

FINAL CLEARING STATEMENT

Report ID	:	CCLTN05
Report Name	:	<i>Final Clearing Statement (FCS)</i>
Purpose	:	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	:	<p><u>I. CCASS TRADES</u></p> <p>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.</p> <p><u>II. CCASS TRADE AMENDMENTS</u></p> <p>Details of trade amendments for eligible CCASS trades.</p> <p><u>III. NON-CCASS TRADES</u></p> <p>Details of all non-eligible CCASS trades showing amended trades.</p> <p>If a non-eligible CCASS trade was executed by a NCP/ NCCCP, its GCP's Participant ID and short name will be shown as the Clearing Participant ⁽¹⁾ for reference.</p> <p><i>Note (1): Non-eligible CCASS trades will not be cleared and settled in CCASS, therefore the related information is for reference only.</i></p> <p><u>IV. NON-CCASS TRADE AMENDMENTS</u></p> <p>Details of trade amendments for non-eligible CCASS trades.</p> <p><u>V. REJECTED TRADE AMENDMENTS</u></p> <p>Details of trade amendments for eligible CCASS trades rejected by HKSCC.</p> <p><u>VI. FORMULAE FOR ACCRUED INTEREST CALCULATION</u></p> <p>List the formulae for the four interest calculation methods.</p> <p><u>VII. SUMMARY OF MONEY OBLIGATIONS</u></p> <p>Overall monetary positions resulting from different stocks' net position.</p> <p><u>VIII. NCP TRADES</u></p>

Section 4.3
Report Description

Details of NCP/ NCCCP trades taken up by the Participant as the GCP of its underlying NCP(s)/ NCCCP(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/ NCCCP. 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 <i>Final Clearing Statement</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)	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

Section 4.3

Report Description

X-Ref	Field Name	Description
(34)	ORGN/HEDGE	Origin Indicator & Hedge Indicator 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/ NCCCP which executed the trade/transaction (For China Connect Markets, Firm ID of the NCCCP or NCP which appoints different GCP for clearing of its China Connect Securities trades will be assigned with a prefix "8")
(38)	NCP FIRM ID/NAME	Firm ID and short name of the NCP/ NCCCP (For China Connect Markets, Firm ID of the NCCCP or NCP which appoints different GCP for clearing of its China Connect Securities trades will be assigned with a prefix "8")
(39)	NET STM QUANTITY	Total settlement quantity of a particular stock for trade/transaction(s) executed by NCP/ NCCCP
(40)	'*' – TRADE EXECUTED BY NCP	For trade with remarks '*', the trade is executed by its underlying NCP/ NCCCP whose broker number is shown in (14).
	'+' - COUNTERPARTY IS NCP	For trade with remarks '+', trading counterparty of the trade is a NCP/ NCCCP whose broker number is shown in (15) together with its GCP's Participant ID and short name.