FINAL CLEARING STATEMENT

Report ID : CCLTN05

Report Name : *Final Clearing Statement (FCS)*

Purpose : Shortly after 2:00 p.m. on each trading day, a Final Clearing Statement (FCS) is provided to confirm acceptance of brokers' trades for novation. Separate reports will be generated at different time for Hong Kong market (HKMK), Shanghai market (MAMK) and Shenzhen market (SZMK). The report has nine sections: CCASS Trades, CCASS Trade Amendments, Non-CCASS Trades, Non-CCASS Trade Amendments, Rejected Trade Amendments, Formulae for Accrued Interest Calculation, Summary of Money Obligations, NCP Trades and NCP's Summary of Net Settlement Quantity/Money Obligations. The last two sections are available only for the Participants which are GCPs. In case there is no content in the section, the respective section heading will be suppressed.

Section Content : I. CCASS TRADES

Details of all eligible CCASS trades showing amended trades and settlement charges. The net position for each stock with HKSCC and the corresponding money position are shown.

II. CCASS TRADE AMENDMENTS

Details of trade amendments for eligible CCASS trades.

III. NON-CCASS TRADES

Details of all non-eligible CCASS trades showing amended trades.

If a non-eligible CCASS trade was executed by a NCP, its GCP's Participant ID and short name will be shown as the Clearing Participant [(1)] for reference.

Note (1): Non-eligible CCASS trades will not be cleared and settled in CCASS, therefore the related information is for reference only.

IV. NON-CCASS TRADE AMENDMENTS

Details of trade amendments for non-eligible CCASS trades.

V. REJECTED TRADE AMENDMENTS

Details of trade amendments for eligible CCASS trades rejected by HKSCC.

VI. FORMULAE FOR ACCRUED INTEREST CALCULATION

List the formulae for the four interest calculation methods.

VII. SUMMARY OF MONEY OBLIGATIONS

Overall monetary positions resulting from different stocks' net position.

VIII. NCP TRADES

Details of NCP trades taken up by the Participant as the GCP of its underlying NCP(s). This section is only available for GCP.

IX. NCP'S SUMMARY OF NET SETTLEMENT QUANTITY/MONEY OBLIGATIONS

Net settlement quantity/money obligations resulting from different stocks' net position of each NCP. This section is only available for a GCP.

Only Section I, VI to IX are applicable to FCS for Shanghai market and Shenzhen market.

Time available : shortly after 2:00 p.m. on T+1 (for HKMK);
shortly after 3:45 p.m. on T day (for MAMK and SZMK)

Frequency : Daily

This key refers to the *Final Clearing Statement* sample 4.3.2.

Field Description :

X-Ref	Field Name	Description
(1)	CCLTN05	Report ID for *Final Clearing Statement*
(2)	B03456	Participant ID
(3)	CCASS COMPANY	Participant full name
(4)	RUN DATE	Date of running the report
(5)	RUN TIME	Time of running the report
(6)	TRADE DATE	Trading date for transactions shown in the report
(7)	SETTLEMENT DATE	Due date for settlement
(8)	(variable)	Section heading
(9)	STOCK	Stock code
(10)	B/S	Nature of trade : B = Buy ; S = Sell
(11)	TRD TIME	Time of trade when captured by SEHK
(12)	SEHK TRD REF	Reference number designated by SEHK
(13)	STM POS NO	Settlement position number
(14)	BRKR NO	Broker number of Exchange Participant
(15)	COUNTERPARTY	Trading counterparty's broker number, Clearing Participant ID and short name
(16)	QUANTITY	Number of shares transacted
(17)	PRICE	Trade price
(18)	TRADE AMT/ ACCRUED INTEREST	For interest bearing debt securities: Trade amount (first row), Accrued interest (second row); For other securities: Trade amount
(19)	AMOUNT	Trade amount
(20)	CHARGES (HKD)	Stock settlement fee

X-Ref	Field Name	Description
(21)	TRD TYP	Trading method/Direct indicator Trading method: A = automatched Q = special lot E= semi-automatic special lot P = odd lot M = manual (price within normal range) O = semi-automatic odd lot R = previous day S = manual (price outside normal range or not on spread) T = option exercise V = overseas U = auction matching Director indicator: ' '= not direct trade X = direct trade
(22)	AMD TYP	Amendment type : A = Add ; D = Delete ; BC = Before change ; AC = After change
(23)	ISO/SH	Isolated indicator & Buyer/Seller Shortsell indicator Isolated indicator: Blank = CNS trade I = Isolated by Exchange Participant B = Isolated due to buy-in H = Isolated by HKSCC Shortsell indicator: For Seller: N = Non Shortsell Y = Shortsell M = Market Maker A = Index Arbitrage F = Stock Futures Hedging Transactions Blank = none For Buyer: N = Non Shortsell C = Shortsell Cover Blank = none
(24)	NET POSITION	Net stock position & net money position
(25)	(interest information)	For debt securities, an extra line is printed to show the interest calculation method, the annual interest rate, and the number of interest days used in calculating the interest. For floating rate debt securities, a message is also printed to indicate whether the ACCR INT IS PENDING ISSUER'S CONFIRMATION OF INT RATE or is CONFIRMED BY ISSUER'S ANNOUNCEMENT OF INT RATE.
(26)	TRD AMD NO	Amendment number designated by SEHK
(27)	TOTAL NO OF TRADES	Total number of trades for each type of trade
(28)	CCY	Currency used in recording the money amount
(29)	TOTAL BUY TRADE AMT /TOTAL BUY ACCR INT	Total money value of 'buy' trades (first row) and total accrued interest of 'buy' trades (second row)
(30)	TOTAL SELL TRADE AMT /TOTAL SELL ACCR INT	Total money value of 'sell' trades (first row) and total accrued interest of 'sell' trades (second row)
(31)	TTL NET MNY OBLIGATN/ TTL NET ACCR INTEREST	Total net money position for each type of trade (first row) and total net accrued interest for each type of trade (second row)
(32)	TTL CHARGES (HKD)	Total stock settlement fees
(33)	TRADE AMT / ACC INT / STM TOTAL	For interest bearing debt securities: Trade amount (first row), Accrued interest (second row), Net settlement amount (third row); For other securities: Trade amount
(34)	ORGN/HEDGE	Origin Indicator & Hedge Indicator

X-Ref	Field Name	Description
		Origin Indicator: A = agency I = institutional investor P = principal R = registered trader blank = none Hedge Indicator: E = hedge N = non hedge L = hedge liquidation blank = none
(35)	MARKET	Market Short Name assigned by HKSCC.
(36)	ISIN	International Securities Identification Number
(37)	NCP FIRM ID	Firm ID and short name of the NCP which executed the trade/transaction
(38)	NCP FIRM ID/NAME	Firm ID and short name of the NCP
(39)	NET STM QUANTITY	Total settlement quantity of a particular stock for trade/transaction(s) executed by NCP
(40)	'*' – TRADE EXECUTED BY NCP	For trade with remarks '*', the trade is executed by its underlying NCP whose broker number is shown in (14).
	'+' - COUNTERPARTY IS NCP	For trade with remarks '+', trading counterparty of the trade is a NCP whose broker number is shown in (15) together with its GCP's Participant ID and short name.