Report Description

Risk - Stress Testing Report

Report ID : RMAST01

Report Name : Risk - Stress Testing Report

Purpose : This report shows Stress Test Value (STV) calculated based on the returns of

stress scenarios defined by HKEX in each of participant account for Hong Kong market and expressed in HKD equivalent value. For STV calculation details and the actual stress scenarios used, please refer to the Stress Test Value Calculation Guide and the Stress Testing Risk Parameter Files of that particular

date.

Time Available : This report will be available at around 9:00 p.m. on each business day

Frequency : Daily

Report Data File Layout

Two zip files, i.e. a control file and a data file, will be generated for RMAST01 and available in RAP for retrieval. After unzip, the files are in CSV format with comma (,) as separator. Alphanumeric values are not enclosed by double quotation mark (") unless they contain comma (,), the separator.

(A) Control file:

File Name: RMAST01_<CCASS Part_ID>_yyyymmddhhmmss.CNTL.ZIP (compressed format)

Content : Two control records

Field Description:

<u>#</u>	Data item	Data size	Remarks
	Control Record 1		
(R1)	Key	X(2)	00 for Header record
(R2)	File Date	9(8)	File generation date formatted in "YYYYMMDD"
(R3)	Business Date	9(8)	Date of margin calculation formatted in "YYYYMMDD"
(R4)	Report ID	X(7)	RMAST01
(R5)	File Sequence	9(8)	HKEX internal file sequence number formatted as
	Number		'nnnnnnnn'. e.g. 00000004. For HKEX internal use
			only
	Control Record 2		
(R1)	Key	X(2)	09 for Trailer record
(R2)	Record Count	9(15)	Number of records in the data file, including header,
			formatted as 'nnnnnnnnnnnnnn'
			e.g. 000000000000201 is 201 records

(B) Data File:

File Name: RMAST01_<CCASS Part_ID>_yyyymmddhhmmss.CSV.ZIP (compressed format)

Content : Contains at least 2 records. The first record is the header record which provides the

field names in the data file. The rest of the records provide details on the Stress Testing

Value information for each of the participant account.

Field Description:

<u>#</u>	Data item	<u>Data size</u>	Remarks
(R1) (R2)	Batch IDM	9(19) 9(1)	The batch ID of Risk - Stress Testing Report ID to identify when the report is generated, during familiarisation period, only day-end report will be
(R3)	Create Time	X(17)	available, i.e. always "2" File generation date and time formatted as "YYYYMMDD HH:MM:SS"
(R4) (R5)	Business Date Country	9(8) 9(2)	Date of calculation formatted as "YYYYMMDD" The two-digit ISO 3166-1 country code for countries and their subdivisions HK – Hong Kong
(R6)	Product Area	X(2)	HK – Hong Kong Blank if no marginable position
(R7)	Market	X(30)	HKMK – Hong Kong Market Blank if no marginable position
(R8)	Market ID	9(3)	201 – HKMK
(R9)	Exchange	X(2)	HK – Hong Kong
(R10)	Participant ID	X(9)	Participant ID

<u>#</u>	Data item	Data size	<u>Remarks</u>						
(R11)	Account	X(10)	Margin Account of the Participant MA1 "Main Account" in which the marginable						
			positions are captured for STV calculation						
			Applicable to GCP, for information only:						
			H1 House Account with GCP's own						
			marginable positons captured for STV						
			calculation						
			nnnnn+ NCP Account (e.g. 01234+) with each						
			NCPs' marginable positons captured for						
			STV calculation, where "nnnnn" is						
			equivalent to the Firm ID of the NCP						
			Blank if no marginable position						
(R12)	Participant	X(80)	Name of the Participant						
	Name								
(R13)	Currency	X(3)	HKD						
			Blank if no marginable position						
(R14)	Scenario Type	X(1)	The stress testing scenario types:						
			0 – Hypothetical Macroeconomic Scenarios						
			 1 - Hypothetical Correlation Break Scenarios 2 - Hypothetical Correlation Boost Scenarios 						
			3 – Idiosyncratic Stress Scenarios						
			4 – Manual Uploaded Stress Scenarios						
(-)			5 – Historical Stress Scenarios						
(R15)	Scenario Id	X(8)	Scenario ID represents a specific scenario under						
(D46)	OT) /	0/40)	(R14) Scenario Type						
(R16)	STV	9(13)	STV of the specific scenario						

Disclaimer:

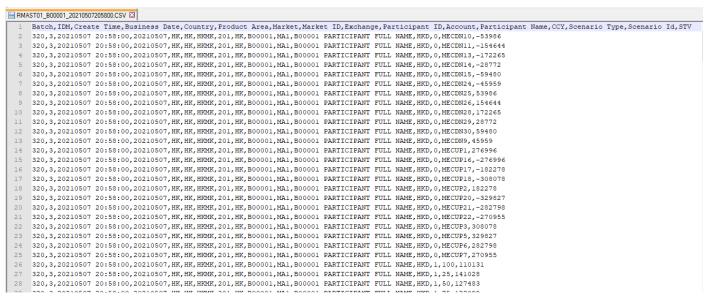
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Sample Control and Data Files

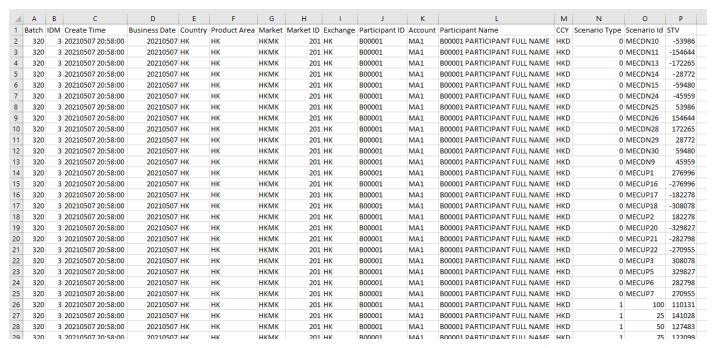
(A) Sample files for DCP:

Control File for Data File: RMAST01 B20001 20210507205800.CNTL

Data File: RMAST01_B20001_20210507205800.CSV



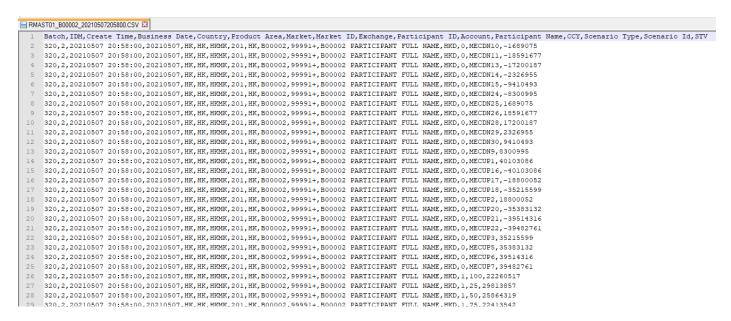
Excel view:



(B) Sample files for GCP:

Control File for Data File: RMAST01_B20002_20210507205800.CNTL

Data File: RMAST01_B20002_20210507205800.CSV



Excel view:

A	В	С	D	Е	F	G	Н	1	J	K	L	М	N	0	Р
Batch	IDM	Create Time	Business Date	Country	Product Area	Market	Market ID	Exchange	Participant ID	Account	Participant Name	CCY	Scenario Type	Scenario Id	STV
320	0 2	20210507 20:58:00	20210507	HK	HK	HKMK	201	HK	B00002	99991+	B00002 PARTICIPANT FULL NAME	HKD	0	MECDN10	-1689075
320	0 2	20210507 20:58:00	20210507	HK	HK	HKMK	201	HK	B00002	99991+	B00002 PARTICIPANT FULL NAME	HKD	0	MECDN11	-18591677
320	0 2	20210507 20:58:00	20210507	HK	HK	HKMK	201	HK	B00002	99991+	B00002 PARTICIPANT FULL NAME	HKD	0	MECDN13	-17200187
320	0 2	20210507 20:58:00	20210507	HK	HK	HKMK	201	HK	B00002	99991+	B00002 PARTICIPANT FULL NAME	HKD	0	MECDN14	-2326955
320	0 2	20210507 20:58:00	20210507	HK	HK	HKMK	201	HK	B00002	99991+	B00002 PARTICIPANT FULL NAME	HKD	0	MECDN15	-9410493
320	0 2	20210507 20:58:00	20210507	HK	HK	HKMK	201	HK	B00002	99991+	B00002 PARTICIPANT FULL NAME	HKD	0	MECDN24	-8300995
320	0 2	20210507 20:58:00	20210507	HK	HK	HKMK	201	HK	B00002	99991+	B00002 PARTICIPANT FULL NAME	HKD	0	MECDN25	1689075
320	0 2	20210507 20:58:00	20210507	HK	HK	HKMK	201	HK	B00002	99991+	B00002 PARTICIPANT FULL NAME	HKD	0	MECDN26	18591677
320	0 2	20210507 20:58:00	20210507	HK	HK	HKMK	201	HK	B00002	99991+	B00002 PARTICIPANT FULL NAME	HKD	0	MECDN28	17200187
1 320	0 2	20210507 20:58:00	20210507	HK	HK	HKMK	201	HK	B00002	99991+	B00002 PARTICIPANT FULL NAME	HKD	0	MECDN29	2326955
2 320	0 2	20210507 20:58:00	20210507	HK	HK	HKMK	201	HK	B00002	99991+	B00002 PARTICIPANT FULL NAME	HKD	0	MECDN30	9410493
3 320	0 2	20210507 20:58:00	20210507	HK	HK	HKMK	201	HK	B00002	99991+	B00002 PARTICIPANT FULL NAME	HKD	0	MECDN9	8300995
4 320	0 2	20210507 20:58:00	20210507	HK	HK	HKMK	201	HK	B00002	99991+	B00002 PARTICIPANT FULL NAME	HKD	0	MECUP1	40103086
320	0 2	20210507 20:58:00	20210507	HK	HK	HKMK	201	HK	B00002	99991+	B00002 PARTICIPANT FULL NAME	HKD	0	MECUP16	-40103086
5 320	0 2	20210507 20:58:00	20210507	HK	HK	HKMK	201	HK	B00002	99991+	B00002 PARTICIPANT FULL NAME	HKD	0	MECUP17	-18800052
7 320	0 2	20210507 20:58:00	20210507	HK	HK	HKMK	201	HK	B00002	99991+	B00002 PARTICIPANT FULL NAME	HKD	0	MECUP18	-35215599
3 320	0 2	20210507 20:58:00	20210507	HK	HK	HKMK	201	HK	B00002	99991+	B00002 PARTICIPANT FULL NAME	HKD	0	MECUP2	18800052
320	0 2	20210507 20:58:00	20210507	HK	HK	HKMK	201	HK	B00002	99991+	B00002 PARTICIPANT FULL NAME	HKD	0	MECUP20	-35383132
320	0 2	20210507 20:58:00	20210507	НК	НК	HKMK	201	HK	B00002	99991+	B00002 PARTICIPANT FULL NAME	HKD	0	MECUP21	-39514316
1 320	0 2	20210507 20:58:00	20210507	HK	HK	HKMK	201	HK	B00002	99991+	B00002 PARTICIPANT FULL NAME	HKD	0	MECUP22	-39482761
2 320	0 2	20210507 20:58:00	20210507	НК	HK	HKMK	201	HK	B00002	99991+	B00002 PARTICIPANT FULL NAME	HKD	0	MECUP3	35215599
3 320	0 2	20210507 20:58:00	20210507	HK	HK	HKMK	201	HK	B00002	99991+	B00002 PARTICIPANT FULL NAME	HKD	0	MECUP5	35383132
4 320	0 2	20210507 20:58:00	20210507	нк	HK	нкмк	201	НК	B00002	99991+	B00002 PARTICIPANT FULL NAME	HKD	0	MECUP6	39514316
320	0 2	20210507 20:58:00	20210507	НК	НК	HKMK	201	HK	B00002	99991+	B00002 PARTICIPANT FULL NAME	HKD	0	MECUP7	39482761
320	0 2	20210507 20:58:00	20210507	HK	НК	нкмк	201	HK	B00002	99991+	B00002 PARTICIPANT FULL NAME	HKD	1	100	22260517
7 320	0 2	20210507 20:58:00	20210507	НК	НК	нкмк	201	HK	B00002	99991+	B00002 PARTICIPANT FULL NAME	HKD	1	. 25	29813857
3 320	0 2	20210507 20:58:00	20210507	НК	НК	нкмк	201	HK	B00002	99991+	B00002 PARTICIPANT FULL NAME	HKD	1	. 50	25864319
3 320	n 2	20210507 20-58-00	20210507	нк	нк	нкмк	201	HK	ROOOO2	99991+	BOOOO2 PARTICIPANT FIII NAME	HKD	1	75	22413542