MARKS AND COLLATERAL COLLECTION REPORT

Report ID : CFIPM01

Report Name : *Marks And Collateral Collection Report*

Purpose : The *Marks And Collateral Collection Report* provides details of marks computation on pending stock positions, overdue stock positions and computation of concentration collateral on net long CNS stock positions in high risk stocks by Eligible Currencies in which the stocks are traded and settled.

Time available : around 8:15 p.m. on each trading day

Frequency : Daily

Field Description:

Ref	Field Name	Description
(1)	CFIPM01	Report ID for *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
Marks on pending stock positions (sorted by currency, settlement date and stock code)		
(7)	STM DATE	Date due for settlement
(8)	STOCK	Stock code and stock short name
(9)	CURRENCY	Trading currency of the stock
(10)	ISIN	International Securities Identification Number of the stock
(11)	MKT	Market code assigned by HKSCC
(12)	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)
(13)	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.
(14)	MKT PRICE (BASE CCY)	Market price in trading currency of the stock
(15)	MARKET VALUE (BASE CCY)	Market value in trading currency of the stock: (13) x (14)
(16)	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
(17)	MARKS AMOUNT (BASE CCY)	Marks amount in trading currency of the stock = (15) + (16) +ve means favourable marks -ve means unfavourable marks "^" abnormal position will be excluded from marks calculation

Summary of Marks on pending stock position by currency

Ref	Field Name	Description
(18)	NET MARKS (PENDING POS DUE FOR SETTLEMENT ON <Settlement Date>) (<Currency>)	Sub-total of marks amount by currency by settlement date
(19)	NET MARKS (PENDING POSITIONS) BEFORE CROSS CURRENCY NETTING (<Currency>)	Total marks amount for all pending stock positions by currency before cross currency netting
(20)	NET MARKS (PENDING POSITIONS) AFTER CROSS CURRENCY NETTING@ (<Currency>)	Total marks amount for all pending stock positions by currency after cross currency netting
(21)	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
(22)	MARKS REQUIREMENT (PENDING POS)	Max[(20) – (21), 0]

Repeat item (7) to (17) 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
(23)	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
(24)	NET MARKS (DUE / OVERDUE POS) BEFORE CROSS CURRENCY NETTING (<Currency>)	Net marks on due / overdue stock positions by currency before cross currency netting
(25)	NET MARKS (DUE / OVERDUE POS) AFTER CROSS CURRENCY NETTING (<Currency>)	Net marks on due / overdue stock positions by currency after cross currency netting

Ref	Field Name	Description
(26)	MARKS REQUIREMENT (DUE / OVERDUE POS)	Marks requirement on due / overdue stock positions by currency: Max[(25), 0]
Concentration Collateral		
(27)	LIQUID CAPITAL (HKD)	Participant's liquid capital (in HKD)
(28)	CONC COLLATERAL THRESHOLD (HKD)	Concentration collateral threshold in terms of amount (in HKD) for net long stock positions in high risk stocks
(29)	CONC COLLATERAL THRESHOLD %	Concentration Collateral threshold in terms of percentage for net long stock positions in high risk stocks
(30)	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)		
(31)	STOCK / ISIN CODE	Stock code and stock short name
(32)	CCY	Trading currency of the respective stock
(33)	CNS NET LONG POS AMT (BASE CCY)	CNS net long position amounts in high risk stocks for respective currency
(34)	MARKS AMOUNT (BASE CCY)	Marks amount for this net long stock position in the trading currency of this stock
(35)	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		
(36)	CONCENTRATION COLLATERAL (CNS NET LONG POS) (<Currency>)	Sub-total amount of concentration collateral for respective currency.
(37)	CONCENTRATION COLLATERAL REQUIREMENT	Total concentration collateral requirement of the participant by currency
Total Marks and Concentration Collateral by Currency		
(38)	TOTAL MARKS AND COLLATERAL REQUIREMENT INCLUDING EOT	Max[(22) + (26) + (37), 0]
(39)	TOTAL MARKS AND COLLATERAL REQUIREMENT WITHOUT EOT	Marks and concentration collateral requirement calculated before receipt of Exercised Options Trades ('EOT')

Ref	Field Name	Description
(40)	ADDITIONAL MARKS AND COLLATERAL REQUIREMENT DUE TO EOT	Max [(38) – (39), 0]

MARKS AND COLLATERAL SHORTFALL

(41)	MARKS AND COLLATERAL SHORTFALL IN RESPECTIVE CURRENCY**	It shows the total marks and concentration collateral shortfall after offset collateral in CCMS account for different currencies
(42)	MARKS AND COLLATERAL SHORTFALL TO BE COLLECTED BY HKSCC VIA DDI	Marks and concentration collateral shortfall (in Preferred Single Settlement Currency, if applicable) to be collected by HKSCC via Direct Debit Instruction
(43)	ADDITIONAL MARKS AND COLLATERAL DUE TO EOT TO BE COLLECTED BY SEOCH	Additional marks and concentration collateral (in Preferred Single Settlement Currency, if applicable) due to EOT to be collected by SEOCH
(44)	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 :

(45)	STM DATE	Date due for settlement
(46)	STOCK / ISIN Code	Stock code and ISIN code of the stock
(47)	CURRENCY	Trading currency of the stock
(48)	STM POS NUMBER	Settlement position number of the stock position
(49)	ORIGINAL POSITION QUANTITY	Position quantity before covering by Specific Cash Collateral or stock collateral
(50)	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 = (49) - (50) For position covered by Specific Stock Collateral = (49) + (50)

Summary of Marks Amount by Market
SUMMARY OF MARKS ON PENDING AND DUE / OVERDUE POSITIONS BY MARKET :

(56)	MARKET	Market code assigned by HKSCC
(57)	NET MARKS PENDING POS	Net marks on pending stock positions by currency

Ref	Field Name	Description
(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