

## COLLATERAL ACCOUNT BALANCE REPORT

**Report ID :** CCMCA02

**Report Name :** *Collateral Account Balance Report*

**Purpose :** The *Collateral Account Balance Report* lists the day end collateral balances in different collateral accounts. Collateral balances are listed by collateral account, then by instrument group.

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

**Frequency :** Daily

This key refers to *Collateral Account Balance Report* sample 4.3.2.

**Field Description:**

X-Ref	Field Name	Description
(1)	CCMCA02	Report ID for <i>Collateral Account Balance 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 ( <b>reserved for future use</b> ); 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
(13)	PRODUCT	Product code (For Example) CASH -- CCASS cash market product SOM -- Stock Options market product EF3 -- Exchange Fund Note Futures market product HHI -- Hang Seng China Enterprises Index Futures and Options market product HIBOR -- HIBOR Futures market product HSI -- HSI Futures and Options market product MHI -- Mini-HSI Futures and Options market product STOCK -- Stock Futures market product

X-Ref	Field Name	Description
(14)	OB TYPE	Type of obligation: ODMKS - Overdue marks PDMKS - Pending marks MARGN - Margin (for HKSCC) MGN - Margin (for HKCC / SEOCH)
(15)	AMOUNT	Money amount put 'on-hold' for the obligation type of the product
(16)	PEND SH DDI	DDI amount being collected and pending for confirmation as 'good and clear' fund
(17)	TDMV(HKD)	Total discounted market value (in HKD) of the general collateral (cash, Bank Guarantee, CCASS stock, non-CCASS stock or Bond) including those pending shortfall DDIs (if any)
(18)	PEND SH DDI DMV	Discounted market value (in HKD) of those DDI amounts being collected and pending for confirmation as 'good and clear' funds
(19)	AMOUNT	Cash balance amount which is confirmed as 'good and clear' fund, and after deducting the amount for any standing withdrawal instruction (where applicable)
(20)	OUTSTANDING DR	Outstanding debit amount which has not been sent for collection yet, i.e. not included in any DDI
(21)	PEND DEP AMT	Deposit amount pending for collection/confirmation
(22)	PEND WTDL AMT	Withdrawal amount pending for payment/confirmation
(23)	BG SEQ #	The Bank Guarantee sequence number assigned by HKEX to identify the Bank Guarantee
(24)	BANK CD	The bank code of the Bank Guarantee issuing bank
(25)	BG REF #	The Bank Guarantee reference number assigned by the issuing bank
(26)	FACE VALUE	Face value of the Bank Guarantee
(27)	RM AMT IN INV	The amount of the Bank Guarantee allocated to be used for general collateral purpose
(28)	PEND DEP AMOUNT	Deposit amount pending for collection/confirmation
(29)	PEND WTDL AMT	Withdrawal amount pending for delivery/confirmation
(30)	STK CODE	Stock code of the CCASS stock  For CCASS stock, an asterisk (*) will be printed next to stock code if the balance shown is after stock conversion without parallel trading
(31)	ISIN CODE	The International Securities Identification Number of the securities (CCASS stock, non-CCASS stock or Bond)

X-Ref	Field Name	Description
(32)	DEP	The depository code: CDP -- CCASS Central Depository CLS -- Clearstream Banking CMU -- Central Moneymarket Unit of HKMA N/A -- HKEX or its Clearing Houses
(33)	FREE BAL QTY	Number of shares of the non-cash collateral (CCASS stock, non-CCASS stock or Bond) which are not put 'on-hold' and can be freely used
(34)	ON HOLD QTY	Number of shares of the non-cash collateral which are put 'on-hold' and cannot be freely used
(35)	TO BE REL QTY	Number of shares which will be pending for release upon confirmation of day-end payment obligation
(36)	STM DATE	Date of the specific stock collateral due for settlement purpose
(37)	MKT VALUE	Market value of the non-cash collateral (CCASS stock, non-CCASS stock or Bond) in the collateral currency
(38)	QUANTITY	Number of shares of the stock as general collateral
(39)	PEND DEP QTY	Number of shares pending for deposit collection/confirmation
(40)	PEND WTDL QTY	Number of shares pending for withdrawal delivery/confirmation
(41)	ISIN/CMU	The International Securities Identification Number or the CMU Issue Number of the Bond
(42)	TYP	Type of the Bond EFB -- Exchange Fund Bill EFN -- Exchange Fund Notes TRB -- US Treasury Bill TRN -- US Treasury Notes
(43)	CCY	The currency of the Bond
(44)	FACE VALUE	Face value of the Bond
(45)	TOTAL TEMV by general cash collateral (Equivalent HK\$)	Total ear-marked values in Hong Kong Dollar equivalent of general cash collateral of all currencies in the collateral account
(46)	TOTAL TDMV – general cash and non-cash collateral (Equivalent HK\$)	Total discounted market values in Hong Kong Dollar equivalent of all general cash and non-cash collateral in the collateral account
(47)	TOTAL TEMV by general non-cash collateral (Equivalent HK\$)	Total ear-marked values in Hong Kong Dollar equivalent of all general non-cash collateral in the collateral account

<b>X-Ref</b>	<b>Field Name</b>	<b>Description</b>
(48)	CONFIRMED ON HOLD SC	Confirmed collected Specific Cash Collateral which is put on-hold
(49)	PENDING ON HOLD SC	On-hold Specific Cash Collateral pending for collection/confirmation
(50)	CONFIRMED FREE SC	Confirmed collected Specific Cash Collateral which is freely used
(51)	PENDING FREE SC	Free Specific Cash Collateral pending for collection/confirmation
(52)	TRADE DATE	Trade date of the long stock position that covered by Specific Cash Collateral
(53)	STM DATE	Settlement date projected from the trade date