

Report Data File Layout

STATEMENT OF COLLATERAL ACCOUNT

This file contains the data information of the *Statement of Collateral Account*. The record length is 163 bytes.

<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
Control Record :		
Record type	X(1)	"A" = control header
Filler	X(7)	"NA "
CCMS Participant ID	X(6)	
Filler	X(5)	"NA "
Report ID	X(7)	"CCMDS01"
Filler	X(1)	Spaces
CCMS date	X(10)	"YYYY-MM-DD"
Timestamp	X(26)	"YYYY-MM-DD-HH.MM.SS.ssssss"
Filler	X(97)	Spaces
Filler	X(3)	Reserved for system use
Detail Record :		
Record type	X(1)	"B" = CCMS Collateral Account Information
CCMS Firm ID	X(7)	
CCMS Participant ID	X(6)	
CCMS account type	X(3)	
CCMS account number	X(4)	
Record checksum	9(6)	
Filler	X(133)	Spaces
Filler	X(3)	Reserve for system use
Cash – with detail records for the specific currency		
Record type	X(1)	"C" = Cash Section
Currency code	X(3)	
Sub record type	X(1)	"1" = detail records for the specific currency
Transaction date	X(10)	"YYYY-MM-DD"
Transaction time	X(5)	"HH:MM"
Sign of total cash amount	X(1)	Blank = 0 or positive "-" = negative
Total cash amount	9(13)v9(2)	Sum of general cash amount and contract currency on-hold
Sign of special use amount	X(1)	Blank = 0 or positive "-" = negative
Special use cash collateral amount	9(13)v9(2)	
Sign of pending DDI amount	X(1)	Blank = 0 or positive "-" = negative

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<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
Pending DDI amount	9(13)v9(2)	
Sign of outstanding debit amount	X(1)	Blank = 0 or positive “-” = negative
Outstanding debit amount	9(13)v9(2)	
Movement type	X(2)	AF = Accommodation fee posting CS = Cash settlement ledger posting DC = DDI payment confirmation DI = DDI payment generation DR = 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 PC = DDI payment confirmation PI = DDI payment generation PR = Premium SF = Add General To Specific Cash SG = Add Specific Cash To General 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 authorised
Movement description	X(38)	
Record checksum	9(18)	Sum of absolute values of “Total cash amount”, “Special use cash collateral amount”, “Pending DDI amount” and “Outstanding debit amount”
Filler	X(18)	Spaces

<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
Filler	X(3)	Reserve for system use
Cash – with detail records of total cash amount		
Record type	X(1)	“C” = Cash Collateral Type Information
Currency code	X(3)	
Sub record type	X(1)	“2” = detail records of total cash amount
Transaction date	X(10)	“YYYY-MM-DD”
Transaction time	X(5)	“HH:MM”
Sign of general cash confirmed amount	X(1)	Blank = 0 or positive “-” = negative
General cash confirmed amount	9(13)v9(2)	
Sign of contract currency on-hold	X(1)	Blank = 0 or positive “-” = negative
Contract currency on-hold	9(13)v9(2)	
Record checksum	9(18)	Sum of absolute values of “General cash confirmed amount” and “Contract currency on-hold amount”
Filler	X(90)	Spaces
Filler	X(3)	Reserve for system use
Bank Guarantee		
Record type	X(1)	“D” = BG Section
Currency	X(3)	
BG reference number	X(13)	
Transaction date	X(10)	“YYYY-MM-DD”
Transaction time	X(5)	“HH:MM”
Sign of RM allocated amount	X(1)	Blank = 0 or positive “-” = negative value
RM allocated amount	9(13)v9(2)	
Sign of special use BG collateral amount	X(1)	Blank = 0 or positive “-” = negative value
Special use BG collateral amount	9(13)v9(2)	
Movement type	X(2)	DP = Deposit approval RA = Change RM allocated value TA = Collateral account transfer UP = Collateral pledge for special use UR = Collateral release from special use WH = Withdrawal approval
Movement description	X(40)	
Record checksum	9(18)	Sum of absolute values of “RM allocated amount” and “Special use BG collateral amount”
Filler	X(36)	Spaces
Filler	X(3)	Reserve for system use

CCASS Stock

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<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
Record type	X(1)	"E" = CCASS Stock Section
CCASS stock code	X(5)	
Transaction date	X(10)	"YYYY-MM-DD"
Transaction time	X(5)	"HH:MM"
Sign of general CCASS stock quantity	X(1)	Blank = 0 or positive "-" = negative value
General CCASS stock quantity	9(13)	
Sign of specific CCASS stock quantity	X(1)	
Specific CCASS stock quantity	9(13)	Sum of specific stock free balance and specific stock on-hold quantity
Sign of CCASS stock to-be-released quantity	X(1)	Blank = 0 or positive "-" = negative value
CCASS stock to-be-released quantity	9(13)	
Movement type	X(2)	CA = Corporate actions CH = Shareholding removal DP = Deposit approval ET = Transfer for EOT settlement LF = Transfer from CCASS to CCMS LT = Transfer from CCMS to CCASS 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 approval
Movement description	X(40)	
Record checksum	9(18)	Sum of absolute values of General CCASS Stock quantity, CCASS Stock quantity and CCASS Stock To-Be-Released quantity
CA conversion indicator	X(1)	"Y" = stock movement is due to stock conversion without parallel trading "N" = others
Filler	X(36)	Spaces
Filler	X(3)	Reserve for system use
Non-CCASS Stock		
Record type	X(1)	"F" = Non-CCASS stock section
Non-CCASS stock ISIN code	X(12)	
Transaction date	X(10)	"YYYY-MM-DD"
Transaction time	X(5)	"HH:MM"

<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
Sign of general non-CCASS stock quantity	X(1)	Blank = 0 or positive “-” = negative value
General non-CCASS stock quantity	9(13)	
Sign of specific non-CCASS stock quantity	X(1)	Blank = 0 or positive “-” = negative value
Specific non-CCASS stock quantity	9(13)	Sum of specific stock free balance and specific stock on-hold quantity
Sign of specific non-CCASS stock to-be-released quantity	X(1)	Blank = 0 or positive “-” = negative value
Specific non-CCASS stock to-be-released quantity	9(13)	
Movement type	X(2)	DP = Deposit approval SB = Bulk release / release TBR to general 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 approval
Movement description	X(40)	
Record checksum	9(18)	Sum of absolute values of general non-CCASS stock quantity, non-CCASS stock quantity and non-CCASS stock to-be-released quantity
Filler	X(30)	Spaces
Filler	X(3)	Reserve for system use
Bond		
Record type	X(1)	“G” = Bond Section
Currency	X(3)	
Bond ISIN code/ CMU code	X(12)	
Security type	X(3)	
Sign of face value	X(1)	Blank = 0 or positive “-” = negative value
Face value	9(13)v9(2)	
Transaction date	X(10)	“YYYY-MM-DD”
Transaction time	X(5)	“HH:MM”
Sign of general bond quantity	X(1)	Blank = 0 or positive “-” = negative value
General bond quantity	9(13)	
Sign of special use bond collateral quantity	X(1)	Blank = 0 or positive “-” = negative value
Special use bond collateral quantity	9(13)	

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<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
Movement type	X(2)	DP = Deposit approval TA = Collateral account transfer UP = Collateral pledge for special use UR = Collateral release from special use WH = Withdrawal approval
Movement description	X(40)	
Record checksum	9(18)	Sum of absolute values of face value, general bond quantity and special use bond collateral quantity
Filler	X(22)	Spaces
Filler	X(3)	Reserve for system use
Specific Cash Collateral		
Record type	X(1)	"H" = Specific Cash Collateral Section
CCY	X(3)	Currency of the long CNS stock position covered by Specific Cash Collateral
Stock Code	X(5)	Stock Code of the long CNS stock position covered by Specific Cash Collateral
Transaction Date	X(10)	"YYYY-MM-DD" blank for opening / closing balances
Transaction Time	X(5)	"HH:MM" blank for opening / closing balances
Sign of Confirmed Specific Cash	X(1)	Blank – 0 or positive value "-" – negative value
Confirmed Specific Cash	9(13)v9(2)	Confirmed Collected Specific Cash (including On-hold & Free)
Sign of Pending Specific Cash	X(1)	Blank – 0 or positive value "-" – negative value
Pending Specific Cash	9(13)v9(2)	Specific Cash Collateral pending for collection/confirmation (including On-hold & Free)
Movement Type	X(2)	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 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

<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
Movement Description	X(40)	
Record Checksum	9(18)	Sum of absolute values of "Confirmed Specific Cash" and "Pending Specific Cash" ignoring the implied decimal point.
CA Conversion Indicator	X(1)	"Y" – for movement type 'CA' and stock with overnight conversion "N" – for movement type other than 'CA' or stock without overnight conversion
Filler	X(43)	Spaces
Filler	X(3)	Reserved for system uses
Trailer Record		
Record type	X(1)	"Z" = Trailer record
Total Number of detail record Type B	9(6)	
Total Number of detail record Type C	9(6)	
Total Number of detail record Type D	9(6)	
Total Number of detail record Type E	9(6)	
Total Number of detail record Type F	9(6)	
Total Number of detail record Type G	9(6)	
Total Number of detail record Type H	9(6)	
Total Number of detail record Type B to H	9(7)	
Sum of all record checksum	9(18)	
Filler	X(92)	Spaces
Filler	X(3)	Reserve for system use