</b>	<b>Field Name</b>	<b>Description</b>
(58)	CURRENCY	Trading currency of the stock
(59)	TOTAL CROSS-DAY NET LONG POSITION	Same as (32) in respective currency
(60)	SSC (POS AMT)	Same as (45) in respective currency
(61)	SCC (MKT VALUE)	Same as (57) in respective currency
(62)	NET AMOUNT	Max [(59) - (60) - (61), 0] in respective currency
(63)	TOTAL CROSS-DAY NET SHORT POSITION	Same as (33) in respective currency
(64)	SSC (MKT VALUE)	Same as (46) in respective currency
(65)	NET AMOUNT	Max [(63) - (64) , 0] in respective currency
(66)	MARGINING POSITION	Higher of (62) or (65) in respective currency
(67)	MARGIN BEFORE MARKS OFFSET AND MARGIN CREDIT AT MARGIN RATE <MARGIN RATE>% & MARGIN MULTIPLIER OF <MARGIN MULTIPLIER>	(66) x margin rate x margin multiplier in respective currency
(68)	FAVOURABLE MARKS FOR OFFSET MARGIN	Net favourable marks on pending stock positions available for offset of margin in respective currency
(69)	MARGIN CREDIT APPLIED	The amount of margin credit applied on a pro-rata basis by reference to the amount [(67) – (68)] in respective currency
(70)	MARGIN REQUIREMENT	Max [(67) – (68) – (69), 0] in respective currency
	<b>SECTION G</b>	<b>MARGIN SHORTFALL</b>
(71)	MARGIN SHORTFALL IN RESPECTIVE CURRENCY**	Margin shortfall in respective currency after collateralization against collateral held in the CCMS collateral account
(72)	MARGIN SHORTFALL TO BE PAID IN CASH	Same as (71) or in Preferred Single Settlement Currency, if applicable, after conversion of (71) to such currency
(73)	EXCHANGE RATE INFORMATION:	Exchange rates of different currencies with haircut rates applied