

TSF EXCEPTION HANDLING FEE REPORT

- Report ID** : CSETF13
- Report Name** : *TSF Exception Handling Fee Report*
- Purpose** : This report provides relevant information used in calculation of TSF exception handling fee incurred by Participants due to (1) failed TSF payment(s) by 3 PM; (2) failed CNS settlement of TSF stock; and (3) earmarking shortfall of TSF stock. All TSF exception handling fee calculated and paid by Participants will be in HKD.
- Section Content** : This report has 3 sections, as follows:
- I. EXCEPTION HANDLING FEE FOR FAILED PAYMENT BY 3 PM

Detailing calculation of exception handling fee incurred by Participant due to failure of settling TSF payment(s) by 3 PM on settlement day.
 - II. EXCEPTION HANDLING FEE FOR FAILED CNS SETTLEMENT

This section details the TSF exception handling fee due to failed CNS Settlement.

For each TSF FX Transaction,

UNFULFILLED TSF AMT (RMB) = CNS POS FOR TSF (RMB) – CNS SETTLED AMT (RMB) if both CNS POS FOR TSF (RMB) & CNS SETTLED AMT ≥ 0 and CNS POS FOR TSF (RMB) > CNS SETTLED AMT.

Otherwise, UNFULFILLED TSF AMT (RMB) = 0

FEE CALCULATION AMOUNT (HKD) =
Total of UNFULFILLED TSF AMT (RMB) X Total of CNS POS FOR TSF (HKD) / Total of CNS POS FOR TSF (RMB)
 - III. EXCEPTION HANDLING FEE FOR EARMARK SHORTFALL

Listing the TSF Stock(s) with earmarking shortfall and the calculation of TSF exception handling fee. Fee will not be charged for shortfall quantity due to CNS outstanding shortfall.

FEE CALCULATION AMOUNT (HKD) =
[TSF SHORTFALL QTY – CNS OUTSTAND QTY] / TSF POS QTY X TSF POS AMT (HKD)

Above section(s) may be suppressed when there is no relevant fee incurred by participant. If there are no fees at all for the participants, "NO DATA AVAILABLE" will be printed on the report.
- Time Available** : On each business day from the time when the report download function is available
- Frequency** : Daily

Section 4.3
Report Description

This key refers to the sample of *TSF Exception Handling Fee Report* sample 4.3.57.

Field Description :

X-Ref	Field Name	Description
(1)	CSETF13	Report ID for <i>TSF Exception Handling Fee 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	CCASS date
(7)	(variable)	Section heading
(8)	FX TRANS PAYMENT CCY & AMT	Currency (HKD / RMB) and amount of the TSF FX Transaction with payment failure
(9)	FX TRANS TYPE	Either TSF FX TRANSACTION or STOCK RELEASE REQUEST TSF FX TRANSACTION: a failed payment refers to a TSF Final FX Position arise from TSF FX Transactions STOCK RELEASE REQUEST: a failed payment refers to a TSF payment instruction generated for the settlement of Stock Release FX Transaction
(10)	FEE CALCULATION AMT (HKD)	Amount used to calculate the TSF exception handling fee. If the corresponding failed payment is in RMB, the amount will be the corresponding HKD amount under the HKD money position in respect of the TSF Final FX Position or the stock release payment instruction
(11)	FEE AMT (HKD)	TSF Exception handling fee amount in HKD charged to Participant. It is the exception handling fee rate x Fee Calculation Amt (HKD).
(12)	STOCK / ISIN	Stock code, short name and ISIN of the TSF FX Transaction
(13)	TSF POS AMT (RMB)	The netted RMB amount of the TSF FX Transaction: <ul style="list-style-type: none">• + ve value means Participant sell RMB to TSF• - ve value means Participant buy RMB from TSF
(14)	TSF POS AMT (HKD)	The netted HKD amount of the TSF FX Transaction <ul style="list-style-type: none">• + ve value means Participant receive HKD from TSF• - ve value means Participant pay HKD to TSF
(15)	CNS POS AMT (RMB)	Net CNS position amount (RMB) of the stock

X-Ref	Field Name	Description
(16)	CNS SETTLED AMT (RMB)	CNS amount actually settled <ul style="list-style-type: none"> • If CNS is fully settled, = <i>CNS POS AMT (RMB) (15)</i>; • if CNS is fully unsettled, = 0.
(17)	CNS POS FOR TSF (RMB)	CNS position amount (RMB) to be converted to HKD for TSF FX Transaction. If the TSF FX Transaction is a sell request, = <i>minimum of TSF POS AMT (RMB) (13) and CNS POS AMT (RMB) (15)</i> ; If the TSF FX Transaction is a buy request, = 0
(18)	CNS POS FOR TSF (HKD)	HKD equivalent of <i>CNS POS FOR TSF (RMB) (17)</i>
(19)	UNFULFILLED TSF AMT (RMB)	The FX adjustment amount to be reversed due to insufficient money received from CNS to fulfil the TSF FX Sell Transaction. <ul style="list-style-type: none"> • If CNS fully settled, = 0; • Otherwise, = <i>CNS POS FOR TSF (RMB) (17) – CNS SETTLED AMT (RMB) (16)</i>
(20)	TSF POS QTY	Quantity of the stock of the TSF FX Transaction
(21)	TSF SHORTFALL QTY	Outstanding quantity of the TSF FX Transaction to be earmarked at the end of T+3
(22)	CNS RECEIVING OUTSTAND QTY	Outstanding quantity of CNS position at the end of T+3, which is a receiving position. If CNS position fully settled or it is a delivering position, = 0