

GUARANTEE FUND RISK COLLATERAL REQUIREMENT REPORT

Report ID : GFR806

Report Name : *Guarantee Fund Risk Collateral Requirement Report*

Purpose : The *Guarantee Fund Risk Collateral Requirement Report* shows the amount of Guarantee Fund Risk Collateral requirement and the shortfall/surplus on that day.

Time available : around 10:30 p.m. on each trading day

Frequency : Daily

Section 4.3

Report Description

This key refers to *Guarantee Fund Risk Collateral Requirement Report* sample 4.3.17e.

Field Description:

X-Ref	Field Name	Description
(1)	GFR806	Report ID for <i>Guarantee Fund Risk Collateral Requirement Report</i>
(2)	RUN DATE	Date of running the report
(3)	RUN TIME	Time of running the report
(4)	DATE	Date of Guarantee Fund Risk Collateral computation
(5)	PARTICIPANT ID	Participant identity assigned
(6)	PARTICIPANT NAME	Participant Name
(7)	GF RISK COLLATERAL REQUIREMENT CALCULATION STATUS	TRIGGERED : when Guarantee Fund Risk Collateral Requirement is calculated on the report day NON-TRIGGERED: when Guarantee Fund Risk Collateral Requirement is not calculated on the report day
(8)	NET PROJECTED LOSS	Net Projected Loss of the Participant
(9)	GF RISK PREDEFINED LIMIT	Guarantee Fund Threshold x Guarantee Fund Risk Predefined Limit Percentage determined by HKSCC from time to time
(10)	GF RISK COLLATERAL REQUIREMENT	Guarantee Fund Risk Collateral Requirement
(11)	GF RISK COLLATERAL ON HAND	Guarantee Fund Risk Collateral on Hand
(12)	GF RISK COLLATERAL TO BE COLLECTED / (REFUNDED)	Guarantee Fund Risk Collateral to be Collected / (Refunded) : (10) – (11)
(13)	DAILY STRESSED GF SIZE	Daily Stressed GF Size
(14)	CURRENT GF SIZE + DYNAMIC CREDIT UTILIZED BY ALL CPS	Current GF Size + Dynamic Credit Utilized by all CPs
(15)	DYNAMIC CREDIT UTILIZED BY ALL CPS	Dynamic Credit Utilized by all CPs
(16)	GF THRESHOLD	Guarantee Fund GF Threshold determined by HKSCC from time to time