

NCP MARGIN PROJECTION REPORT

- Report ID :** CRMNP03 for intra-day and CRMNP04 for day-end
- Report Name :** *NCP Margin Projection Report*
- Purpose :** A *NCP Margin Projection Report* is provided to Participants which are GCPs, showing estimated margin amount on pending stock positions of each NCP of the GCP under the CNS System by reference to trade prices and mark-to-market prices only without considering any collateral paid. GCP's own positions and margin information will not be shown in the report. No data download file is available for this report.
- Time available :** after intra-day margin at around 11:45 a.m. / 2:45 p.m., if any, and day-end margin at around 8:15 p.m.
- Frequency :** Scheduled intra-day margin day for CRMNP03; daily for CRMNP04

Section 4.3

Report Description

This key refers to *NCP Margin Projection Report* sample 4.3.17c.

Field Description:

X-Ref	Field Name	Description
(1)	CRMNP03 / CRMNP04	Report ID for NCP Margin Projection Report: <ul style="list-style-type: none">➤ CRMNP03 for intra-day report➤ CRMNP04 for day end 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	Date of margin computation
(7)	NCP FIRM ID	Firm ID and short name of the NCP
(8)	STOCK	Stock code and stock short name
(9)	CCY	Trading currency of the stock
(10)	STM DATE	Date due for settlement
(11)	QTY	Number of shares (' ' = buy, '-' = sell)
(12)	MKT PRICE (BASE CCY)	Market price in trading currency of the stock
(13)	MKT VALUE (BASE CCY)	Market value in trading currency of the stock
(14)	TOTAL (CROSS-DAY NET) QTY	Total position quantity of the stock
(15)	TOTAL (CROSS-DAY NET) MKT VALUE (BASE CCY)	Absolute market value of the stock position in trading currency of the stock
(16)	TOTAL CROSS-DAY NET LONG CNS POSITION IN : (<Currency>)	Sum of net buy positions in (15) in respective currency
(17)	TOTAL CROSS-DAY NET SHORT CNS POSITION IN : (<Currency>)	Sum of net sell positions in (15) in respective currency
(18)	MARGIN BEFORE MARKS OFFSET AND MARGIN CREDIT AT MARGIN RATE <margin rate>% & MARGIN MULTIPLIER OF <margin multiplier>	Higher of (16) or (17) in respective trading currency multiplied by margin rate and margin multiplier

X-Ref	Field Name	Description
(19)	EXCHANGE RATE INFORMATION :	Exchange rates of different currencies to HKD with haircut rates applied