
PARTICIPANT COLLATERAL ACCOUNT MOVEMENT REPORT

Report ID : CCMMV01

Report Name : *Participant Collateral Account Movement Report*

Purpose : The *Participant Collateral Account Movement Report* lists the day's collateral movements by collateral account, then by instrument group. Movements are those actual ins and outs, to and from the collateral accounts.

Time available : at the beginning of each business day and Saturday from 9:00 a.m.

Frequency : Daily

This key refers to *Participant Collateral Account Movement Report* sample 4.3.3.

Field Description:

| X-Ref | Field Name | Description |
|-------|------------|---|
| (1) | CCMMV01 | Report ID for <i>Participant Collateral Account Movement Report</i> |
| (2) | RUN DATE | Date of running the report |
| (3) | RUN TIME | Time of running the report |
| (4) | CCMS DATE | Date to which the report details refer |
| (5) | FIRM NAME | Name of the firm (or the holding company of related participants) |
| (6) | PART NAME | Participant Name (in CCMS) |
| (7) | FIRM ID | Firm identity assigned for linking multiple related participants |
| (8) | PART ID | Participant identity assigned |
| (9) | A/C TYPE | The type of collateral account: CP - Common Pool (<i>reserved for future use</i>); HSE - 'HOUSE' account; CLT - 'CLIENT' account; MM - 'MARKET MAKER' account. |
| (10) | A/C NO | The collateral account number |
| (11) | (variable) | Collateral instrument group |
| (12) | CCY | Currency Code |

| X-Ref | Field Name | Description |
|-------|------------|---|
| (13) | CU | Collateral usage type: <ul style="list-style-type: none"> DEP -- Depository services related GEN -- General collateral NOM -- Nominees services related STM -- Settlement services related XSC -- Exceed settlement cap BTM -- Block trade special margin COM -- Concentration additional margin EFC -- Collateral for delivery of EFN Futures GRA -- Additional contribution / deposit for Guarantee / Reserve Fund GRI -- Initial contribution / deposit for Guarantee / Reserve Fund PLM -- Capital Based Position Limit additional Margin EMK -- EOT Marks EMG -- EOT Margin OCA -- Other Specific Use Collateral Type A OCB -- Other Specific Use Collateral Type B OCC -- Other Specific Use Collateral Type C OCD -- Other Specific Use Collateral Type D OCE -- Other Specific Use Collateral Type E RKC -- Risk Limit related CCO -- Contract Currency On-hold SPC -- Specific Cash Collateral SPS -- Specific Stock Collateral MTD -- Mainland Settlement Deposit (Shanghai) MCD -- Mainland Security Deposit (Shanghai) MTZ -- Mainland Settlement Deposit (Shenzhen) MCZ -- Mainland Security Deposit (Shenzhen) MCM -- Marks, Collateral and Margin (applicable to Clearing Agency Participant in respect of the Clearing Link only) ACS -- A-share collateral |
| (14) | TRAN DATE | Date of the movement transaction |
| (15) | TIME | Time of the movement transaction |
| (16) | TRAN REF | Reference number of the movement transaction. '0' if a system entry, i.e. not a user manual input |

| X-Ref | Field Name | Description |
|-------|------------|---|
| (17) | TYPE | Movement type: <u>CASH</u> |
| | | AF -- Accommodation fee posting |
| | | CC -- Currency Conversion |
| | | CJ -- Specific Cash DDI Rejected |
| | | CM -- Specific Cash DDI Confirmed |
| | | CO -- Specific Cash DDI Generated |
| | | CP -- Transfer On-hold Specific Cash |
| | | CQ -- Refund Free Specific Cash |
| | | CS -- Cash Settlement Ledger Posting |
| | | DC -- Outstanding DDI payment confirmation |
| | | DI -- Outstanding DDI payment generation |
| | | DR -- Outstanding DDI payment rejection |
| | | EA -- Exercise & assignment settlement |
| | | EF -- EOT Marks and Margin Transfer |
| | | ER -- Rejected Deposit DDI/ Rejected Collect Special-Use |
| | | FE -- Fee |
| | | HC -- Marks/margin shortfall payment confirmation |
| | | HI -- Marks/margin shortfall payment generation |
| | | HR -- Marks/margin shortfall payment rejection |
| | | IN -- Interest payment posting |
| | | MP -- Manual posting entry |
| | | MR -- Margin Refund to CCASS |
| | | MT -- CCMS to CCASS cash transfer |
| | | OP -- Outstanding debit ledger reposting |
| | | OF -- Outstanding debit reset |
| | | PC -- DDI payment confirmation |
| | | PI -- DDI payment generation |
| | | PR -- Premium |
| | | SF -- Add General To Specific Cash |
| | | SG -- Add Specific Cash To General |
| | | SJ -- Specific Cash CPI Rejected |
| | | SM -- Specific Cash CPI Confirmed |
| | | SO -- Specific Cash CPI Generated |
| | | SR -- Contract currency on-hold release |
| | | TA -- Collateral account transfer |
| | | TI -- Cash collateral standing withdrawal |
| | | UP -- Cash collateral pledge for special use |
| | | UR -- Cash collateral release from special use |
| | | US -- Underlying Settlement Ledger Posting |
| | | VA -- Variation adjustment |
| | | WH -- Withdrawal order approved (+ve) / rejected (-ve) |
| | | WI -- DCI payment generation |
| | | <u>NON-CASH</u> |
| | | CA -- Corporate actions |
| | | CH -- Shareholding removal |
| | | DP -- Deposit approval |
| | | ET -- Transfer for EOT settlement |
| | | LF -- Transfer from CCASS to CCMS |

| X-Ref | Field Name | Description |
|-------|-----------------|--|
| | | LT -- Transfer from CCMS to CCASS RA -- Change RM Allocated Value for Bank Guarantee RO -- Release Specific Stock SB -- Bulk Release / Release TBR to General SD -- From general stock collateral to specific SN -- CNS position settlement with specific stock collateral SR -- Add Specific Stock to General Stock TA -- Collateral account transfer UP -- Collateral pledge for special use UR -- Collateral release from special use VC -- Covered Call Request WH -- Withdrawal order approved |
| | | For CCASS stock, an asterisk (*) will be printed next to movement type CA, if the movement is due to stock conversion without parallel trading |
| (18) | UPDATED BY | User ID who performed the collateral movement, or the program ID if the movement is performed by the system |
| (19) | CONFIRMED AMT | The confirmed money amount of the movement type |
| (20) | OUTSD DB | Outstanding debit money amount of the movement type |
| (21) | PENDING DDI | The money amount of the movement type being collected via DDI as result of outstanding debit or shortfall |
| (22) | DCI SENT | The money amount of the movement type being paid out via DCI |
| (23) | DDI COLLECTED | The confirmed money amount of the movement type collected via DDI |
| (24) | BANK CD | The bank code of the Bank Guarantee issuing bank |
| (25) | BG SEQ # | The Bank Guarantee sequence number assigned by HKEX to identify the Bank Guarantee |
| (26) | BG REF # | The Bank Guarantee reference number assigned by the issuing bank |
| (27) | RM ALLOC AMOUNT | The amount of the Bank Guarantee allocated to be used for general collateral purpose |
| (28) | STK CODE | Stock code of the CCASS stock |
| (29) | ISIN CODE | The International Securities Identification Number of the securities (CCASS stock, non-CCASS stock or Bond) |
| (30) | DEPO | The depository code: CDP -- CCASS Central Depository CLS -- Clearstream Banking CMU -- Central Moneymarket Unit of HKMA N/A -- HKEX or its Clearing Houses |
| (31) | CUSTOMER ACC | The corresponding customer account in the clearing system DCASS, or same as Participant ID for a HKSCC Participant |

| X-Ref | Field Name | Description |
|--------------|-------------------------|--|
| (32) | STM DATE | Date due for settlement of the specific stock collateral |
| (33) | QUANTITY | Number of shares moving into or out of the collateral account |
| (34) | REMARKS | Remarks for the cash movement |
| (35) | TOTAL MV BAL | Total movement balance |
| (36) | TOTAL MV QUANTITY | Total movement quantity |
| (37) | TRADE DATE / STM DATE | Trade date of the long CNS stock position covered by Specific Cash Collateral and the settlement date is projected from the trade date |
| (38) | ON-HOLD SPECIFIC CASH | Confirmed collected on-hold Specific Cash Collateral |
| (39) | FREE SPECIFIC CASH | Confirmed collected free Specific Cash Collateral |
| (40) | PENDING SPECIFIC CASH | Specific Cash Collateral pending for collection/confirmation (including on-hold & free) |
| (41) | SPECIFIC CASH COLLECTED | Specific Cash Collateral confirmed collected on the report day only (including on-hold & free) |