

INTRA-DAY MAINLAND SETTLEMENT DEPOSIT PAYABLE REPORT (SHANGHAI)

Report ID : CRMSD07

Report Name : *Intra-day Mainland Settlement Deposit Payable Report (Shanghai)*

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

Time available : about 11:50 a.m. on each trading day.

Frequency : Daily

Section 4.3

Report Description

Field Description:

Ref	Field Name	Description
(1)	CRMSD07	Report ID for <i>Intra-day 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	$\text{Max} \{ [(7)+(8)+(9)] \times (10) / 100, (11), (12) \}$
(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)	INTRA-DAY MSTD SHORTFALL BEFORE OFFSETTING WITH EXCESS MSCD IN SH & SZ MARKETS	$\text{Max} [(13)-(14), 0]$
(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)	INTRA-DAY MSTD SHORTFALL AFTER OFFSETTING WITH EXCESS MSCD IN SH & SZ MARKETS	Max [(13)-(16), 0]
(18)	TOLERANCE LIMIT UTILIZED IN SH MARKET	Tolerance limit applied for Shanghai market
(19)	INTRA-DAY MSTD TO BE COLLECTED IN CASH	Shortfall amount of intra-day Mainland Settlement Deposit required to be paid to HKSCC