

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 (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
(12)	CCY	Currency Code

X-Ref	Field Name	Description
(13)	CU	Collateral usage type: 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 OCF -- Risk Collateral / Additional Margin for Guarantee / Reserve Fund 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) ASC -- 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

X-Ref	Field Name	Description
(31)	CUSTOMER ACC	The corresponding customer account in the clearing system DCASS, or same as Participant ID for a HKSCC Participant
(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)