

## MAINLAND SETTLEMENT DEPOSIT PAYABLE REPORT (SHANGHAI)

**Report ID :** CRMSD01

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

**Purpose :** The *Mainland Settlement Deposit Payable Report (Shanghai)* provides the details of Mainland Settlement Deposit (“MSTD”) computation for Shanghai market.

**Time available :** around 7:30 p.m. after the completion of final batch settlement run of Shanghai market on each trading day.

**Frequency :** Daily

## Section 4.3

### Report Description

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#### Field Description:

Ref	Field Name	Description
(1)	CRMSD01	Report ID for <i>Mainland Settlement Deposit Payable Report (Shanghai)</i>
(2)	Participant ID	Participant ID
(3)	Participant Full Name	Participant full name
(4)	RUN DATE	Date of running the report
(5)	RUN TIME	Time of running the report
(6)	DATE	CCASS date
(7)	BUY TURNOVER IN SH SECURITIES	Total buy turnover in Shanghai market securities on the CCASS date
(8)	OVERDUE SHORT POSITION IN SH SECURITIES	Contract value of overdue short position in Shanghai market securities at day-end of the CCASS date
(9)	SPSA SELL TURNOVER IN SH SECURITIES	Total sell turnover from Special Segregated Accounts in Shanghai market securities
(10)	SETTLEMENT DEPOSIT RATE (SH) (%)	Settlement Deposit Rate applied for Shanghai market
(11)	MINIMUM AMOUNT	Minimum Mainland Settlement Deposit requirement
(12)	MONTHLY MSTD REQUIREMENT PER LAST MONTHLY REVIEW	Required amount per last monthly review
(13)	MSTD REQUIREMENT	Max { [(7)+(8)+(9)] × (10) / 100, (11), (12) }
(14)	MSTD ON HAND BEFORE OFFSETTING WITH EXCESS MSCD IN SH & SZ MARKETS	Balance and the pending cash amount of Mainland Settlement Deposit to be collected in CCMS account before offsetting with excess Mainland Security Deposit in Shanghai and Shenzhen markets
(15)	MSTD (SHORTFALL) / EXCESS BEFORE OFFSETTING WITH EXCESS MSCD IN SH & SZ MARKETS	(14) – (13)
(16)	MSTD ON HAND AFTER OFFSETTING WITH EXCESS MSCD IN SH & SZ MARKETS	Balance and the pending cash amount of Mainland Settlement Deposit to be collected in CCMS account after offsetting with excess Mainland Security Deposit in Shanghai and Shenzhen markets

<b>Ref</b>	<b>Field Name</b>	<b>Description</b>
(17)	MSTD (SHORTFALL) / EXCESS AFTER OFFSETTING WITH EXCESS MSCD IN SH & SZ MARKETS	(16) – (13)  For negative value, the amount will be collected via day-end DDI.  For positive value, the amount will be refunded via day-end DCI when the calculation day is a refund day determined by HKSCC. If the calculation day is not a refund day, it will be formatted as zero.