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 |

| (22) RECEIVING QUANTITY (23) TRADE AMT / ACCRUED INT / SCCY 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.) Additional information on the position Additional information on the position Total annual receivable (for CNS, IT, SI, ISI or RDP positions) (for CNS) (For SN) (For CNS) (For SN) (For CNS) (For SN) (For CNS) (For SN) (For CNS) (Fo | X-Ref | Field Name | Description |
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| | (45) | RATE | Interest rate |