

Report Data File Layout

INTRA-DAY SETTLED POSITION REPORT

This file contains the data information of the *Intra-day Settled Position Report*. The record length is 176 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)	"CSESP04"
Report name	X(15)	"ID SETT POS RPT"
Market code	X(4)	
CCASS date	9(8)	YYYYMMDD
Filler	X(132)	Spaces
Filler	X(3)	Reserved for system use
Detail Record		
Record type	X(1)	"1" = detail records of settled positions
Stock code	9(5)	
ISIN	X(12)	
Position type	X(3)	CNS, IT, SI, ISI
Settlement date	9(8)	YYYYMMDD
Settlement position number	X(9)	
Buy-in trade indicator/SI purpose indicator	X(1)	
Counterparty participant ID	X(6)	
Settlement method	X(2)	
Settlement account number	X(8)	Padded with leading blank space if account number contains less than 8 digits
Settlement quantity	9(11)	
Sign of settlement quantity	X(1)	Blank = 0 or positive value "-" = negative value
Settlement money obligation	9(11)V9(2)	
Sign of settlement money obligation	X(1)	Blank = 0 or positive value "-" = negative value
Settlement Currency code	X(3)	
Partial settlement indicator	X(1)	Blank, P
Internal reference	X(16)	

Section 4.4
Report Data Files Outlay

<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
User ID	X(8)	
Accrued interest	9(11)V9(2)	Zero for non-debt position
Sign of accrued interest	X(1)	Blank = zero or positive value “-” = negative value
Adjustment Indicator	X(1)	Blank= not adjusted “1” = due to floating rate change “2” = due to typhoon/ rainstorm “3” = add 1 settlement day interest “4” = add 1 bank day interest “5” = accrued interest recalculation
SI Linkage Reference	X(15)	
Record checksum	9(14)	Sum of stock code, settlement date, settlement quantity, settlement money obligation and accrued interest
Settlement Time	X(15)	In the format of HH.MM.SS.NNNNNN where NNNNNN representing a micro-second of a second
Filler	X(5)	Spaces
Filler	X(3)	Reserved for system use
Control Record		
Record type	X(1)	“9” = control trailer
Total number of settled positions	9(7)	
Sum of all stock codes	9(11)	
Sum of all settlement quantities	9(18)	
Sum of all settlement money obligations	9(18)	
Sum of all accrued interest	9(18)	
Sum of all record checksums	9(18)	
Filler	X(82)	Spaces
Filler	X(3)	Reserved for system use