

Report Data File Layout

INTRA-DAY ISI/SI FULL LIST

This file contains the data information of the *Intra-day ISI/SI Full List*. The record length is 253 bytes.

<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
Control Record		
Record Type	X(1)	'0' for control header
Participant ID	X(6)	Participant ID
Report ID	X(7)	'CSESI02'
Report Name	X(15)	'ISI/SI FULL LST'
Market Code	X(4)	
CCASS Date	9(8)	YYYYMMDD
Generation Time	9(6)	HHMMSS
Filler	X(203)	Spaces
Filler	X(3)	Reserved for system use
Detail Record		
Record Type	X(1)	'1' for SI or ISI with affirmation detail record '2' for ISI without affirmation detail record
Position Type	X(1)	ISI = '1' or SI = '2'
ISI/SI Status	X(1)	'P' = Pending ISI / Pending SI 'U' = Unaffirmed ISI / Unmatched SI / Pending for Affirm ISI 'A' = Pending for Settlement ISI 'M' = Matched SI 'R' = Revoked SI 'C' = Revoked (CP) SI 'H' = RDP Shares On-hold ISI/SI 'V' = Payment Validated ISI/SI 'D' = DVP On-hold 'S' = Settled ISI/SI 'W' = Unwind ISI 'O' = Matched on-hold SI 'B' = Matched on-hold (CP) SI
Settlement Date	X(8)	YYYYMMDD
Counterparty Participant ID	X(6)	
Stock Code	X(5)	
ISIN	X(12)	
Instruction Type	X(1)	'D' = Deliver 'R' = Receive
Payment Instruction	X(1)	'D' = DVP 'F' = FOP

Section 4.4
Report Data Files Outlay

<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
		'R' = RDP
Deal Code	X(7)	Only Payment Instruction = 'R' & status 'H', 'V', and 'S'
ISI/SI Input Number	X(9)	
Settlement Position Number	X(9)	Blank for status 'P' & 'U'
Settlement Account	X(8)	Padded with leading blank space if account number contains less than 8 digits
Settlement Quantity	9(11)	
Money Obligation	9(11)V9(2)	
Settlement Currency code	X(3)	
Actual settlement amount	9(11)V9(2)	Zero for status 'P' & 'U' or SI matched with no amount variance for both parties
Purpose of ISI/SI	X(1)	
DI Required	X(1)	Blank for status 'Settled'
DVP On-hold Required	X(1)	For status 'P/U/A/D/S/W'
Internal Reference	X(10)	
Client Account Number	X(15)	
Client Name	X(15)	
Counterparty Client Account Number	X(15)	Blank for status 'P' & 'U'
SI Linkage Reference	X(15)	
Record Check Sum	9(14)	Sum of Settlement Date, Stock Code, Settlement Quantity and Money Obligation
Hold Matched SI / Hold before settlement ISI	X(1)	'Y'=Hold matched SI from settlement / Hold before settlement ISI 'N'=To be included for settlement in the next BSR or by Input DI
System Revoked SI	X(1)	'*' = For revoked SI by system due to mismatched with TSF Stock Account Blank for others
Processing Reference	X(40)	Blank for ISI
Same Day DvP SI	X(1)	Indicate whether same day settlement finality in China Connect SI via RMB DvP is support 'Y' = both parties' designated banks support same day settlement run 'N' = counterparty's designated bank does not support same day settlement run ' ' = inputting party's designated bank does not support same day settlement run
Filler	X(11)	Spaces
Filler	X(3)	Reserved for system use
Control Record		
Record Type	X(1)	'9' for control trailer

<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
Total number of SI records	9(7)	
Total number of ISI records	9(7)	
Sum of all Stock Code	9(11)	
Sum of all Settlement Quantity	9(18)	
Sum of all Money Obligation	9(18)	
Sum of all record checksums	9(18)	
Filler	X(170)	Spaces
Filler	X(3)	Reserved for system use