

Report Data File Layout

FINAL CLEARING STATEMENT (FCS)

This file contains the data information of the FCS. The record length is 143 bytes.

<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
Control Record :		
Record type	X(1)	"0" = control header
Participant ID	X(6)	
Report ID	X(7)	"CCLTN05"
Report file name	X(15)	"FCS"
Market code	X(4)	
Trade date	9(8)	YYYYMMDD
Settlement date	9(8)	YYYYMMDD
Filler	X(91)	Spaces
Filler	X(3)	Reserved for system use
Detail Record:		
Record type	X(1)	"1" = detail records of trades
CCASS/non-CCASS trade indicator	9(1)	"1" = CCASS trades "2" = non-CCASS trades
Stock code	9(5)	
ISIN	X(12)	
Isolation indicator	X(1)	For non-CCASS trades, always blank For CCASS trades, "1" = to be netted by HKSCC "2" = isolated trades
Reason of isolation	X(1)	"H" = isolated trades, isolated by HKSCC "B" = isolated trades, buy-in "I" = isolated trades, isolated by Exchange Participant Blank for non-CCASS trades, and CCASS netted trades
Settlement position number	X(9)	Blank for non-CCASS trades
Buy-sell indicator	X(1)	B, S
Trade time	9(4)	HHMM
Trade reference	9(16)	
Broker number of Exchange Participant	9(4)	
Counterparty broker number	9(4)	
Clearing Participant ID of counterparty	X(6)	
Trade quantity	9(11)	
Trade price	9(5)V9(3)	
Trade value	9(11)V9(2)	
Currency code	X(3)	

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<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
Trading method	X(1)	"A" = automatched "E" = semi-automatic special lot "M" = manual (price within normal range) "O" = semi-automatic odd lot "Q" = special lot "P" = odd lot "R" = previous day "S" = manual (price outside normal range or not on spread) "T" = option exercise "V" = overseas "U" = auction matching
Direct indicator	X(1)	Blank for non-direct "X" for direct
Charges	9(5)V9(2)	Zero for non-CCASS trades
Accrued interest	9(11)V9(2)	Zero for non-debt trades, non-CCASS trades
Sign of accrued interest	X(1)	Blank = 0 or positive value "-" = negative value
Shortsell indicator	X(1)	For Seller: N = Non Shortsell Y = Shortsell M = Market Maker A = Index Arbitrage F = Stock Futures Hedging Transaction Blank = none For Buyer: N = Non Shortsell C = Shortsell Cover Blank = none
Origin indicator	X(1)	Blank = none "A" = agency "I" = institutional investor "P" = principal "R" = registered trader
Hedge indicator	X(1)	Blank = none "E" = hedge "N" = non-hedge "L" = hedge liquidation
Record checksum	9(14)	Sum of stock code, trade quantity, trade price, trade value and accrued interest
Filler	X(3)	Reserved for system use
Detail Record:		
Record type	X(1)	"2" = detail records of trade amendments
CCASS/non-CCASS trade indicator	9(1)	"1" = CCASS trades "2" = non-CCASS trades "3" = rejected trades
Stock code	9(5)	

<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
ISIN	X(12)	
Amendment type	X(1)	"1" = new image of add "2" = before image of change "3" = after image of change "4" = old image of delete "5" = after image of rejected change
Amendment number	9(6)	
Isolation indicator	X(1)	For non-CCASS trades, always blank For CCASS trades, rejected trades "1" = to be netted by HKSCC "2" = isolated trades
Reason of isolation	X(1)	"H" = isolated trades, isolated by HKSCC "B" = isolated trades, buy-in "I" = isolated trades, isolated by Exchange Participant Blank for non-CCASS trades, and CCASS netted trades and rejected CCASS netted trades
Buy-sell indicator	X(1)	B, S
Trade time	9(4)	HHMM
Trade reference	9(16)	
Broker number of Exchange Participant	9(4)	
Counterparty broker number	9(4)	
Clearing Participant ID of counterparty	X(6)	
Trade quantity	9(11)	
Trade price	9(5)V9(3)	
Trade value	9(11)V9(2)	
Currency code	X(3)	
Trading method	X(1)	"A" = automatched "E" = semi-automatic special lot "M" = manual (price within normal range) "O" = semi-automatic odd lot "Q" = special lot "P" = odd lot "R" = previous day "S" = manual (price outside normal range or not on spread) "T" = option exercise "V" = overseas "U" = auction matching
Direct indicator	X(1)	Blank for non-direct "X" for direct
Accrued interest	9(11)V9(2)	Zero for non-debt trades, non-CCASS trades
Sign of accrued interest	X(1)	Blank = 0 or positive value "-" = negative value

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<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
Shortsell indicator	X(1)	For Seller: N = Non Shortsell Y = Shortsell M = Market Maker A = Index Arbitrage F = Stock Futures Hedging Transactions Blank = none For Buyer: N = Non Shortsell C = Shortsell Cover Blank = none
Origin indicator	X(1)	Blank = none "A" = agency "P" = principal "R" = registered trader
Hedge indicator	X(1)	Blank = none "E" = hedge "N" = non-hedge "L" = hedge liquidation
Record checksum	9(14)	Sum of stock code, trade quantity, trade price, trade value and accrued interest
Filler	X(9)	Spaces
Filler	X(3)	Reserved for system use
Detail Record (NCP Trade Section) :		
Record type	X(1)	"3" = detail records of NCP trades (only available for GCP when there is trade from its NCP)
CCASS/non-CCASS trade indicator	9(1)	"1" = CCASS trades "2" = non-CCASS trades
Stock code	9(5)	
ISIN	X(12)	
Isolation indicator	X(1)	For non-CCASS trades, always blank For CCASS trades, "1" = to be netted by HKSCC "2" = isolated trades
Reason of isolation	X(1)	"H" = isolated trades, isolated by HKSCC "B" = isolated trades, buy-in "I" = isolated trades, isolated by Exchange Participant Blank for non-CCASS trades, and CCASS netted trades
Buy-sell indicator	X(1)	B, S
Trade time	9(4)	HHMM
Trade reference	9(16)	
NCP Firm ID	9(5)	For China Connect Markets, Firm ID of the NCP will be assigned with a prefix "8" if a different GCP is used

<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
Counterparty broker number	9(4)	
Clearing Participant ID of counterparty	X(6)	
Trade quantity	9(11)	
Trade price	9(5)V9(3)	
Trade value	9(11)V9(2)	
Currency code	X(3)	
Trading method	X(1)	"A" = automatched "E" = semi-automatic special lot "M" = manual (price within normal range) "O" = semi-automatic odd lot "Q" = special lot "P" = odd lot "R" = previous day "S" = manual (price outside normal range or not on spread) "T" = option exercise "V" = overseas "U" = auction matching
Charges	9(5)V9(2)	Zero for non-CCASS trades
Accrued interest	9(11)V9(2)	Zero for non-debt trades, non-CCASS trades
Sign of accrued interest	X(1)	Blank = 0 or positive value "-" = negative value
Shortsell indicator	X(1)	For Seller: "N" = non shortsell "Y" = shortsell "M" = Market Maker "A" = Index Arbitrage "F" = Stock Futures Hedging Transaction Blank= None For Buyer: "N" = non shortsell "C" = shortsell cover Blank= None
Origin indicator	X(1)	Blank= none "A" = agency "I" = institutional investor "P" = principal "R" = registered trader
Hedge Indicator	X(1)	Blank= none "E" = hedge "N" = non hedge "L" = hedge liquidation
Record checksum	9(14)	Sum of stock code, trade quantity, trade price, trade value and accrued interest
Filler	X(9)	For future use
Filler	X(3)	Reserved for system use

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<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
Detail Record (NCP Summary Section) :		
Record type	X(1)	"4" = NCP Summary of Net Settlement Quantity & Money Obligation (only available for GCP when there is trade from its NCP)
NCP Firm ID	9(5)	NCP Firm ID (For China Connect Markets, Firm ID of the NCP will be assigned with a prefix "8" if a different GCP is used)
NCP short name	X(15)	NCP Short Name
CCASS/non-CCASS trade indicator	9(1)	"1" = CCASS trades "2" = non-CCASS trades
CNS/IT trade indicator	X(1)	CCASS trades "C" = CNS trades "I" = Isolated trades Non-CCASS trades Always blank
Stock code	9(5)	
ISIN	X(12)	
Total no of trades	9(13)	Total no of trades done by the NCP for the stock
Net settlement quantity	9(13)	Net Settlement Quantity by the NCP for the stock
Sign of net settlement quantity	X(1)	Blank when Net Settlement Quantity >= 0; "-" otherwise
Currency code	X(3)	
Total net money obligation	9(13)V9(2)	Total net money obligation from the NCP for the stock
Sign of total net money obligation	X(1)	Blank when Total net money obligation >= 0; "-" otherwise
Total net accrued interest	9(13)V9(2)	Total net accrued interest from the NCP for the stock
Sign of total net accrued interest	X(1)	Blank when Total net accrued interest >= 0; "-" otherwise
Record checksum	9(14)	Sum of stock code, total net settlement quantity, total net money obligation and total net accrued interest
Filler	X(24)	Space
Filler	X(3)	Reserved for system use
Detail Record (CA Conversion Section) :		

<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
Record type	X(1)	"5" = detail records of CNS/IT positions being converted due to stock conversion
Original stock code	9(5)	
Original ISIN	X(12)	
Position type	X(3)	CNS, IT
Settlement position number	X(9)	
Original position quantity	9(11)	
Sign of original position quantity	X(1)	Blank = 0 or positive value "-" = negative value
Position amount	9(11)V9(2)	
Sign of position amount	X(1)	Blank = 0 or positive value "-" = negative value
Currency code	X(3)	
New stock code	9(5)	
New ISIN	X(12)	
Converted position quantity	9(11)	
Sign of converted position quantity	X(1)	Blank = 0 or positive value "-" = negative value
Record checksum	9(14)	Sum of original stock code, original position quantity, position amount, new stock code, converted position quantity
Filler	X(38)	For future use
Filler	X(3)	Reserved for system use
Control Record :		
Record type	X(1)	"8" = control trailer
Total number of CCASS trades	9(6)	Not include NCP Trade and NCP Summary Sections
Total number of non-CCASS trades	9(6)	Not include NCP Trade and NCP Summary Sections
Total number of netted trades	9(6)	Not include NCP Trade and NCP Summary Sections
Total number of isolated trades	9(6)	Not include NCP Trade and NCP Summary Sections
Total number of accepted trade amendment detail records	9(6)	Not include NCP Trade and NCP Summary Sections
Total number of rejected trade amendment	9(6)	Not include NCP Trade and NCP Summary Sections
Filler	X(103)	Spaces
Filler	X(3)	Reserved for system use
Control Record :		
Record type	X(1)	"9" = control trailer
Sum of all stock codes	9(10)	Not include NCP Trade, NCP Summary and CA Conversion Sections
Sum of all trade quantities	9(17)	Not include NCP Trade and NCP

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<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
Sum of all trade prices	9(13)	Summary Sections Not include NCP Trade and NCP Summary Sections
Sum of all trade values	9(18)	Not include NCP Trade and NCP Summary Sections
Sum of all accrued interest	9(18)	Not include NCP Trade and NCP Summary Sections
Sum of all record checksums	9(18)	Not include NCP Trade, NCP Summary and CA Conversion Sections
Filler	X(45)	Spaces
Filler	X(3)	Reserved for system use