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

Field Description:

X-Ref	Field Name	Description
(1)	CCMMV01	Report ID for *Participant Collateral Account Movement Report*
(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 basic contribution for Default Fund (for HKSCC) Additional contribution / deposit for Guarantee / Reserve Fund (for HKCC & SEOCH)
GRD	--	Dynamic contribution for Default Fund (for HKSCC)
GRI	--	Minimum basic contribution for Default Fund (for HKSCC) Initial contribution / deposit for Guarantee / Reserve Fund (for HKCC & SEOCH)
PLM	--	Capital Based Position Limit additional Margin
EMG	--	EOT Margin/ EOT Marks & 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 & Margin (applicable to Clearing Agency Participant in respect of the Clearing Link only)
ASC	--	A-share collateral

X-Ref	Field Name	Description
(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
s(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)