

Report Data File Layout

TSF CONFIRMATION REPORT

This file contains the data information of the *TSF Confirmation Report*. The record length is 200 bytes.

| <u>Data item</u> | <u>Data size</u> | <u>Remarks</u> |
|-------------------------|------------------|-------------------------|
| Control Record : | | |
| Record Type | X(2) | '00' = control header |
| Participant ID | X(6) | |
| Report ID | X(7) | 'CSETF07' |
| Report File Name | X(15) | 'TSF CONFIRM' |
| Market Code | X(4) | |
| Report Date | 9(8) | YYYYMMDD |
| Filler | X(155) | Spaces |
| Filler | X(3) | Reserved for system use |

Detail Record :

Provisional TSF Trade / TSF FX Transaction

| | | |
|-----------------------------------|------------|--|
| Record Type | X(2) | '01' = Provisional TSF FX Transactions / Stock Release Requests Detail |
| Detail Type | X(2) | '01' = TSF FX Transaction details |
| Trade Date | 9(8) | TSF Trade / TSF FX Transaction Execution Date |
| Settlement Date | 9(8) | Settlement Date of TSF FX Transaction |
| Stock Code | 9(5) | |
| ISIN | X(12) | |
| Buy-Sell Indicator | X(1) | 'B' = Buy 'S' = Sell |
| Trade Time | 9(4) | HHMM |
| Trade Reference | 9(16) | |
| Trade Quantity | 9(15) | |
| Trade Quantity Sign | X(1) | Blank when trade quantity >=0, otherwise '-' |
| Currency Code of Trade Price | X(3) | Always 'CNY' |
| Trade Price | 9(7)V9(5) | |
| Currency Code of TSF Trade Amount | X(3) | Always 'CNY' |
| TSF Trade Amount (RMB) | 9(15)V9(2) | |

Section 4.4

Report Data Files Layout

| <u>Data item</u> | <u>Data size</u> | <u>Remarks</u> |
|---------------------------------------|------------------|--|
| Sign of TSF Trade Amount (RMB) | X(1) | <ul style="list-style-type: none">• Blank TSF Trade Amount ≥ 0 (TSF Sell Trade). Participant sell RMB with TSF Buy RMB FX rate• '-' TSF Trade Amount < 0 (TSF Buy Trade). Participant buy RMB with TSF Sell RMB FX rate |
| Broker Number of Exchange Participant | 9(4) | |
| Counterparty Broker Number | 9(4) | |
| Counterparty Broker ID | X(6) | |
| Trading Method | X(1) | 'A' = Automatched 'E', = Semi-automatic special lot 'O' = Semi-automatic odd lot 'U' = Auction Matching |
| Direct Indicator | X(1) | Blank for non-direct, 'X' for direct |
| 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 'P' = Principal 'R' = Registered Trader |
| Hedge Indicator | X(1) | Blank = None 'E' = Hedge 'N' = Non-Hedge 'L' = Hedge Liquidation |
| Isolation Indicator | X(1) | Always = '1' for TSF Trade |
| Reason of Isolation | X(1) | Always = Blank for TSF Trade |
| Record Checksum | 9(18) | Sum of stock codes, trade quantities, trade prices, trade amounts. All fields are unsigned |
| Filler | X(48) | Spaces |
| Filler | X(3) | Reserved for system use |

Summary Total for Provisional TSF Trade / TSF FX Transaction

| | | |
|-------------|------|--|
| Record Type | X(2) | '01' = Provisional TSF FX Transactions / Stock Release Requests Detail |
|-------------|------|--|

| <u>Data item</u> | <u>Data size</u> | <u>Remarks</u> |
|--|------------------|--|
| Detail Type | X(2) | '02' = TSF trade aggregated totals by trading session and net totals of the trade day for each TSF Stock |
| Trade Date | 9(8) | TSF FX Transaction Execution Date |
| Settlement Date | 9(8) | Settlement Date of TSF FX Transaction |
| Stock Code | 9(5) | |
| ISIN | X(12) | |
| Session | X(1) | 'A' – Morning session 'P' – Afternoon session 'T' – Total for all sessions |
| Buy/Sell | X(1) | 'B' – Aggregate Buy 'S' – Aggregate Sell 'N' – Net Total for buy and sell |
| Total Qty | 9(15) | |
| Sign of Total Qty | X(1) | <ul style="list-style-type: none"> • Blank TSF Trade Quantity ≥ 0 (Net TSF Buy Trade). Shares to be earmarked in TSF Stock a/c #18 • '-' TSF Trade Quantity < 0 (Net TSF Sell Trade). Share to be de-earmarked from TSF Stock a/c #18 to Clearing a/c #01 |
| Currency Code of Total TSF Trade Amount (RMB) | X(3) | Always 'CNY' |
| Total TSF Trade Amount (RMB) | 9(15)V9(2) | |
| Total TSF Trade Amount (RMB) Sign | X(1) | <ul style="list-style-type: none"> • '-' Total TSF Trade Amount < 0 (TSF Buy Trade). Participant buy RMB with TSF Sell RMB FX rate • Blank Total TSF Trade Amount ≥ 0 (TSF Sell Trade). Participant to sell RMB with TSF Buy RMB FX rate |
| Currency Code of Total TSF Trade Amount in HKD | X(3) | Always 'HKD' |
| Total TSF Trade Amount in HKD | 9(15)V9(2) | |
| Sign of Total TSF Trade Amount in HKD | X(1) | <ul style="list-style-type: none"> • '-' Total TSF Trade Amount in HKD < 0 (TSF Buy Trade). Amount in HKD to be paid by the participant for buying RMB • Blank Total TSF Trade Amount in HKD ≥ 0 (TSF Sell Trade). Amount in HKD to be received by participant upon selling of RMB |
| Record Checksum | 9(18) | Sum of all stock codes, quantities, amount in RMB, amount in HKD. All fields are unsigned |
| Filler | X(82) | Spaces |
| Filler | X(3) | Reserved for system use |

Section 4.4
Report Data Files Layout

| <u>Data item</u> | <u>Data size</u> | <u>Remarks</u> |
|---|------------------|--|
| Provisional TSF FX Position | | |
| Provisional Trade Position for TSF Stock not using TSF | | |
| Provisional CNS Position | | |
| Record Type | X(2) | '01' = Provisional TSF FX Transactions / Stock Release Requests Detail |
| Detail Type | X(2) | '12' = Provisional TSF Position '13' = Provisional Non-TSF Position '14' = Provisional CNS Position |
| Trade Date | 9(8) | Trade Execution Date |
| Settlement Date | 9(8) | Settlement Date |
| Stock Code | 9(5) | |
| ISIN | X(12) | |
| TSF FX Transaction No / Position No | X(9) | <ul style="list-style-type: none"> • Detail Type 12 : TSF FX Transaction No • Detail Type 13 : Blank • Detail Type 14 : Blank |
| Position Qty | 9(15) | <ul style="list-style-type: none"> • Detail Type 12 : Provisional TSF Position Quantity • Detail Type 13 : Provisional Non-TSF Position Quantity • Detail Type 14 : Provisional CNS Position Quantity |
| Sign of Position Qty | X(1) | <ul style="list-style-type: none"> • Blank Position Quantity ≥ 0 (Net TSF Buy Trade). Shares to be earmarked in TSF Stock a/c #18 • '-' Position Quantity < 0 (Net TSF Sell Trade). Shares to be de-earmarked from TSF stock a/c #18 to Clearing a/c #01 |
| Currency Code of Position Amount (RMB) | X(3) | Always 'CNY' |
| Position Amount (RMB) | 9(15)V9(2) | <ul style="list-style-type: none"> • Detail Type 12 : Provisional TSF Position Amount • Detail Type 13 : Provisional Non-TSF Position Amount • Detail Type 14 : Provisional CNS Position Amount |

| <u>Data item</u> | <u>Data size</u> | <u>Remarks</u> |
|--|------------------|--|
| Sign of Position Amount (RMB) | X(1) | <ul style="list-style-type: none"> Detail Type 12 : Sign of Provisional TSF Position Amount (RMB). '–' Total TSF Position Amount (RMB) < 0 (TSF Buy Trade). Participant buy RMB with TSF Sell RMB FX rate Blank Total TSF Position Amount >= 0 (TSF Sell Trade). Participant sell RMB with TSF Buy RMB FX rate Detail Type 13 : Sign of Provisional Non-TSF Position Amount (RMB) Detail Type 14 : Sign of Provisional CNS Position Amount (RMB). |
| Currency Code of TSF Position Amount (HKD Eqv) | X(3) | Always 'HKD' |
| TSF Position Amount (HKD Eqv) | 9(15)V9(2) | <ul style="list-style-type: none"> Detail Type 12 : TSF Position Amount (HKD) Detail Type 13 : Always 0 Detail Type 14 : Always 0 |
| Sign of TSF Position Amount (HKD Eqv) | X(1) | <ul style="list-style-type: none"> Detail Type 12 : Blank Total TSF Position Amount (HKD) >= 0 (TSF Sell Trade) Amount in HKD to be received by participant upon selling RMB '–' Total TSF Position Amount (HKD) < 0 (TSF Buy Trade). Amount in HKD to be paid by participant for buying RMB Detail Type 13 : Always Blank Detail Type 14 : Always Blank |
| Record Checksum | 9(18) | Sum of stock codes, quantities, amount in RMB, amount in HKD. All fields are unsigned |
| Filler | X(75) | Spaces |
| Filler | X(3) | Reserved for system use |

Provisional TSF Stock Release Request

| | | |
|-----------------------------|-------|--|
| Record Type | X(2) | '01' = Provisional TSF FX Transactions / Stock Release Requests Detail |
| Detail Type | X(2) | '51' = TSF Stock Release Request |
| Release Date | 9(8) | Stock Release Request Date |
| Settlement Date | 9(8) | Payment Settlement Date for Stock Release Request |
| Stock Code | 9(5) | |
| ISIN | X(12) | |
| Stock Release Time | 9(4) | HHMM |
| Stock Release Request No | X(9) | |
| Delivering Stock Account No | X(8) | TSF Stock Account (#17/18) which the shares to be released from |

Section 4.4

Report Data Files Layout

| <u>Data item</u> | <u>Data size</u> | <u>Remarks</u> |
|---|------------------|---|
| Receiving Stock Account No | X(8) | Stock account which the shares to be transferred into |
| Release Quantity | 9(15) | Share quantity to be released |
| Release Quantity Sign | X(1) | Always '-' |
| Currency Code of Release Amount (RMB) | X(3) | Always 'CNY' |
| Release Amount (RMB) | 9(15)V9(2) | Payable amount in RMB |
| Sign of Release Amount (RMB) | X(1) | Always '-' |
| Currency Code of Release Amount (HKD Eqv) | X(3) | Always 'HKD' |
| Release Amount (HKD Eqv) | 9(15)V9(2) | Receivable amount in HKD |
| Sign of Release Amount (HKD Eqv) | X(1) | Always blank |
| Record Checksum | 9(18) | Sum of stock codes, quantities, amount in RMB, amount in HKD All fields are unsigned |
| Filler | X(55) | Spaces |
| Filler | X(3) | Reserved for system use |

Final TSF FX Position

Final Trade Position for TSF Stock not using TSF

Final CNS Position

| | | |
|-----------------|-------|--|
| Record Type | X(2) | '02' = Final TSF FX Transactions / Stock Release Requests Detail |
| Detail Type | X(2) | '12' = Final TSF Position '13' = Final Non-TSF Position '14' = Final CNS Position |
| Trade Date | 9(8) | TSF FX Transaction Execution Date |
| Settlement Date | 9(8) | Settlement Date of TSF FX Transaction |
| Stock Code | 9(5) | |
| ISIN | X(12) | |
| Ref No | X(9) | <ul style="list-style-type: none">• Detail Type 12 : TSF FX Transaction No for TSF Position• Detail Type 13 : Blank for Non-TSF Position• Detail Type 14 : Settlement Position No for CNS Position |
| Position Qty | 9(15) | <ul style="list-style-type: none">• Detail Type 12 : Provisional TSF Position Quantity• Detail Type 13 : Provisional Non-TSF Position Quantity• Detail Type 14 : Provisional CNS Position Quantity |

| <u>Data item</u> | <u>Data size</u> | <u>Remarks</u> |
|--|------------------|---|
| Sign of Position Qty | X(1) | <ul style="list-style-type: none"> • Blank Position Quantity ≥ 0. (Net TSF Buy Trade). Shares to be earmarked in TSF Stock a/c #18 • '-' Position Quantity is < 0. (Net TSF Sell Trade). Shares to be de-earmarked from TSF Stock a/c #18 to Clearing a/c #01 |
| Currency Code of Position Amount (RMB) | X(3) | Always 'CNY' |
| Position Amount (RMB) | 9(15)V9(2) | <ul style="list-style-type: none"> • Detail Type 12 : Provisional TSF Position Amount • Detail Type 13 : Provisional Non-TSF Position Amount • Detail Type 14 : Provisional CNS Position Amount |
| Sign of Position Amount (RMB) | X(1) | <ul style="list-style-type: none"> • Detail Type 12 : Sign of Provisional TSF Position Amount. • '-' Position Amount < 0 (TSF Buy Trade). Participant buy RMB with TSF Sell RMB FX rate • Blank Position Amount ≥ 0 (TSF Sell Trade). Participant sell RMB with TSF Buy RMB FX rate • Detail Type 13 : Sign of Provisional Non-TSF Position Amount • Detail Type 14 : Sign of Provisional CNS Position Amount. |
| Currency Code of TSF Position Amount (HKD Eqv) | X(3) | Always 'HKD' |
| TSF Position Amount (HKD Eqv) | 9(15)V9(2) | <ul style="list-style-type: none"> • Detail Type 12 : TSF Position Amount (HKD) • Detail Type 13 : Always 0 • Detail Type 14 : Always 0 |
| Sign of TSF Position Amount (HKD Eqv) | X(1) | <ul style="list-style-type: none"> • Detail Type 12 : Blank Total TSF Position Amount (HKD) ≥ 0 (TSF Sell Trade). Participant sell RMB with TSF Buy RMB FX rate • '-' Total TSF Position Amount (HKD) < 0 (TSF Buy Trade). Participant buy RMB with TSF Sell RMB FX rate • Detail Type 13 : Always Blank • Detail Type 14 : Always Blank |
| Adjustment Indicator | X(1) | <ul style="list-style-type: none"> • Detail Type 12 : Y – Record adjusted N – No record adjusted • Detail Type 13 : Always blank • Detail Type 14 : Always blank |
| Record Checksum | 9(18) | Sum of stock codes, quantities, amount in RMB, amount in HKD |
| Filler | X(74) | All fields are unsigned Spaces |

Section 4.4

Report Data Files Layout

| <u>Data item</u> | <u>Data size</u> | <u>Remarks</u> |
|--|------------------|---|
| Filler | X(3) | Reserved for system use |
| <i>Final TSF FX Position undergone Corporate Actions 'CA' i.e. Consolidation / Splitting / Change of Stock Code</i> | | |
| Record Type | X(2) | '02' = Final TSF FX Transactions / Stock Release Requests Detail |
| Detail Type | X(2) | '22' = Consolidation / Splitting / Change of Stock Code of Final TSF Position '23' = Consolidation / Splitting / Change of Stock Code of Final Non-TSF Position '24' = Consolidation / Splitting / Change of Stock Code of Final CNS Position |
| Trade Date | 9(8) | TSF Trade / TSF FX Transaction Execution Date |
| Settlement Date | 9(8) | For TSF FX Transaction, Settlement Date of TSF Trade / TSF FX Transaction |
| Stock Code (New) | 9(5) | New Stock Code after CA |
| ISIN (New) | X(12) | New ISIN after CA |
| Reference No | X(9) | <ul style="list-style-type: none">• Detail Type 22 : TSF FX Transaction No for TSF Position• Detail Type 23 : Blank for Non-TSF Position• Detail Type 24 : Settlement Position No for CNS Position |
| Position Qty (New) | 9(15) | New Position Quantity after CA |
| Sign of Position Qty (New) | X(1) | <ul style="list-style-type: none">• Blank New Position Quantity ≥ 0• '-' New Position Quantity < 0 |
| Stock Code (Original) | 9(5) | Original Stock Code before CA |
| ISIN (Original) | X(12) | ISIN of original Stock Code |
| Position Qty (Original) | 9(15) | Original Position Quantity before CA |
| Sign of Position Qty (Original) | X(1) | <ul style="list-style-type: none">• Blank Original Position Quantity ≥ 0• '-' Original Position Quantity < 0 |
| Record Checksum | 9(18) | Sum of stock codes, quantities, amount in RMB, amount in HKD. All fields are unsigned |
| Filler | X(84) | Spaces |
| Filler | X(3) | Reserved for system use |

Final TSF Stock Release Request

| | | |
|-----------------|------|--|
| Record Type | X(2) | '02' = Final TSF FX Transactions / Stock Release Requests Detail |
| Detail Type | X(2) | '51' = Stock Release Request |
| Release Date | 9(8) | Stock Release Request Date |
| Settlement Date | 9(8) | Settlement Date |
| Stock Code | 9(5) | |

| <u>Data item</u> | <u>Data size</u> | <u>Remarks</u> |
|---|------------------|--|
| ISIN | X(12) | |
| Stock Release Time | 9(4) | Always blank |
| Reference No | X(9) | Stock Release Request Number |
| Delivering TSF Stock Account No | X(8) | Always blank |
| Receiving Stock Account No | X(8) | Always blank |
| Release Quantity | 9(15) | Always '0' |
| Release Quantity Sign | X(1) | Always blank |
| Currency Code of Release Amount (RMB) | X(3) | Always 'CNY' |
| Release Amount (RMB) | 9(15)V9(2) | Payable amount in RMB |
| Sign of Release Amount (RMB) | X(1) | Always '-' |
| Currency Code of Release Amount (HKD Eqv) | X(3) | Always 'HKD' |
| Release Amount (HKD Eqv) | 9(15)V9(2) | Receivable amount in HKD |
| Sign of Release Amount (HKD Eqv) | X(1) | Always blank |
| Record Checksum | 9(18) | Sum of stock codes, quantities, amount in RMB, amount in HKD. All fields are unsigned |
| Filler | X(55) | Spaces |
| Filler | X(3) | Reserved for system use |

Provision Summary of Stock Transfer for TSF FX Transaction

| | | |
|--------------------------------------|--------|---|
| Record Type | X(2) | '03' = Provisional Stock Transfer and Money Obligation |
| Detail Type | X(2) | '01' = Summary of TSF Stock Transfer |
| Trade Date | 9(8) | Trade / TSF FX Transaction Execution Date |
| Settlement Date | 9(8) | Share Transfer Date / Settlement Date of Money Obligation |
| Stock Code | 9(5) | |
| Share Transfer Qty | 9(15) | No of shares to be transferred on Settlement Date |
| Sign of TSF Position Qty | X(1) | <ul style="list-style-type: none"> • Blank TSF Position Quantity ≥ 0. Shares to be earmarked in TSF Stock a/c #18 • '-' TSF Position Quantity < 0. Shares to be de-earmarked from TSF stock a/c #18 to Clearing a/c #01 |
| Provisional CNS Position Qty | 9(15) | <ul style="list-style-type: none"> • Provisional CNS Position Quantity |
| Provisional Sign of CNS Position Qty | X(1) | <ul style="list-style-type: none"> • Blank CNS Position Quantity ≥ 0. • '-' CNS Position Quantity < 0 |
| Record Checksum | 9(18) | Sum of stock codes, quantities All fields are unsigned |
| Filler | X(122) | Spaces |
| Filler | X(3) | Reserved for system use |

Section 4.4

Report Data Files Layout

| <u>Data item</u> | <u>Data size</u> | <u>Remarks</u> |
|--|------------------|--|
| <i>Provision Summary of Money Obligation for TSF FX Transaction</i> | | |
| Record Type | X(2) | '03' = Provisional Stock Transfer and Money Obligation |
| Detail Type | X(2) | '02' = Summary of money obligation |
| Trade Date | 9(8) | Trade Execution Date |
| Settlement Date | 9(8) | Share Transfer Date / Settlement Date of Money Obligation |
| Stock Code | 9(5) | |
| Currency Code of CNS Position Amount | X(3) | Always 'CNY' |
| CNS Position Amount (RMB) | 9(15)V9(2) | CNS Position Amount in RMB for each stock |
| Sign of CNS Position Amount (RMB) | X(1) | Blank when CNS Position Amount (RMB) >= 0, otherwise '-' |
| Currency Code of Non-TSF Position Amount (RMB) | X(3) | Always 'CNY' |
| Non-TSF Position Amount (RMB) | 9(15)V9(2) | Non-TSF Position Amount in RMB for each stock |
| Sign of Non-TSF Position Amount (RMB) | X(1) | Blank when Non-TSF Position Amount (RMB) >= 0, otherwise '-' |
| Currency Code of TSF Position Amount (RMB) | X(3) | Always 'CNY' |
| TSF Position Amount (RMB) | 9(15)V9(2) | TSF Position Amount in RMB for each stock |
| Sign of TSF Position Amount (RMB) | X(1) | Blank when TSF Position Amount (RMB) >= 0, otherwise '-' |
| Currency Code of TSF Position Amount (HKD Eqv) | X(3) | Always 'HKD' |
| TSF Position Amount (HKD Eqv) | 9(15)V9(2) | TSF Position Amount in HKD for each stock |
| Sign of TSF Position Amount (HKD Eqv) | X(1) | Blank when TSF Position Amount (HKD) >= 0, otherwise '-' |
| Record Checksum | 9(18) | Sum of stock codes, amount in RMB, amount in HKD. All fields are unsigned |
| Filler | X(70) | Spaces |
| Filler | X(3) | Reserved for system use |

Provision Summary of Payment Detail for TSF FX Transaction

| | | |
|-----------------|------|---|
| Record Type | X(2) | '03' = Provisional Stock Transfer and Money Obligation |
| Detail Type | X(2) | '03' = Payment detail of payable and converted amount |
| Trade Date | 9(8) | Trade Execution Date |
| Settlement Date | 9(8) | Share Transfer Date / Settlement Date of Money Obligation |

| <u>Data item</u> | <u>Data size</u> | <u>Remarks</u> |
|--|------------------|--|
| Stock Code | 9(5) | |
| Currency Code of Payable / Converted Amount (RMB) | X(3) | Always 'CNY' |
| Payable / Converted Amount (RMB) | 9(15)V9(2) | <ul style="list-style-type: none"> • Payment amount (-) for participant to sell RMB • Converted amount for participant to buy RMB |
| Sign of Payable / Converted Amount (RMB) | X(1) | <ul style="list-style-type: none"> • Sign of Payment Amount (-) / Converted Amount • Blank when amount in (RMB) >= 0 • '-' when amount in (RMB) < 0 |
| Currency Code of Payable / Converted Amount (HKD Eqv) | X(3) | Always 'HKD' |
| Payable / Converted Amount (HKD) | 9(15)V9(2) | <ul style="list-style-type: none"> • Payment amount (-) for participant to buy RMB • Converted amount for participant to sell RMB |
| Sign of Payable / Converted Amount (HKD) | X(1) | '-' means HKD Amount to be settled by 3 p.m. >= 0, otherwise Blank |
| Record Checksum | 9(18) | Sum of stock codes, amount in RMB, amount in HKD |
| Filler | X(112) | All fields are unsigned Spaces |
| Filler | X(3) | Reserved for system use |

Provisional Summary of Payment for TSF FX Transaction to be Settled by 3 p.m.

| | | |
|---|------------|---|
| Record Type | X(2) | '03' = Provisional Stock Transfer and Money Obligation |
| Detail Type | X(2) | '04' = Payment to be settled by 3 p.m. |
| Trade Date | 9(8) | TSF Trade / TSF FX Transaction Execution Date |
| Settlement Date | 9(8) | Share Transfer Date / Settlement Date of Money Obligation |
| Stock Code | 9(5) | Blank |
| Currency Code of HKD Payment to be Settled by 3 PM | X(3) | Always 'HKD' |
| HKD Payment to be Settled by 3 PM | 9(15)V9(2) | HKD payment to be settled by 3 p.m. on the settlement date |
| Sign of HKD Payment to be Settled by 3 PM | X(1) | '-' if HKD payment to be settled by 3 p.m. > 0, otherwise Blank |
| Currency Code of RMB Payment to be Settled by 3 PM | X(3) | Always 'CNY' |
| RMB Payment to be Settled by 3 PM | 9(15)V9(2) | RMB payment to be settled by 3 p.m. on the settlement date |
| Sign of RMB Payment to be Settled by 3 PM | X(1) | '-' if RMB payment to be settled by 3 p.m. > 0, otherwise Blank |
| Record checksum | 9(18) | Sum of amount in CNY, amount in HKD |
| Filler | X(112) | All fields are unsigned Spaces |
| Filler | X(3) | Reserved for system use |

Section 4.4

Report Data Files Layout

| <u>Data item</u> | <u>Data size</u> | <u>Remarks</u> |
|--|------------------|---|
| <i>Provision Summary of Projected Payment for TSF FX Transaction to be Settled by DDI/DCI</i> | | |
| Record Type | X(2) | '03' = Provisional Stock Transfer and Money Obligation |
| Detail Type | X(2) | '05' = Projected Payment to be settled by DDI/DCI |
| Trade Date | 9(8) | Trade / TSF FX Transaction Execution Date |
| Settlement Date | 9(8) | Share Transfer Date / Settlement Date of Money Obligation |
| Stock Code | 9(5) | Blank |
| Currency Code of Receivable Amount (HKD) (DCI on T+2) | X(3) | Always 'HKD' |
| Receivable Amount (HKD) (DCI on T+2) | 9(15)V9(2) | Receivable Amount in HKD to be received via DCI on T+2 |
| Sign of Receivable Amount (HKD) (DCI on T+2) | X(1) | Always Blank for Receivable Amount (HKD) >=0 |
| Currency Code of Receivable Amount (HKD) (DCI on T+3) | X(3) | Always 'HKD' |
| Receivable Amount (HKD) (DCI on T+3) | 9(15)V9(2) | Receivable Amount (HKD) to be received via DCI on T+3 |
| Sign of Receivable Amount (HKD) (DCI on T+3) | X(1) | Always Blank for Receivable Amount (HKD) >= 0 |
| Currency Code of Payable / Receivable Amount (RMB) (DCI/DDI on T+2) | X(3) | Always 'CNY' |
| Payable / Receivable Amount (RMB) (DCI/DDI on T+2) | 9(15)V9(2) | Payable / Receivable Amount (RMB) (if any) to be paid to / received by the participants on T+2 |
| Sign of Payable / Receivable Amount (RMB) (DCI/DDI on T+2) | X(1) | <ul style="list-style-type: none">• Blank means Payable / Receivable Amount (RMB) >= 0, i.e. receivable amount with DCI to be generated.• '-' means Payable / Receivable Amount (RMB) < 0, i.e. payable amount with DDI to be generated. |
| Record checksum | 9(18) | Sum of amount in RMB, amount in HKD All fields are unsigned |
| Filler | X(91) | Spaces |
| Filler | X(3) | Reserved for system use |

Provision Summary of Money Obligation for Stock Release Request

| | | |
|------------------------|-------|--|
| Record Type | X(2) | '03' = Provisional Stock Transfer and Money Obligation |
| Detail Type | X(2) | '06' = Money Obligation of Stock Release Request |
| Stock Release Date | 9(8) | Stock Release Request authorisation date |
| Settlement Date | 9(8) | Payment date for Stock Release Request |
| Stock Code | 9(5) | |
| Stock Release Quantity | 9(15) | Total Stock Release Quantity for each stock |

| <u>Data item</u> | <u>Data size</u> | <u>Remarks</u> |
|--|------------------|---|
| Sign of Stock Release Quantity | X(1) | Always '-' |
| Currency Code of Stock Release Payable Amount (RMB) | X(3) | Always 'CNY' |
| Stock Release Payable Amount (RMB) to be Settled by 3 PM | 9(15)V9(2) | Total payable amount in RMB for each stock |
| Sign of Stock Release Payable Amount (RMB) | X(1) | Always '-' |
| Currency Code of Stock Release Receivable Amount (HKD) | X(3) | Always 'HKD' |
| Stock Release Receivable Amount (HKD) | 9(15)V9(2) | Total receivable amount in HKD for each stock |
| Sign of Stock Release Receivable Amount (HKD) | X(1) | Always blank |
| Total Number of Stock Release Request | 9(6) | Number of Stock Release Requests of the same stock with same Payment Date |
| Record Checksum | 9(18) | Sum of stock codes, quantities, amount in RMB, amount in HKD, total number of Stock Release Requests All fields are unsigned |
| Filler | X(90) | Spaces |
| Filler | X(3) | Reserved for system use |

Final Summary of Stock Transfer for TSF FX Transaction

| | | |
|--------------------------------|--------|---|
| Record Type | X(2) | '04' = Final Stock Transfer and Money Obligation |
| Detail Type | X(2) | '01' = Summary of TSF Stock Transfer |
| Trade Date | 9(8) | Trade Execution Date |
| Settlement Date | 9(8) | Share Transfer Date / Settlement date of Money Obligation |
| Stock Code | 9(5) | |
| Share Transfer Qty | 9(15) | Number of Shares to be transferred |
| Sign of Share Transfer Qty | X(1) | <ul style="list-style-type: none"> • Blank TSF Position Quantity ≥ 0. Shares to be earmarked in TSF Stock a/c #18 • '-' TSF Position Quantity < 0. Shares to be de-earmarked from TSF Stock a/c #18 to Clearing a/c #01 |
| Final CNS Position Qty | 9(15) | <ul style="list-style-type: none"> • Final CNS Position Quantity |
| Sign of Final CNS Position Qty | X(1) | <ul style="list-style-type: none"> • Blank Final CNS Position Quantity ≥ 0. • '-' Final CNS Position Quantity < 0 |
| Record Checksum | 9(18) | Sum of stock codes, quantities All fields are unsigned |
| Filler | X(122) | Spaces |
| Filler | X(3) | Reserved for system use |

Section 4.4

Report Data Files Layout

| <u>Data item</u> | <u>Data size</u> | <u>Remarks</u> |
|--|------------------|--|
| <i>Final Summary of Money Obligation for TSF FX Transaction</i> | | |
| Record Type | X(2) | '04' = Final Stock Transfer and Money Obligation |
| Detail Type | X(2) | '02' = Summary of money obligation |
| Trade Date | 9(8) | Trade Execution Date |
| Settlement Date | 9(8) | Share Transfer Date / Settlement Date of Money Obligation |
| Stock Code | 9(5) | |
| Currency Code of CNS Position Amount (RMB) | X(3) | Always 'CNY' |
| CNS Position Amount (RMB) | 9(15)V9(2) | CNS Position Amount in RMB for each stock |
| Sign of CNS Position Amount (RMB) | X(1) | Blank when CNS Position Amount (RMB) ≥ 0 , otherwise '-' |
| Currency Code of Non-TSF Position Amount (RMB) | X(3) | Always 'CNY' |
| Non-TSF Position Amount (RMB) | 9(15)V9(2) | Non-TSF Position Amount in RMB for each stock |
| Sign of Non-TSF Position Amount (RMB) | X(1) | Blank when Non-TSF Position Amount (RMB) ≥ 0 , otherwise '-' |
| Currency Code of TSF Position Amount (RMB) | X(3) | Always 'CNY' |
| TSF Position Amount (RMB) | 9(15)V9(2) | TSF Position Amount in RMB for each stock |
| Sign of TSF Position Amount (RMB) | X(1) | Blank when TSF Position Amount (RMB) ≥ 0 , otherwise '-' |
| Currency Code of TSF Position Amount (HKD Eqv) | X(3) | Always 'HKD' |
| TSF Position Amount (HKD Eqv) | 9(15)V9(2) | TSF Position Amount (HKD) |
| Sign of TSF Position Amount (HKD Eqv) | X(1) | Blank when TSF Position Amount (HKD) ≥ 0 , otherwise '-' |
| Record Checksum | 9(18) | Sum of stock codes, amount in RMB, amount in HKD. All fields are unsigned |
| Filler | X(70) | Spaces |
| Filler | X(3) | Reserved for system use |

Final Summary of Payment for TSF FX Transaction

| | | |
|-----------------|------|---|
| Record Type | X(2) | '04' = Final Stock Transfer and Money Obligation |
| Detail Type | X(2) | '03' = Payment detail of payable and converted amount |
| Trade Date | 9(8) | Trade Execution Date |
| Settlement Date | 9(8) | Share Transfer Date / Settlement Date of Money Obligation |
| Stock Code | 9(5) | |

| <u>Data item</u> | <u>Data size</u> | <u>Remarks</u> |
|---|------------------|---|
| Currency Code of Payable / Converted Amount (RMB) | X(3) | Always 'CNY' |
| Payable / Converted Amount (RMB) | 9(15)V9(2) | <ul style="list-style-type: none"> • Payment amount (-) for participant to sell RMB • Converted amount for participant to buy RMB |
| Sign of Payable / Converted Amount (RMB) | X(1) | <ul style="list-style-type: none"> • Blank Payable / Converted Amount (RMB) >= 0 • '-' Payable / Converted Amount (RMB) < 0 |
| Currency Code of Payable / Converted Amount (HKD Eqv) | X(3) | Always 'HKD' |
| Payable / Converted Amount (HKD) | 9(15)V9(2) | <ul style="list-style-type: none"> • Payment amount (-) for participant to buy RMB • Converted amount for participant to sell RMB |
| Sign of Payable / Converted Amount (HKD) | X(1) | <ul style="list-style-type: none"> • Blank Payable / Converted Amount (HKD) >= 0 • '-' Payable / Converted Amount (HKD) < 0 |
| Record Checksum | 9(18) | Sum of stock codes, amount in RMB, amount in HKD. |
| Filler | X(112) | All fields are unsigned Spaces |
| Filler | X(3) | Reserved for system use |

Final Summary of Payment for TSF FX Transaction to be Settled by 3 p.m.

| | | |
|--|------------|--|
| Record Type | X(2) | '04' = Final Stock Transfer and Money Obligation |
| Detail Type | X(2) | '04' = Payment to be settled by 3PM |
| Trade Date | 9(8) | TSF Trade / TSF FX Transaction Execution Date |
| Settlement Date | 9(8) | Share Transfer Date / Settlement Date of Money Obligation |
| Stock Code | 9(5) | Blank |
| Currency Code of HKD Payment to be Settled by 3 PM | X(3) | Always 'HKD' |
| HKD Payment to be Settled by 3 PM | 9(15)V9(2) | HKD payment to be settled by 3 p.m. on the settlement date |
| Sign of HKD Payment to be Settled by 3 PM | X(1) | '-' means HKD payment to be settled by 3 p.m. > 0, otherwise Blank |
| Currency Code of RMB Payment to be Settled by 3 PM | X(3) | Always 'CNY' |
| RMB Payment to be Settled by 3 PM | 9(15)V9(2) | RMB payment to be settled by 3 p.m. |
| Sign of RMB Payment to be Settled by 3 PM | X(1) | '-' means RMB payment to be settled by 3 p.m. > 0, otherwise Blank |
| Record checksum | 9(18) | Sum of amount in RMB, amount in HKD All fields are unsigned |
| Filler | X(112) | Spaces |
| Filler | X(3) | Reserved for system use |

Final Summary of Projected Payment for TSF FX Transaction to be Settled by DDI/DCI

| | | |
|-------------|------|--|
| Record Type | X(2) | '04' = Final Stock Transfer and Money Obligation |
|-------------|------|--|

Section 4.4

Report Data Files Layout

| <u>Data item</u> | <u>Data size</u> | <u>Remarks</u> |
|---|------------------|--|
| Detail Type | X(2) | '05' = Projected Payment to be settled by DDI/DCI |
| Trade Date | 9(8) | Trade Execution Date |
| Settlement Date | 9(8) | Share Transfer Date / Settlement Date of Money Obligation |
| Stock Code | 9(5) | Blank |
| Currency Code of Receivable Amount (HKD) (DCI on T+2) | X(3) | Always 'HKD' |
| Receivable Amount (HKD) (DCI on T+2) | 9(15)V9(2) | Receivable Amount (HKD) to be received via DCI on T+2 |
| Sign of Receivable Amount (HKD) (DCI on T+2) | X(1) | Blank if Receivable Amount (HKD) ≥ 0 , otherwise '-' |
| Currency Code of Receivable Amount (HKD) (DCI on T+3) | X(3) | Always 'HKD' |
| Receivable Amount (HKD) (DCI on T+3) | 9(15)V9(2) | Receivable Amount (HKD) to be received via DCI on T+3 |
| Sign of Receivable Amount (HKD) (DCI on T+3) | X(1) | Blank if Receivable Amount (HKD) ≥ 0 , otherwise '-' |
| Currency Code of Payable / Receivable Amount (RMB) (DCI/DDI on T+2) | X(3) | Always 'CNY' |
| Payable / Receivable Amount (RMB) (DCI/DDI on T+2) | 9(15)V9(2) | Payable / Receivable Amount (RMB) (if any) to be paid to / received by the participant on T+2, settlement date |
| Sign of Payable / Receivable Amount (RMB) (DCI/DDI on T+2) | X(1) | <ul style="list-style-type: none">Blank means Payable / Receivable Amount (RMB) ≥ 0, i.e. receivable amount with DCI to be generated.'-' means Payable / Receivable Amount (RMB) < 0, i.e. payable amount with DDI to be generated. |
| Record Checksum | 9(18) | Sum of amount in RMB, amount in HKD. All fields are unsigned |
| Filler | X(91) | Spaces |
| Filler | X(3) | Reserved for system use |

Final Summary of Money Obligation for Stock Release Request

| | | |
|---|-------|--|
| Record Type | X(2) | '04' = Final Stock Transfer and Money Obligation |
| Detail Type | X(2) | '06' = Money Obligation of Stock Release Request |
| Stock Release Date | 9(8) | Stock Release Request authorisation date |
| Settlement Date | 9(8) | Payment date for Stock Release Request |
| Stock Code | 9(5) | |
| Stock Release Quantity | 9(15) | Always '0' |
| Sign of Stock Release Quantity | X(1) | Always '-' |
| Currency Code of Stock Release Payable Amount (RMB) | X(3) | Always 'CNY' |

| <u>Data item</u> | <u>Data size</u> | <u>Remarks</u> |
|--|------------------|---|
| Stock Release Payable amount (RMB) to be Settled by 3 PM | 9(15)V9(2) | Total payable amount in RMB for each stock |
| Sign of Stock Release Payable Amount (RMB) | X(1) | Always '-' |
| Currency Code of Stock Release Receivable Amount (HKD) | X(3) | Always 'HKD' |
| Stock Release Receivable Amount (HKD) | 9(15)V9(2) | Total receivable amount in HKD for each stock |
| Sign of Stock Release Receivable Amount (HKD) | X(1) | Always blank |
| Total Number of Stock Release Request | 9(6) | Number of Stock Release Requests for each stock |
| Record Checksum | 9(18) | Sum of stock codes quantities, amount in RMB, amount in HKD, total number of Stock Release Requests. All fields are unsigned |
| Filler | X(90) | Spaces |
| Filler | X(3) | Reserved for system use |
| <i>TSF Final FX Rate</i> | | |
| Record Type | X(2) | '05' = TSF Final FX Rate |
| Detail Type | X(2) | '01' = TSF Final FX Rate |
| Trade Date | 9(8) | YYYYMMDD |
| Session | X(1) | 'A' = Morning session 'P' = Afternoon session |
| Final FX Rate for TSF Buy RMB from Participant | 9(5)V9(10) | Amount in HKD for TSF to Buy 1 RMB |
| Final FX Rate for TSF Sell RMB to Participant | 9(5)V9(10) | Amount in HKD for TSF to Sell 1 RMB |
| Record Checksum | 9(18) | Sum of all final FX rates. All fields are unsigned |
| Filler | X(136) | Spaces |
| Filler | X(3) | Reserved for system use |
| Control Record : | | |
| Record Type | X(2) | '09' = control trailer |
| No. of Detail Records | 9(10) | Total number of detail records, excluding header record and trailer record |
| Sum of All Record Checksums | 9(18) | Sum of checksums of all detail records |
| Filler | X(167) | Spaces |
| Filler | X(3) | Reserved for system use |