

MARGIN PAYABLE REPORT

Report ID : CRMMG02

Report Name : *Margin Payable Report*

Purpose : The *Margin Payable Report* provides details of margin computation on all stock positions under the CNS System in respective Eligible Currency in which the stock is traded and settled.

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

Frequency : Daily

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Report Description

This key refers to *Margin Payable Report* sample 4.3.60.

Field Description:

X-Ref	Field Name	Description
(1)	CRMMG02	Report ID for <i>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
	SECTION A	FOR NON-MULTI-COUNTER SECURITIES & MULTI-COUNTER SECURITIES WITHOUT NETTING
(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)	DUE/OVERDUE QTY	Position quantity of due/overdue position (' = buy, '-' = sell)
(15)	DUE/OVERDUE MKT PRICE (BASE CCY)	Average price derived from market value of due/overdue position: (16) / (14)
(16)	DUE/OVERDUE MKT VALUE (BASE CCY)	Market value of due/overdue position: (14) x (mark-to-market price or cum-all price, if applicable)
(17)	TOTAL (CROSS-DAY NET) QTY	Total position quantity of individual settlement date and due/overdue position (' = buy, '-' = sell) "Λ" abnormal position will be excluded from

X-Ref	Field Name	Description
		calculation of margining position
(18)	TOTAL (CROSS-DAY NET) MKT VALUE (BASE CCY)	Absolute total market value of stock positions of individual settlement date and due/overdue position “^” abnormal position will be excluded from calculation of margining position
(19)	TOTAL CROSS-DAY NET LONG CNS POSITION : <Currency>	Sum of cross-day net buy positions in (18) in respective currency
(20)	TOTAL CROSS-DAY NET SHORT CNS POSITION : <Currency>	Sum of cross-day net sell positions in (18) in respective currency
	SECTION B	FOR MULTI-COUNTER SECURITIES WITH NETTING
(21)	STOCK	Stock code
(22)	CCY	Trading currency of the stock
(23)	STM DATE	Date due for settlement
(24)	QTY	Position quantity of the stock position on specific settlement date (‘ ’ = buy, ‘-’ = sell)
(25)	MKT PRICE (BASE CCY)	Average price derived from market value of the stock position on specific settlement date: (26) / (24)
(26)	MKT VALUE (BASE CCY)	Market value of the stock on specific settlement date: (24) x (mark-to-market price or cum-all price, if applicable)
(27)	DUE/OVERDUE QTY	Position quantity of due/overdue position (‘ ’ = buy, ‘-’ = sell)
(28)	DUE/OVERDUE MKT PRICE (BASE CCY)	Average price derived from market value of due/overdue position: (29) / (27)
(29)	DUE/OVERDUE MKT VALUE (BASE CCY)	Market value of due/overdue position: (27) x (mark-to-market price or cum-all price, if applicable)
(30)	TOTAL (CROSS-DAY NET) QTY	Total position quantity of individual settlement date and due/overdue position (‘ ’ = buy, ‘-’ = sell)
(31)	TOTAL (CROSS-DAY NET) MKT VALUE (BASE CCY)	Absolute total market value of the stock position of individual settlement date and due/overdue position

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X-Ref	Field Name	Description
(32)	STOCK NAME	Stock name of the final stock counter of Multi-counter Securities after netting
(33)	AFTER NETTING ACROSS STOCK COUNTERS <Quantity>	Sum of (30) for all Multi-counter Securities of the same class of an Issuer “^” abnormal position will be excluded from calculation of margining position
(34)	<Currency>	Currency code of the final stock counter after netting
(35)	<Market value>	Absolute value of sum of (31) converted to the currency of (34) “^” abnormal position will be excluded from calculation of margining position
(36)	TOTAL CROSS-DAY NET LONG CNS POSITION : <Currency>	Sum of net buy positions in (35) in respective trading currency
(37)	TOTAL CROSS-DAY NET SHORT CNS POSITION : <Currency>	Sum of net sell positions in (35) in respective trading currency
	SECTION C	COMBINED CROSS-DAY CNS POSITION OF SECTION A TO B
(38)	TOTAL CROSS-DAY NET LONG CNS POSITION : <Currency>	Sum of (19) and (36) for respective currency
(39)	TOTAL CROSS-DAY NET SHORT CNS POSITION : <Currency>	Sum of (20) and (37) for respective currency
	SECTION D	PENDING POSITION COVERED BY SPECIFIC STOCK COLLATERAL (SSC)
(40)	STM DATE	Date due for settlement
(41)	ORIGINAL POS QTY	Position quantity before covering by SSC
(42)	QTY COVERED BY SSC	Position quantity covered by SSC
(43)	STOCK CODE	Code assigned to the stock
(44)	STOCK NAME	Stock short name

X-Ref	Field Name	Description
(45)	CCY	Trading currency of the stock
(46)	CROSS-DAY TOTAL ORIGINAL POS QTY	Sum of (41) for individual settlement date
(47)	CROSS-DAY TOTAL QTY COVERED BY SSC	Sum of (42) for individual settlement date
(48)	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
(49)	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
(50)	SSC QUALIFIED FOR REDUCING MARGINING POSITION - MKT VALUE	Market value of SSC submitted for reducing margining position, or zero is formatted if submitted SSC is not qualified for reducing margining position
(51)	TOTAL SSC QUALIFIED FOR REDUCING MARGINING POSITION - POS AMT	Sum of (49) in respective currency
(52)	TOTAL SSC QUALIFIED FOR REDUCING MARGINING POSITION - MKT VALUE	Sum of (50) in respective currency
	SECTION E	PENDING POSITION COVERED BY SPECIFIC CASH COLLATERAL (SCC)
(53)	STM DATE	Date due for settlement
(54)	ORIGINAL POS QTY	Position quantity before covering by SCC
(55)	QTY COVERED BY SCC	Position quantity covered by SCC
(56)	STOCK CODE	Code assigned to the stock
(57)	STOCK NAME	Stock short name
(58)	CCY	Trading currency of the stock
(59)	CROSS-DAY TOTAL ORIGINAL POS QTY	Sum of (54) for individual settlement date
(60)	CROSS-DAY TOTAL	Sum of (55) for individual settlement date

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X-Ref	Field Name	Description
	QTY COVERED BY SCC	
(61)	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
(62)	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
(63)	TOTAL SCC QUALIFIED FOR REDUCING MARGINING POSITION - MKT VALUE	Sum of (62) in respective currency
	SECTION F	MARGIN REQUIREMENT
(64)	CURRENCY	Trading currency of the stock
(65)	TOTAL CROSS-DAY NET LONG POSITION	Same as (38) in respective currency
(66)	SSC (POS AMT)	Same as (51) in respective currency
(67)	SCC (MKT VALUE)	Same as (63) in respective currency
(68)	NET AMOUNT	Max [(65) - (66) - (67), 0] in respective currency
(69)	TOTAL CROSS-DAY NET SHORT POSITION	Same as (39) in respective currency
(70)	SSC (MKT VALUE)	Same as (52) in respective currency
(71)	NET AMOUNT	Max [(69) - (70), 0] in respective currency
(72)	MARGINING POSITION	Higher of (68) or (71) in respective currency
(73)	MARGIN BEFORE MARKS OFFSET AND MARGIN CREDIT AT MARGIN RATE <margin rate>% & MARGIN MULTIPLIER OF <margin multiplier>	(72) x margin rate x margin multiplier in respective currency
(74)	FAVOURABLE MARKS FOR OFFSET MARGIN	Net favourable marks on pending and due/overdue stock positions available for offset of margin in respective currency
(75)	MARGIN CREDIT APPLIED	The amount of margin credit applied on a pro-rata basis by reference to the amount [(73) - (74)] in

X-Ref	Field Name	Description
		respective currency
(76)	MARGIN REQUIREMENT INCLUDING EOT	Max [(73) – (74) – (75), 0] in respective currency
(77)	MARGIN REQUIREMENT WITHOUT EOT	The amount of margin requirement computed from margining position excluding exercised options trades (EOT)
(78)	ADDITIONAL MARGIN REQUIREMENT DUE TO EOT	Max [(76) – (77), 0]
SECTION G		MARGIN SHORTFALL
(79)	MARGIN SHORTFALL IN RESPECTIVE CURRENCY**	Margin shortfall in respective currency after collateralization against collateral held in the CCMS collateral account.
(80)	MARGIN SHORTFALL TO BE COLLECTED BY HKSCC VIA DDI	Same as (79) or in the case the Participant has selected a Preferred Single Settlement Currency, conversion of (79) to such currency.
(81)	ADDITIONAL MARGIN REQUIREMENT DUE TO EOT TO BE COLLECTED BY SEOCH	If the Participant has made arrangement with SEOCH to collect the margin amount due to EOT from it in the capacity of a SEOCH Participant, it is same as (78) or in the case the Participant has selected a Preferred Single Settlement Currency, conversion of (78) to such currency.
SECTION H		REFUND OF MARGIN AS PART OF CASH PREPAYMENT
(82)	MARGIN TO BE REFUNDED ON NEXT SETTLEMENT DAY IF STANDING INSTRUCTION FOR CASH PREPAYMENT IS SET UP TO RELEASE CNS ALLOCATED SHARES	The estimated amount of margin amount to be reduced the required cash prepayment amount and offset the settlement obligations due to HKSCC on next settlement day if Standing Instruction for Cash Prepayment is set up to release on-hold securities with CHATS as the payment method
(83)	EXCHANGE RATE INFORMATION :	Exchange rates of different currencies with haircut rates applied