

Report Data File Layout

NEXT SETTLEMENT DAY DUE/OVERDUE POSITION REPORT

This file contains the data information of the Next Settlement Day Due/Overdue Position Report. The record length is 166 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)	'CSEOP01'
Report name	X(15)	'DUE/OVERDUE POS'
Market code	X(4)	
CCASS date	9(8)	YYYYMMDD
Filler	X(122)	Spaces
Filler	X(3)	Reserved for system use
Detail Record		
Record type	X(1)	'1' = detail records of due/overdue (exclude ISI Without Affirmation) positions
Stock code	9(5)	
ISIN code	X(12)	
Position type	X(3)	CNS, IT, SI, ISI
Settlement date	9(8)	YYYYMMDD
Settlement position number	X(9)	
Buy-in indicator/SI purpose indicator	X(1)	
DI required indicator	X(1)	
Counterparty participant ID	X(6)	
Settlement account number	X(8)	Padded with leading blank space if account number contains less than 8 digits
Quantity	9(11)	
Sign of quantity	X(1)	Blank = 0 or positive value '-' = negative value
Money amount	9(11)V9(2)	
Sign of money amount	X(1)	Blank = 0 or positive value '-' = negative value
Settlement Currency code	X(3)	
Partial settlement indicator	X(1)	Blank = fully settled P = partial settlement, only applicable to CNS or IT positions
Internal reference	X(16)	For IT positions, trade reference number from SEHK
Remarks	X(9)	
Accrued interest	9(11)V9(2)	Zero for non-debt position

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<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
Sign of accrued interest	X(1)	Blank = 0 or position value
Adjustment Indicator	X(1)	Blank = not adjusted '1'= due to floating rate change '2'= due to typhoon/ rainstorm '3'= add 1 stm 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, quantity and money amount and accrued interest
Hold Matched SI	X(1)	'Y' = hold matched SI from settlement 'N' = to be included for settlement in the next BSR
Filler	X(9)	Blank for other positions Spaces
Filler	X(3)	Reserved for system use
Detail Record		
Record type	X(1)	'2' = detail records of account balances
Stock code	9(5)	
ISIN code	X(12)	
Stock account code	X(8)	blank space = associated stock account balance representing total balance for all SSA with Statement Service (i.e. accounts starting from 21 onwards) ' 1' = the clearing account ' 2' to ' 17'= stock account number ' 19' = the stock lending A/C ' 20' = the general stock collateral account
Stock account balance	9(15)	
Sign of stock account balance	X(1)	Blank = 0 or positive value '-' = negative value
Record checksum	9(16)	Sum of stock code and account balance
Filler	X(105)	Spaces
Filler	X(3)	Reserved for system use
Detail Record		
Record type	X(1)	'3' = detail records of due/overdue positions of ISI (Without Affirmation)
Stock code	9(5)	
ISIN code	X(12)	
Position type	X(3)	ISI
Settlement date	9(8)	YYYYMMDD
Settlement position number	X(9)	
Buy-in indicator/SI purpose indicator	X(1)	

<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
DI required indicator	X(1)	
Counterparty participant ID	X(6)	
Settlement account number	X(8)	Padded with leading blank space if account number contains less than 8 digits
Quantity	9(11)	
Sign of quantity	X(1)	Blank = 0 or positive value '-' = negative value
Money amount	9(11)V9(2)	
Sign of money amount	X(1)	Blank = 0 or positive value '-' = negative value
Settlement Currency code	X(3)	
Partial settlement indicator	X(1)	Blank for ISI positions
Internal reference	X(16)	
Remarks	X(9)	
Accrued interest	9(11)V9(2)	Zero for non-debt position
Sign of accrued interest	X(1)	Blank = 0 or position value '-' = negative value
Adjustment Indicator	X(1)	Blank = not adjusted '1' = due to floating rate change '2' = due to typhoon/ rainstorm '3' = add 1 stm 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, quantity and money amount and accrued interest
Filler	X(10)	Spaces
Filler	X(3)	Reserved for system use
Detail Record		
Record type	X(1)	'4' = detail records of settlement position conversion audit trail
Original stock code	9(5)	
Original ISIN code	X(12)	
New stock code	9(5)	
New ISIN code	X(12)	
Position type	X(3)	CNS, IT, SI, ISI
Settlement date	9(8)	YYYYMMDD
Cancelled settlement position number	X(9)	
New settlement position number	X(9)	
DI required indicator	X(1)	
Counterparty participant ID	X(6)	
Original outstanding quantity	9(11)	
Sign of original outstanding quantity	X(1)	Blank = 0 or positive value '-' = negative value

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<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
Converted outstanding quantity	9(11)	
Sign of converted outstanding quantity	X(1)	Blank = 0 or positive value '-' = negative value
Money amount	9(11)V9(2)	
Sign of money amount	X(1)	Blank = 0 or positive value '-' = negative value
Settlement Currency code	X(3)	
Partial settlement indicator	X(1)	Blank = fully settled P = partial settlement
Internal reference	X(16)	For IT positions = trade reference number from SEHK
SI Linkage Reference	X(15)	
Realtime DVP indicator	X(1)	'Y'= Position with money settlement via Realtime DVP Blank for others
ISI without affirmation indicator	X(1)	'Y'= ISI without affirmation required Blank for others
Hold Matched SI	X(1)	'Y'=Hold matched SI from settlement 'N'= To be included for settlement in the next BSR Blank for other positions
Record checksum	9(14)	Sum of original stock code, new stock code, settlement date, original quantity, converted quantity and money amount
Filler	X(2)	Spaces
Filler	X(3)	Reserved for system use
Control Record		
Record type	X(1)	'9' = control trailer
Total number of due/overdue positions	9(7)	For due/overdue positions, including ISI positions without affirmation
Total number of account balances	9(6)	For detail record type '2', account balances only
Sum of all stock codes	9(10)	For all record types except detail record type '4' settlement position conversion audit trail
Sum of all quantities	9(18)	For due/overdue positions, including ISI positions without affirmation
Sum of all money amounts	9(18)	For due/overdue positions, including ISI positions without affirmation
Sum of all account balances	9(18)	For account balances only
Sum of all accrued interest	9(18)	For due/overdue debt positions, including ISI positions without affirmation
Sum of all record checksums	9(18)	For all record types except detail record type '4' settlement position conversion audit trail
Filler	X(49)	Spaces
Filler	X(3)	Reserved for system use