

INTRA-DAY ISI/SI FULL LIST

Report ID : CSESI02

Report Name : *Intra-Day ISI/SI Full List*

Purpose : Reports will be generated for Hong Kong market (HKMK), Shanghai market (MAMK) and Shenzhen market (SZMK) separately.

For HKMK, the *Intra-Day ISI/SI Full List* lists the latest details of all the SI and ISI transactions that are due or overdue as of the completion of each Batch-settlement-run and the fifth, sixth and final SI matching run. Reports generated after the final Batch-settlement-run; the eighth and final SI matching runs, also include SI that are due on future days. The list facilitates Participants to carry out follow-up action for intra-day reconciliation. This report has twenty sections: Pending ISI, Unaffirmed ISI, Pending for Settlement ISI, On-hold before Settlement ISI, RDP Shares On-Hold ISI, Payment Validated ISI, DVP Shares On-Hold ISI, Settled ISI, Unwinded ISI, Pending SI, Unmatched SI, Matched SI, Matched On-Hold SI, Matched On-Hold (C/P) SI, Revoked SI, Revoked (C/P) SI, RDP Shares On-Hold SI, Payment Validated SI, Settled SI and Summary of Position Total.

For MAMK and SZMK, the *Intra-Day ISI/SI Full List* shows the latest details of all the SI transactions that are due or overdue as of the completion of each SI Batch-settlement-run and the first, second, third, fourth and fifth SI matching runs. ISI transaction is not applicable to both Shanghai Market and Shenzhen Market.

Section Content :

I. PENDING ISI

Details of due/overdue ISIs which remain unauthorised as of the end of a Batch-settlement-run.

II. UNAFFIRMED ISI

Details of due/overdue ISIs which remain unaffirmed by relevant Investor Participants as of the end of a Batch-settlement-run.

III. PENDING FOR SETTLEMENT ISI

Details of due/overdue ISIs which have been affirmed by the relevant Investor Participants for ISI (with affirmation) or input for ISI (without affirmation) but are not settled and in respect of which shares have not been put on-hold in the delivering Participant's stock account as of a Batch-settlement-run.

IV. ON-HOLD BEFORE SETTLEMENT ISI

Details of due/overdue ISIs at "Pending for settlement" status and with the "Hold before settlement" indicator set to "Y". ISIs listed here are the same as those listed in the "Pending for Settlement" ISI" section with "Hold before settlement" indicator set as "Y".

V. RDP SHARES ON-HOLD ISI

Details of due/overdue RDP ISIs in respect of which available shares have been put on hold in the delivering Participant's stock account but the CHATS payment details have not been validated prior to the generation of the reports.

VI. PAYMENT VALIDATED ISI

Details of due/overdue RDP ISIs in respect of which CHATS payment details have been validated but settlement has not occurred prior to the generation of the report.

VII. DVP SHARES ON-HOLD ISI

Details of due/overdue ISIs which have been settled on a DVP basis with available shares being put on hold in the receiving participant's stock account.

VIII. SETTLED ISI

Details of due/overdue ISIs for which settlement has occurred prior to the generation of the report.

IX. UNWINDED ISI

Details of due/overdue ISIs for which settlement has occurred on the previous day but payment is rejected by the receiving party's bank prior to the generation of the report. Corresponding shares of the ISI have been released back to the delivering party's stock account.

X. PENDING SI

Details of due/overdue SIs which remain unauthorised as of the end of a Batch-settlement-run.

Reports generated after the completion of the final Batch-settlement-run; the seventh and final SI matching runs also include details of pending SIs that are due on future days as of the end of such run.

XI.UNMATCHED SI

Details of due/overdue SIs which remain unmatched as of the end of a Batch-settlement-run.

Reports generated after the completion of the final Batch-settlement-run; the seventh and final SI matching runs, will also include details of unmatched SIs that are due on future days as of the end of such runs.

XII. MATCHED SI

Details of matched due/overdue SIs which remain unsettled in CCASS as of the end of a Batch-settlement-run.

Reports generated after the completion of the final Batch-settlement-run; the seventh and final SI matching runs, will also include details of matched SIs that are due on future days as of the end of such runs.

XIII. MATCHED ON-HOLD SI

Details of matched on-hold due/overdue SIs where SIs are put on-hold by participant on both parties of SI as of the end of a Batch-settlement-run.

Reports generated after the completion of the final Batch-settlement-run; the seventh and final SI matching runs, will also include details of matched on-hold SIs that are due on future days as of the end of such runs.

XIV. MATCHED ON-HOLD (C/P) SI

Details of matched on-hold due/overdue SIs where SIs are put on-hold by SI counterparty as of the end of a Batch-settlement-run.

Reports generated after the completion of the final Batch-settlement-run; the seventh and final SI matching runs, will also include matched on-hold

SIs which are held by counterparty only and are due on future as of the end of such runs.

XV. REVOKED SI

Details of due/overdue SIs that have been revoked by a participant prior to the generation of the report.

Reports generated after the completion of the final Batch-settlement-run; the seventh and final SI matching runs, will also include SI that are due on future days but have been revoked by a participant prior to the generation of the report.

An asterisk '*' showing next to the SI input number refers to system revocation on the Matched SI with TSF Account and the counterparty is not a TSF Account.

XVI. REVOKED (C/P) SI

Details of due/overdue SIs that have been revoked by the SI counterparty prior to the generation of the report.

Reports generated after the completion of the final Batch-settlement-run; the seventh and final SI matching runs, will also include SI that are due on future days but have been revoked by the SI counterparty prior to the generation of the report.

XVII. RDP SHARES ON-HOLD SI

Details of due/overdue RDP SIs in respect of which available shares have been put on-hold in the delivering Participant's stock account but the CHATS payment details have not been validated prior to the generation of the report.

XVIII. PAYMENT VALIDATED SI

Details of due/overdue RDP SIs in respect of which CHATS payments details have been validated but settlement has not occurred prior to the generation of the report.

XIX. SETTLED SI

Details of due/overdue SIs for which settlement has occurred prior to the generation of the report.

XX. SUMMARY OF POSITION TOTAL

Shows the total money amounts of receiving and delivering DVP and RDP ISIs/SIs of various status per currency.

Only Section X to XVI, XIX to XX are applicable to both Shanghai Market and Shenzhen Market. For Shanghai Market and Shenzhen Market, only the last run includes SI in future dates.

Time available :

For Hong Kong Market:

Shortly after the completion of each Batch-settlement-run scheduled at around 11:30 a.m., 12:30 p.m., 2:30 p.m., 4:15 p.m., and shortly after the completion of the fifth, sixth, eighth and final SI matching runs scheduled at around 3:00 p.m., 3:30 p.m., 5:30 p.m. and 6:30 p.m.

For Shanghai Market and Shenzhen Market:

Shortly after the completion of each SI Batch-settlement-run scheduled at around 5:45 p.m., 6:30 p.m., 7:15 p.m., 8:00 p.m., and shortly after the completion of the first, second, third, fourth and fifth SI matching runs scheduled at around 12:00 p.m., 2:00 p.m., 3:15 p.m., 4:45 p.m. and 5:15 p.m.

Section 4.3

Report Description

Frequency : For Hong Kong Market:
Eight times daily (Monday to Friday, except public holiday)

For Shanghai Market and Shenzhen Market:
Nine times daily (Monday to Friday, except public holiday)

This key refers to the *Intra-Day ISI/SI Full List* sample 4.3.13.

Field Description :

X-Ref	Field Name	Description
(1)	CSESI02	Report ID for <i>Intra-Day ISI/SI Full List</i>
(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)	DATE	Date to which the report details refer
(7)	(variable)	Section heading
(8)	STM DATE	Due date for settlement with counterparty "#" indicates that the ISI is effected as ISI (without affirmation)
(9)	COUNTERPARTY ID & NAME/STOCK CODE & NAME/ISIN	Counterparty's participant ID and name / Stock code and stock name / International Securities Identification Number
(10)	INS TYP/PMT INS/ DEAL CODE	Instruction type: D = Deliver ; R = Receive/ Payment Instruction: D = DVP; F = FOP; R = RDP/ Deal Code: A 7-digit reference key for CCASS to validate CCASS related CHATS payments against their relevant ISI/SI transaction details
(11)	INPUT NO/ STM POS NO	ISI/SI input number (** for system revoked SI in relation to TSF Account and Non TSF Account) / Settlement position number
(12)	STM A/C	Stock settlement account
(13)	STM QUANTITY	Number of shares involved
(14)	MNY OBLIGATION	Money amount for the ISI/SI
(15)	DVP ON-HLD/ PURP/DI/ INT REF	DVP On-Hld Req Indicator: Y = put shares on-hold upon settlement; N = no share being put on-hold upon settlement Purpose of ISI/SI : C= Broker-Custodian Trn; I = Investor-Intermediary; L = New Borrowing/Lending ; R = Return / Recall; M= Portfolio Movement; P = Stock Pledging ; Blank / DI requirement : Y = settled by DI ; N = settled by CCASS's multiple batch run / Internal Transaction Reference
(16)	CLIENT A/C NO/ CLIENT NAME/ CPTY CLIENT A/C	Client account number (display the client account number input by non-IP participants or counterparty (IP) for ISI (without affirmation) created by IP counterparty/ Name of client / Client account number input by counterparty
(16a)	HLD STM	Hold before settlement requirement: Y = Hold ISI from settlement; N = ISI not being held for settlement and could be settled via Batch-settlement-run or by input DI
(17)	LONG DVP POSITION TOTAL	Total money amount of receiving DVP ISIs/SIs for respective status
	SHORT DVP POSITION TOTAL	Total money amount of delivering DVP ISIs/SIs for respective status

Section 4.3

Report Description

X-Ref	Field Name	Description
	LONG RDP POSITION TOTAL	Total money amount of receiving RDP ISIs/SIs for respective status
	SHORT RDP POSITION TOTAL	Total money amount of delivering RDP ISIs/SIs for respective status
(18)	CCY	Currency
(19)	SI LINK REF	SI Linkage Reference assigned to the linked SI
(20)	ACTUAL STM AMOUNT	Blank = Purged pending/unmatched SI or SI matched with no amount variance for both parties; Non-blank = The actual settlement amount if SI matched with amount variance for either party
(21)	MARKET	Market Short Name assigned by HKSCC
(22)	HOLD	'Hold Matched SI' field of the SI: Y = Hold matched SI from settlement N = To be included for settlement in the next multiple batch processing after successful matching.
(23)	PROCESSING REF	Processing reference inputted by Participant
(24)	SD DvP SI	Indicate whether same day settlement finality in China Connect SI via RMB DvP is support 'Y' = both parties' designated banks support same day settlement run 'N' = counterparty's designated bank does not support same day settlement run ' ' = inputting party's designated bank does not support same day settlement run