

INTRA-DAY SETTLED POSITION REPORT

Report ID	:	CSESP04
Report Name	:	<i>Intra-day Settled Position Report</i>
Purpose	:	<p>The <i>Intra-day Settled Position Report</i> lists the details of the settlement activities as of the completion of the 1st, 2nd and 3rd batch-settlement-runs of Hong Kong market, the 1st and final CNS BSRs and 2nd SI BSR of Shanghai market and Shenzhen market. To assist Participants' reconciliation, the settlement quantity and related money obligations of each settled position are provided.</p> <p>Separate reports will be generated for Hong Kong market (HKMK), Shanghai market (MAMK) and Shenzhen market (SZMK).</p>
Time available	:	<p>For Hong Kong Market: After completion of the 1st, 2nd and 3rd batch-settlement-runs at around 11:30 a.m., 12:30 p.m. and 2:30 p.m. respectively</p> <p>For Shanghai Market and Shenzhen Market: After completion of the CNS batch-settlement-runs at around 6:00 p.m. and 7:30 p.m. and after completion of the SI batch-settlement-run for SPSA at around 6:45 p.m..</p>
Frequency	:	<p>For Hong Kong Market: Three times daily</p> <p>For Shanghai Market and Shenzhen Market: Three times daily</p>

Section 4.3
Report Description

This key refers to the *Intra-day Settled Position Report* sample 4.3.14a.

Field Description :

X-Ref	Field Name	Description
(1)	CSESP04	Report ID for <i>Intra-day Settled Position Report</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 on which the positions are settled
(7)	STK	Stock code and stock name
(8)	POS TYPE	Position Type : CNS = Continuous Net Settlement ; IT = Isolated Trade ; SI = Settlement Instruction; ISI = Investor Settlement Instruction
(9)	STM DATE	Settlement date on which the positions are due for settlement
(10)	SETTLEMENT POSITION NO	Settlement position number (For buy-in trade, a suffix 'B' is placed after it.) (For SI, the purpose of SI indicator is placed after it.) (For ISI, the purpose of ISI indicator is placed after it.)
(11)	COUNTERPARTY	Counterparty's participant ID and short name
(12)	STM MTD	Settlement method : AL = Allocation ; AP = Abnormal Position Settlement ; CN = Continuous Net Settlement ; DI = Delivery Instruction ; PB = Periodic Batch ; RD = Realtime DVP Settlement ; SA = Settlement upon affirmation / input ; SC = Specific Collateral
(13)	STM A/C	Settlement account
(14)	SETTLEMENT QUANTITY	Number of shares settled
(15)	MNY OBLIGATION / ACCRUED INTEREST / SCCY	For interest bearing debt securities: Money obligation for each position (first row), Accrued interest for each position (second row) Settlement currency (second row) (a suffix 'P' indicate that it is partially settled) (For FOP settlement, money obligation and accrued interest are both zero) For other securities: Money obligation for each position (A suffix 'P' indicates that it is partially settled.) (For FOP settlement, money obligation is zero.)
(16)	INT REF / STM OBL	For SI : Internal transaction reference (10 characters) For ISI : Internal transaction reference (10 characters) For IT : Trade reference number (TRN) (first row 16 digits), Net settlement obligation (second row)

X-Ref	Field Name	Description
(17)	USER ID	ID of the user who settled the position by Delivery Instruction (DI)
(18)	SI LINK REF	SI Linkage Reference assigned to the linked SI
(19)	CCY	Trading Currency of the stock
(20)	MARKET	Market Short Name assigned by HKSCC
(21)	SESSION	Defaulted as Normal <i>Reserved for Introduction of Extended Operating Hours in the future</i>
(22)	ISIN	International Securities Identification Number