

STATEMENT OF COLLATERAL ACCOUNT

- Report ID** : CCMS01
- Report Name** : *Statement of Collateral Account*
- Purpose** : The *Statement of Collateral Account* lists the beginning balances, transaction movements, ending balances for all collaterals under each of the CCMS account. The report contains 6 sections with the printing of a particular report section heading suppressed when there is no balance and movement activity. The 6 sections are:
- I. Cash
 - II. Bank Guarantee
 - III. CCASS Stock
 - IV. Non-CCASS Stock
 - V. Bond
 - VI. Specific Cash Collateral
- Frequency** : Once daily on each business day and Saturday
- Time available** : at the beginning of next day

This key refers to the *Statement of Collateral Account* sample 4.3.11.

Field Description:

X-Ref	Field Name	Description
(1)	CCMDS01	Report ID for <i>Statement of Collateral Account</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 (reserved for future use); HSE - 'HOUSE' account; CLT - 'CLIENT' account; MM - 'MARKET MAKER' account
(10)	A/C NO	The collateral account number
(11)	(variable)	Collateral instrument group: CASH BANK GUARANTEE CCASS STOCK NON-CCASS STOCK BOND SPECIFIC CASH COLLATERAL
(12)	CCY	Currency Code
(13)	TIME	Time of the movement transaction BLANK for Opening / Closing balances For CCASS stock, an asterisk (*) will be printed next to transaction time, if the movement is due to stock conversion without parallel trading
(14)	TOTAL GENERAL CASH	The total amount of general cash and contract currency on-hold under cash collateral type. The figure is defined as General Cash plus cash in Contract currency on-hold. Pending withdrawal and pending transfer amounts in which money is not physically removed out from the account will be included in the General Cash amount.
(15)	SPECIAL USE	The amount of collateral put to special use under a collateral type
(16)	PENDING DDI	The money amount of the movement type being collected via DDI as result of outstanding debit, shortfall or deposit order

(17)	OUTSTANDING DEBIT	The amount of outstanding debit under Cash Collateral type
(18)	MOVEMENT TYPE & DESCRIPTION	<p>Movement type:</p> <p><u>CASH</u></p> <p><u>Codes</u> -- <u>narratives:</u></p> <p>AF -- Accommodation fee posting</p> <p>CC -- Currency Conversion</p> <p>CJ -- Specific Cash DDI Rejected</p> <p>CM -- Specific Cash DDI Confirmed</p> <p>CO -- Specific Cash DDI Generated</p> <p>CP -- Transfer On-hold Specific Cash</p> <p>CQ -- Refund Free Specific Cash</p> <p>CS -- Cash Settlement Ledger Posting</p> <p>DC -- Outstanding DDI payment confirmation</p> <p>DI -- Outstanding DDI payment generation</p> <p>DR -- Outstanding DDI payment rejection</p> <p>EA -- Exercise & assignment settlement</p> <p>EF -- EOT Marks and Margin Transfer</p> <p>ER -- Rejected Deposit DDI/Rejected Collect Special Use</p> <p>FE -- Fee</p> <p>HC -- Marks/margin shortfall payment confirmation</p> <p>HI -- Marks/margin shortfall payment generation</p> <p>HR -- Marks/margin shortfall payment rejection</p> <p>IN -- Interest payment posting</p> <p>MP -- Manual posting entry</p> <p>MR -- Margin Refund to CCASS</p> <p>MT -- CCMS to CCASS cash transfer</p> <p>OP -- Outstanding debit ledger reposting</p> <p>PC -- DDI payment confirmation</p> <p>PI -- DDI payment generation</p> <p>PR -- Premium</p> <p>SF -- Add General To Specific Cash</p> <p>SG -- Add Specific Cash To General</p> <p>SJ -- Specific Cash CPI Rejected</p> <p>SM -- Specific Cash CPI Confirmed</p> <p>SO -- Specific Cash CPI Generated</p> <p>TA -- Collateral account transfer</p> <p>TI -- Cash collateral Standing withdrawal</p> <p>UP -- Cash collateral pledge for special use</p> <p>UR -- Cash collateral release from special use</p> <p>US -- Underlying Settlement Ledger Posting</p> <p>VA -- Variation adjustment</p> <p>WH -- Withdrawal order approved (+ve) / rejected (-ve)</p> <p><u>NON CASH</u></p> <p><u>Codes</u> -- <u>narratives:</u></p> <p>CA -- Corporate actions</p> <p>CH -- Shareholding removal</p> <p>DP -- Deposit approval</p> <p>ET -- Transfer for EOT settlement</p> <p>LF -- Transfer from CCASS to CCMS</p> <p>LT -- Transfer from CCMS to CCASS</p> <p>RA -- Change RM Allocated Value for Bank Guarantee</p>

		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
(19)	GENERAL CASH	The amount of general cash
(20)	CONTRACT CURRENCY ON-HOLD	The amount of contract currency on-hold
(21)	BG REFERENCE	The Bank Guarantee reference number assigned by the issuing bank
(22)	RM ALLOC AMOUNT	The amount of the Bank Guarantee allocated to be used for general collateral purpose
(23)	STOCK CODE	Stock code of the CCASS stock
(24)	GENERAL	The quantity of general stock
(25)	SPECIFIC	The quantity of stock put to specific use or on hold for covered call position
(26)	SPECIFIC TO BE RELEASE	The quantity of specific stock to be released for general use
(27)	ISIN/CMU	The International Securities Identification Number of the securities (CCASS stock, non-CCASS stock or Bond)
(28)	TYP	The type of Bond EFB -- Exchange Fund Bill EFN -- Exchange Fund Notes TRB -- US Treasury Bill TRN -- US Treasury Notes
(29)	FACE VALUE	The face value of the bond
(30)	QUANTITY	The quantity of bond
(31)	CONFIRMED SPECIFIC CASH	Confirmed Specific Cash Collateral (including On-hold and Free)
(32)	PENDING SPECIFIC CASH	Specific Cash Collateral pending for collection/confirmation (including On-hold and Free)