

MAINLAND SETTLEMENT DEPOSIT PAYABLE REPORT (SHENZHEN)

Report ID : CRMSD04

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

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

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

Frequency : Daily

Section 4.3

Report Description

Field Description:

Ref	Field Name	Description
(1)	CRMSD04	Report ID for <i>Mainland Settlement Deposit Payable Report (Shenzhen)</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 SZ SECURITIES	Total buy turnover in Shenzhen market securities on the CCASS date
(8)	OVERDUE SHORT POSITION IN SZ SECURITIES	Contract value of overdue short position in Shenzhen market securities at day-end of the CCASS date
(9)	SPSA SELL TURNOVER IN SZ SECURITIES	Total sell turnover from Special Segregated Accounts in Shenzhen market securities
(10)	SETTLEMENT DEPOSIT RATE (SZ) (%)	Settlement Deposit Rate applied for Shenzhen 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	$\text{Max} \{ [(7)+(8)+(9)] \times (10) / 100, (11), (12) \}$
(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

Ref	Field Name	Description
(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.