SETTLEMENT REPORT

Report ID : CSESE01

Report Name : *Settlement Report*

Purpose The *Settlement Report* lists all stock positions (settled, cancelled, purged, revoked), all stock positions which remain unsettled as of the end of the settlement day, and a summary of all money settlements. This report has six sections: Settled Positions, Cancelled/Purged/Revoked Positions, Unsettled Positions, Change DI Requirement Activity, Accrued Interest Adjustment and Summary of Money Obligations.

Stock position details of Hong Kong market (HKMK), Shanghai market (MAMK) and Shenzhen market (SZMK) are shown in separate reports.

Section Content : I. SETTLED POSITIONS

Details of the settlement quantity and money obligations for the settlement activities performed.

II. CANCELLED/PURGED/REVOKED POSITIONS

Details of cancelled, purged or revoked positions.

III. UNSETTLED POSITIONS

Details of stock positions which are not fully settled at the end of the settlement day. These positions will become overdue on the next settlement day.

For IT positions triggered by a buy-in order, a position suffix ‘B’ is placed after the settlement position number.

For SI positions, the purpose of SI indicator (C = Broker-Custodian Transaction, L = New Borrowing/Lending, R = Return/Recall, P = Stock Pledging, M = Portfolio Movement) follows the settlement position number.

For ISI positions, the purpose of ISI indicator (I = Investor Intermediary transaction, L = New Borrowing/Lending, R = Return/Recall, P = Stock Pledging, M = Portfolio Movement) follows the settlement position number.

IV. CHANGE DI REQUIREMENT ACTIVITY

Details of all daily DI maintenance activities on IT, SI and ISI positions. ISI service is not applicable to both Shanghai market and Shenzhen market.

V. ACCRUED INTEREST ADJUSTMENT

Details of all accrued interest adjustments (Only applicable to Hong Kong market)

VI. SUMMARY OF MONEY OBLIGATIONS

Summary of money obligations for settled, cancelled/purged/revoked, and unsettled positions. They are broken down into two categories: money obligations with HKSCC and money obligations with other participants.

Time available : On each business day from the time when the report download function is available

Frequency : Daily

This key refers to the *Settlement Report* sample 4.3.12.

Field Description :

X-Ref	Field Name	Description
(1)	CSESE01	Report ID for *Settlement Report*
(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 positions are settled
(7)	(variable)	Section heading
(8)	STK	Stock code and stock name For interest-bearing debt securities; if accrued interest has been adjusted after printing of Next Settlement Day Due/Overdue Position Report, an asterisk is placed below the stock code and a note on the adjustment reason is printed at the end of the stock record.
(9)	POS TYP	Position Type : CNS = Continuous Net Settlement; IT = Isolated Trade; SI = Settlement Instruction; ISI = Investor Settlement Instruction
(10)	STM DATE	Settlement date (date due for settlement)
(11)	SETTLEMENT POSITION NO	Settlement position number (For buy-in trades, the 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.)
(12)	COUNTERPARTY	Counterparty's participant ID and name
(13)	STM MD	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; SC = Specific Collateral Settlement under CCMS
(14)	STM A/C	Settlement account
(15)	SETTLEMENT QUANTITY	Number of shares settled
(16)	MNY POSITION / ACCRUED INT / SCCY	For interest bearing debt securities: Money obligation for each position (first row), Accrued interest for each position, Settlement Currency (second row) For other securities: Money obligation for each settled position (A suffix 'P' indicates that it is partially settled.) (For FOP settlement, the money obligation is zero.)
(17)	CHARGES (HKD)	Stock settlement fee for each SI or ISI position (settlement fees for CNS & IT are shown in Final Clearing Statement.)
(18)	EPI NUMBER	Electronic payment instruction (EPI) number for IT, SI and ISI which are settled on DVP basis
(19)	INT REF	For SI : Internal transaction reference (10 characters) For ISI : Internal transaction reference (10 characters) For IT : Trade reference number (TRN) (16 digits)
(20)	DI RQ	DI requirement : Y = to be settled by DI ; N = to be settled by CCASS's multiple batch run or by DI
(21)	DELIVERING QUANTITY	Number of shares to be delivered

X-Ref	Field Name	Description
(22)	RECEIVING QUANTITY	Number of shares to be received
(23)	TRADE AMT / ACCRUED INT / SCCY	For interest-bearing debt securities: Money obligation for each position (first row), accrued interest for each position, Settlement Currency (second row) For other securities: Money obligation for each position (A suffix ‘P’ indicates that it is partially settled.) (For FOP Settlement, the money obligation is zero.)
(24)	REMARKS	Additional information on the position
(25)	AMT RECEIVABLE/ ACCRUED INTEREST	Total money amount receivable (for CNS, IT, SI, ISI or RDP positions) (first row) Total accrued interest receivable (for interest-bearing debt securities positions) (for CNS/IT positions) (second row)
(26)	AMT PAYABLE/ ACCRUED INTEREST	Total money amount payable (for CNS, IT, SI, ISI or RDP positions) (first row) Total accrued interest payable (for CNS/IT positions) (second row)
(27)	NET AMT RCVBL/ PAYBL / NET ACCRUED INTEREST	Total net amount payable/receivable (first row) Total net accrued interest payable/receivable (for interest-bearing debt securities position) (second row)
(28)	DI RQ – N	The updated status of the DI requirement
(29)	DI RQ – O	The original status of the DI requirement
(30)	OUTSTANDING QUANTITY	The outstanding quantity of the positions not yet settled
(31)	USER	The user who updates the DI requirement
(32)	TIME	The update time of the DI requirement
(33)	DL AC	The stock delivering account
(34)	MONEY OBLIGATION	Money obligation for the position
(35)	IMAGE	Image type of the position ‘B’ for image before adjustment, ‘A’ for image after adjustment
(36)	ACCRUED INTEREST	Accrued interest of the position
(37)	SETTLEMENT/EPI AMOUNT	Total amount of money obligation and accrued interest (if any) of the position. In case of mere adjustment, only includes accrued interest.
(38)	ADJ CODE	Reason code of the adjustment ‘1’ for adjustment due to floating rate change, ‘2’ for adjustment due to typhoon/black rainstorm, ‘3’ for adjustment with 1 more settlement day interest, ‘4’ for adjustment with 1 more bank working day interest, ‘5’ for adjustment due to interest recalculation
(39)	STM OBL	Net settlement obligation (second row)
(40)	SI LINK REF	SI Linkage Reference assigned to the linked SI
(41)	CCY	Trading Currency of the stock
(42)	MARKET	Market Short Name assigned by HKSCC
(43)	ISIN	International Securities Identification Number
(44)	NOM PRC / STK PAR	Nominal price or stock par value
(45)	RATE	Interest rate