

MAINLAND SECURITY DEPOSIT PAYABLE REPORT (SHANGHAI)

Report ID : CRMGF01

Report Name : *Mainland Security Deposit Payable Report (Shanghai)*

Purpose : The *Mainland Security Deposit Payable Report (Shanghai)* provides the details of Mainland Security Deposit computation based on previous 6 months' records in Shanghai market.

Time available : after 9:00 a.m. on the 1st business day of each month

Frequency : Monthly

Section 4.3

Report Description

Field Description:

Ref	Field Name	Description
(1)	CRMGF01	Report ID for <i>Mainland Security Deposit Payable Report (Shanghai)</i>
(2)	PART ID	Participant ID
(3)	PART NAME	Participant Name
(4)	RUN DATE	Date of running the report
(5)	RUN TIME	Time of running the report
(6)	DATE	CCASS date
(7)	DAILY AVERAGE NET SETTLEMENT AMOUNT IN SH SECURITIES OF PREVIOUS 6 MONTHS	It is equal to the sum of daily net settlement amount in Shanghai market of previous 6 months / no. of days traded in Shanghai market of previous 6 months
(8)	MAINLAND SECURITY DEPOSIT RATE (SH) (%)	Mainland Security Deposit Rate applied for Shanghai market
(9)	MINIMUM AMOUNT	Minimum Mainland Security Deposit requirement
(10)	MSCD REQUIREMENT	Max [(7) × (8) / 100, (9)]
(11)	MSCD ON HAND BEFORE OFFSETTING WITH MSCD EXCESS / (SHORTFALL) IN SZ MARKET	Balance of Mainland Security Deposit of Shanghai market in CCMS account before offsetting with excess or shortfall amount in Mainland Security Deposit of Shenzhen market
(12)	MSCD (SHORTFALL) / EXCESS BEFORE OFFSETTING WITH MSCD EXCESS / (SHORTFALL) IN SZ MARKET	(11) – (10)
(13)	MSCD ON HAND AFTER OFFSETTING WITH MSCD EXCESS / (SHORTFALL) IN SZ MARKET	Balance of Mainland Security Deposit of Shanghai market in CCMS account after offsetting with excess or shortfall amount in Mainland Security Deposit of Shenzhen market
(14)	MSCD (SHORTFALL) / EXCESS AFTER OFFSETTING WITH MSCD EXCESS / (SHORTFALL) IN SZ MARKET	(13) – (10) For negative value, the amount will be collected on 1 st business day of the month; For positive value, the amount will be applicable for offsetting Mainland Settlement Deposit shortfall (if

Ref	Field Name	Description
		any) in Shanghai and/or Shenzhen market(s). Remaining excess amount will be refunded on the day determined by HKSCC