

TSF FX TRANSACTION/STK RLSE ACTIVITY / STATUS REPORT

Report ID : CSETF03

Report Name : *TSF FX Transaction/Stk Rlse Activity / Status Report*

Purpose : This report lists (1) the maintenance activities of Stock Release Requests; (2) the settlement statuses of TSF FX Transactions; and payment statuses of the Stock Release Requests; and (3) the converted results of due and next day due TSF FX Transactions, which undergone stock conversion on report date. Participants can reconcile their Stock Release Requests maintenance activities and follow-up any outstanding TSF FX Transactions and Stock Release Requests.

Section Content : This report has 3 sections, as follows:

I. STOCK RELEASE REQUEST MAINTENANCE ACTIVITY

Detailing the Stock Release Requests maintenance activities (i) performed by the participant; and (ii) any pending requests purged by the system, as of the report generation day.

II. TSF FX TRANSACTION / STOCK RELEASE REQUEST STATUS

Listing the settlement statuses of the (i) TSF FX Transactions, including transaction details, earmarking/de-earmarking quantity, payment status; (ii) payment of the Stock Release Requests, as of the report generation day. The converted results (with converted stock code and quantity) will be shown for due / settled TSF FX Transactions undergone corporate actions on the report generation day.

III. TSF FX TRANSACTION STATUS – AFTER CORPORATE ACTION WITH CONVERTED STOCK CODE AND QUANTITY

Listing the converted results of those due and next day due TSF FX Transactions, which undergone corporate action, i.e. stock conversion such as splitting and consolidations, on the report generation day.

Above section(s) may be suppressed when there is no relevant activity / information under that particular section.

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Report / Data File Description

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

Frequency : Daily

This key refers to the sample of *TSF FX Transaction/Stk Rlse Activity / Status Report*.

Field Description :

X-Ref	Field Name	Description
(1)	CSETF03	Report ID for <i>TSF FX Transaction / Stk Rlse Activity / Status 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

Stock Release Request Maintenance Activity Section

(8)	Action	Nature of Stock Release Request maintenance activity <ul style="list-style-type: none">• ADD, request added and pending for authorization• CHANGE, pending for authorization, with remarks "B" as image before change, "A" as image after change• DELETE, request deleted• AUTHORIZE, request authorised with shares released• PURGED, request remain at pending status purged by system at day end
(9)	STOCK /ISIN	Stock code and International Securities Identification Number of the request
(10)	STK RLSE REQ NO	Stock Release Request Number
(11)	PURPOSE	Always STK RLSE = Stock Release Request

X-Ref	Field Name	Description
(12)	STATUS	<p>Status of the Stock Release Request</p> <ul style="list-style-type: none"> • PENDING = Stock Release Request is pending for authorization • PROCESSED = Shares released, pending for money settlement
(13)	SESSION	<ul style="list-style-type: none"> • AM = referencing to the morning RMB FX Rate when calculating the prelim HKD receivable amount • PM = referencing to the afternoon RMB FX Rate when calculating the prelim HKD receivable amount <p><i>Note : if the request is being input / authorised before the availability of the afternoon RMB FX Rate, i.e. before 1:00 p.m., "AM" will be shown and the prelim HKD receivable amount will be calculated based on the morning RMB FX Rate as reference.</i></p>
(14)	DLV STK A/C	Designated TSF Stock Account (Stock Account 17 or 18) to release the shares
(15)	RCV STK A/C	Designated Stock Account (other than Stock Account 20 and onwards including SSA with Statement Service) to receive the released shares
(16)	STK RLSE REQ QTY	Released share quantity of the Stock Release Request
(17)	DLV STK A/C BAL	Only applicable to maintenance activity with Action = 'Authorize', shown the stock balance of the delivering TSF Stock Account (17 or 18) after share being released
(18)	REQ DTE	Date of the Stock Release Request being maintained
(19)	PMT STM DTE	Payment settlement date
(20)	RMB FX AMT (RMB)	RMB payment amount in exchange for HKD for the Stock Release Request

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X-Ref	Field Name	Description
(21)	PRELIM HKD RECV AMT (HKD)	Preliminary receivable amount in HKD (calculated based on the reference RMB FX Rate) Shown as "0", if RMB FX Rate is not available at the maintenance of the Request
(22)	RMB FX RATE	Reference RMB FX Rate (the amount of HKD required to exchange for 1 RMB) to be applied at the maintenance of the Request RMB FX Rate is displayed for reference only. Shown as "0" if rate is not available at the maintenance of the Request
(23)	TIME / UPDATE BY / TERM ID	Time, User ID and Terminal ID of the maintenance activity
(24)	STK PRICE	The nominal stock price of previous trade day for calculating the RMB payment amount, which representing the total market value of the shares being released

TSF FX Transaction / Stock Release Request Status Section; and
TSF FX Transaction Status – After Corporate Action with Converted Stock Code
and Quantity Section

X-Ref	Field Name	Description
(25)	STATUS	<p>Status of TSF FX Transaction / Stock Release Request at the end of settlement day</p> <p>In Normal Situation For TSF FX Transactions</p> <ul style="list-style-type: none">• ‘COMPLETED’, if both payment and share earmarking / de-earmarking obligation are fulfilled completely <p>For Stock Release Requests</p> <ul style="list-style-type: none">• ‘PAID’, if RMB payment obligation is fulfilled completely <p>In case there is any unsettled portion of the TSF FX Transactions / Stock Release Requests, possible status will be as one of the follows:</p> <ul style="list-style-type: none">• ‘PAID’, for TSF FX Transaction with payment received but with TSF Shortfall (26)• ‘PYMT FAILED’, if either RMB and/or HKD payment is not fully paid• ‘PYMT REVERSED’, if RMB and/or HKD payment is made after the TSF payment has been cut-off• ‘PYMT POSTPONED’, if there is postponement of CCASS money settlement, such as typhoon situation• ‘PYMT NOT RQD’, if payment is not required, but with TSF Shortfall (26) (not applicable to Stock Release Requests) <p>Always blank under ‘TSF FX Transaction Status – After Corporate Action with Converted Stock Code and Quantity’ section</p>
(26)	TSF SHORTFALL	<p>Shortfall Indicator of share earmarking / de-earmarking of TSF FX Transactions</p> <ul style="list-style-type: none">- Blank means no shortfall- ‘Y’ means there is still outstanding earmarking / de-earmarking obligation yet to fulfil <p>Always blank under ‘TSF FX Transaction Status – After Corporate Action with Converted Stock Code and Quantity’ section</p>

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X-Ref	Field Name	Description
(27)	CNS SHORTFALL	<p>Only applicable to TSF FX Transaction, and for information only, indicate the settlement status of the corresponding CNS Positions</p> <ul style="list-style-type: none">- Blank means no shortfall- 'Y' means CNS Position is either fully or partially unsettled <p>Always blank under 'TSF FX Transaction Status – After Corporate Action with Converted Stock Code and Quantity' section</p>
(28)	TRD/RLSE DTE	Trade date of the TSF FX Transaction or share release date of the Stock Release Request (T-Day)
(29)	STOCK	<p>Stock code and stock name</p> <p>If stock undergone corporate action, converted stock code will be shown</p>
(30)	STM DTE	FX Settlement Date = T+2
(31)	FX TRAN/STK RLSE NO	TSF FX Transaction Number or Stock Release Request Number
(32)	CNS O/S QTY	<p>Only applicable to TSF FX Transactions, showing the unsettled CNS position quantity, if any</p> <ul style="list-style-type: none">• when CNS Shortfall (27) = blank, it will shown as '0', means the corresponding CNS position is fully settled without outstanding• when CNS Shortfall (27) = 'Y',<ul style="list-style-type: none">. +ve value means there is an outstanding CNS long position. -ve value means there is an outstanding CNS short position <p>Under 'TSF FX Transaction Status – After Corporate Action with Converted Stock Code and Quantity' section, shows the outstanding CNS position quantity after stock conversion, if any.</p>
(33)	PURPOSE	<p>TRADE = TSF FX Transaction</p> <p>STK RLSE = Stock Release Request</p>

X-Ref	Field Name	Description
(34)	B/S	<p>Only applicable to TSF FX Transactions</p> <ul style="list-style-type: none"> • B = TSF FX Transaction with earmarking obligation • S = TSF FX Transaction with de-earmarking obligation <p>Blank if earmarking / de-earmarking obligation = 0</p> <p>Always blank for Stock Release Requests</p>
(35)	ISIN	International Securities Identification Number
(36)	FINAL RMB FX RATE	<p>Only applicable to Stock Release Request, the final FX rate to sell RMB in exchange of HKD, HKSCC (being TSF operator), for the TSF Stocks being released</p> <p>Always blank for TSF FX Transactions</p>
(37)	STK PRICE	<p>The nominal stock price of previous trade day when the Stock Release Request is authorised</p> <p>Always blank for TSF FX Transactions</p>
(38)	QTY	<p>TSF FX Transactions with earmarking obligation</p> <ul style="list-style-type: none"> - the stock quantity to be earmarked after the settlement of the corresponding TSF Exchange Trades for the day <p>TSF FX Transactions with de-earmarking obligation</p> <ul style="list-style-type: none"> - the stock quantity to be de-earmarked for the settlement of the corresponding TSF Exchange Trades for the day <p>Stock Release Requests</p> <ul style="list-style-type: none"> - the stock quantity being released on the Request authorisation date <p>If stock undergone corporate action, converted quantity will be shown</p>

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Report / Data File Description

X-Ref	Field Name	Description
(39)	FX TRAN/STK RLSE AMT (RMB)	<p>TSF FX Transactions</p> <ul style="list-style-type: none">- the RMB amount to be paid (+ve) in exchange of HKD (40); or the RMB amount to be exchanged (-ve) with the HKD payment (40) <p>Stock Release Requests</p> <ul style="list-style-type: none">- RMB amount to be paid (-ve) in exchange of HKD = Stock Release Quantity (38) * Stock Price (37)
(40)	FX TRAN/STK RLSE AMT (HKD)	<p>TSF FX Transactions</p> <ul style="list-style-type: none">- the HKD amount to be paid (-ve) in exchange of RMB (39); or the HKD amount to be received (+ve) after the RMB payment (39) <p>Stock Release Requests</p> <ul style="list-style-type: none">- HKD amount to be received (+ve) after the RMB payment (39) = RMB amount (+ve) (39) * Final RMB FX Rate (36)
(41)	EARMARK / DE-EARMARK QTY	<p>Only applicable to TSF FX Transactions, share quantity earmarked or de-earmarked for TSF FX Transactions with earmarking or de-earmarking obligation</p> <p><i>Under 'TSF FX Transaction Status – After Corporate Action with Converted Stock Code and Quantity' section, 'the earmark/de-earmark quantity' being shown is after conversion</i></p> <p>Always blank under 'TSF FX Transaction Status – After Corporate Action with Converted Stock Code and Quantity' section</p>

X-Ref	Field Name	Description
(42)	TSF SHORTFALL QTY	<p>Only applicable to TSF FX Transactions, when share quantity is insufficient to fulfil the earmarked or de-earmarked obligations</p> <ul style="list-style-type: none">- quantity shown in absolute value without sign- shown as '0' if there is no outstanding earmarking / de-earmarking obligation <p><i>Under 'TSF FX Transaction Status – After Corporate Action with Converted Stock Code and Quantity' section, the 'TSF shortfall qty' being shown is after conversion</i></p> <p>Always blank under 'TSF FX Transaction Status – After Corporate Action with Converted Stock Code and Quantity' section</p>