

Report Data File Layout

SETTLEMENT REPORT

This file contains the data information of the *Settlement Report*. The record length is 196 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)	'CSESE01'
Report name	X(15)	'SETTLEMENT RPT'
Market code	X(4)	
CCASS date	9(8)	YYYYMMDD
Filler	X(152)	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 code	X(12)	
Stock normal price	9(7)V9(5)	
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)	
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 '-' = negative value
Settlement money obligation	9(11)V9(2)	
Sign of settlement money obligation	X(1)	Blank = 0 or positive '-' = negative value
Settlement Currency code	X(3)	
Partial settlement indicator	X(1)	Blank, P
Charges	9(5)V9(2)	
EPI number	X(9)	
Internal reference	X(16)	

Section 4.4
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<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
Accrued interest	9(11)V9(2)	Zero for non-debt position
Sign of accrued interest	X(1)	Blank = 0 or positive '-' = negative value
Adjustment Indicator	X(1)	' ' = 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, settlement quantity, settlement money obligation and accrued interest
Filler	X(20)	Spaces
Filler	X(3)	Reserved for system use
Detail Record		
Record Type	X(1)	'2' = detail records of cancelled/purged/revoked 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 '-' = negative value
Amount	9(11)V9(2)	
Sign of amount	X(1)	Blank = 0 or positive '-' = negative value
Settlement Currency code	X(3)	
Partial settlement indicator	X(1)	Blank, P
Internal reference	X(16)	
Remarks	X(7)	
Accrued interest	9(11)V9(2)	Zero for non-debt position
Sign of accrued interest	X(1)	Blank = 0 or positive '-' = negative value
SI Linkage Reference	X(15)	
Record checksum	9(14)	Sum of stock code, settlement date,

<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
		quantity, amount and accrued interest
Matched on-hold SI Indicator	X(1)	'H' = Hold matched SI record ' ' = Not a Hold matched SI record
Filler	X(42)	Spaces
Filler	X(3)	Reserved for system use
Detail Record		
Record Type	X(1)	'3'= detail records of unsettled 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 '-' = negative value
Amount	9(11)V9(2)	
Sign of amount	X(1)	Blank = 0 or positive '-' = negative value
Settlement Currency code	X(3)	
Partial settlement indicator	X(1)	Blank, P
Internal reference	X(16)	
Remarks	X(7)	
Accrued interest	9(11)V9(2)	Zero for non-debt position
Sign of accrued interest	X(1)	Blank = 0 or positive '-' = negative value
Adjustment Indicator	X(1)	' ' = 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 amount and accrued interest
Matched on-hold SI Indicator	X(1)	'H' = Hold matched SI record ' ' = Not a Hold matched SI record
Filler	X(41)	Spaces

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<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
Filler	X(3)	Reserved for system use
Detail Record		
Record type	X(1)	'4'= detail records of change DI requirement activity
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 after changing	X(1)	
DI required indicator before changing	X(1)	
Delivering account	X(8)	Padded with leading blank space if account number contains less than 8 digits
Counterparty participant ID	X(6)	
Quantity	9(11)	
Sign of quantity	X(1)	Blank = 0 or positive '-' = negative value
Amount	9(11)V9(2)	
Sign of amount	X(1)	Blank = 0 or positive '-' = negative value
Settlement Currency code	X(3)	
Partial settlement indicator	X(1)	Blank, P
User	X(8)	
Time	9(6)	HHMMSS
Accrued interest	9(11)V9(2)	Zero for non-debt position
Sign of accrued interest	X(1)	Blank = 0 or positive '-' = negative value
Record checksum	9(14)	Sum of stock code, settlement date, quantity, amount and accrued interest
Matched on-hold SI Indicator	X(1)	'H' = Hold matched SI record ' ' = Not a Hold matched SI record
Filler	X(65)	Spaces
Filler	X(3)	Reserved for system use
Detail Record		
Record type	X(1)	'5'= detail records of adjustments
Stock code	9(5)	
ISIN code	X(12)	
Position type	X(3)	CNS, IT, SI, ISI

<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
Settlement date	9(8)	YYYYMMDD
Settlement position number	X(9)	
Buy-in indicator/SI purpose indicator	X(1)	
Counterparty participant ID	X(6)	
Money Obligation	9(11)V9(2)	
Sign of money obligation	X(1)	Blank = 0 or positive '-' = negative value
Accrued interest before image	9(11)V9(2)	
Sign of accrued interest	X(1)	Blank = 0 or positive '-' = negative value
Accrued interest after image	9(11)V9(2)	
Sign of accrued interest	X(1)	Blank = 0 or positive '-' = negative value
Settlement Amount	9(11)V9(2)	
Sign of settlement amount	X(1)	Blank = 0 or positive '-' = negative value
EPI amount	9(11)V9(2)	
Sign of EPI amount	X(1)	Blank = 0 or positive '-' = negative value
Settlement Currency code	X(3)	
EPI number	X(9)	
Adjustment indicator	X(1)	' ' = 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
Record checksum	9(14)	Sum of stock code, settlement date, money obligation, settlement amount, EPI amount, both before and after image of accrued interest
Filler	X(51)	Spaces
Filler	X(3)	Reserved for system use
Control Record		
Record type	X(1)	'9'= control trailer
Total number of settled positions	9(7)	
Total number of cancelled/purged/revoked positions	9(7)	
Total number of unsettled positions	9(7)	
Total number of change DI requirement activity	9(7)	

Section 4.4

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<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
Total number of adjustment records	9(7)	
Sum of all stock codes	9(11)	
Sum of all settlement quantities, delivering and receiving quantities	9(18)	
Sum of all money obligations and amounts	9(18)	
Sum of all accrued interest	9(18)	
Sum of all record checksum	9(18)	
Filler	X(74)	Spaces
Filler	X(3)	Reserved for system used