

Report Data File Layout

TSF FX TRANSACTION/STK RLSE ACTIVITY / STATUS REPORT

This file contains the data information of the *TSF FX Transaction/Stk Rlse Activity / Status Report*. The record length is 250 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)	
Report ID	X(7)	'CSETF03'
Report File Name	X(15)	'TSF A/T AND STS'
Market Code	X(4)	
Market Date	9(8)	YYYYMMDD
Filler	X(206)	Spaces
Filler	X(3)	Reserved for system use
Detail Record:		
Record Type	X(1)	'1' = Stock Release Request Maintenance Activity
Record sub-type	X(1)	'1' = Request Details
Stock Code	9(5)	
ISIN	X(12)	
Stock Release Request Number	X(9)	
Action	X(1)	'1' = Add '2' = Before image of change '3' = After image of change '4' = Delete '5' = Authorize '6' = Purge
Status	X(2)	'CP' = Pending 'CA' = Processed
Purpose	X(1)	'R' = Stock Release Request
Session	X(2)	'AM' = referencing to morning RMB FX Rate 'PM' = referencing to afternoon RMB FX Rate
Deliver Stock A/C	X(8)	
Receive Stock A/C	X(8)	
Stock Release Request Quantity	9(15)	
Sign of Stock Release Request Quantity	X(1)	Always negative '-'
Deliver Stock A/C Balance	9(15)	Applicable to action = 'AUTHORIZE', it is the balance after stock released
Sign of Deliver Stock A/C	X(1)	Always blank as positive

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<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
Balance		
Stock Release Date	9(8)	YYYYMMDD
Payment Settlement Date	9(8)	YYYYMMDD
Currency Code of RMB Amount	X(3)	Always 'CNY'
RMB FX Amount	9(15)V9(2)	
Sign of RMB FX Amount	X(1)	Always negative '-'
Currency Code of Prelim Receivable HKD Amount	X(3)	Always 'HKD'
Prelim HKD Receivable Amount (HKD)	9(15)V9(2)	
Sign of Prelim HKD Receivable Amount	X(1)	Always blank as positive
RMB FX Rate	9(5)V9(10)	
Currency Code of Stock Price	X(3)	Always 'CNY'
Stock Price	9(7)V9(5)	
Time of Action	9(4)	HHMM
User	X(8)	
Term ID	X(4)	
Record Checksum	9(18)	Stock Code + Stock Release Request Quantity + Deliver Stock A/C Balance + RMB FX Amount + Prelim HKD Receivable Amount + Indicative RMB FX Rate + Stock Price
Filler	X(43)	All fields are unsigned Spaces
Filler	X(3)	Reserved for system use
Detail Record:		
Record Type	X(1)	'1' = Stock Release Request Maintenance Activities
Record Sub-type	X(1)	'2' = Summary Totals
Total Number of Add Activities	9(6)	
Total Number of Change Activities	9(6)	
Total Number of Delete Activities	9(6)	
Total Number of Authorization Activities	9(6)	
Total Number of Purged	9(6)	

<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
Activities		
Record Checksum	9(18)	Total number of add activities + Total number of chg activities + Total number of delete activities + Total number of auth activities + Total number of purged activities
Filler	X(197)	Spaces
Filler	X(3)	Reserved for system use
Detail Record:		
Record Type	X(1)	'2' = TSF FX Transaction / Stock Release Request Status
Record sub-type	X(1)	'1' = Details
Stock Code	9(5)	
ISIN	X(12)	
TSF FX Transaction Number / Stock Release Request Number	X(9)	
TSF FX Transaction Status	X(2)	Only applicable to TSF FX Transactions <ul style="list-style-type: none"> • CO : Completed <i>TSF FX Transactions</i> with TSF shortfall indicator = 'N' and payment status = 'PR' or blank • Blank <i>TSF FX Transactions</i> with TSF shortfall indicator = 'Y' and / or payment status = 'PF', 'PV' or 'PM' • <i>TSF FX Transactions</i> with TSF shortfall indicator = 'Y' and payment status = 'PR' or blank CA : <i>TSF FX Transactions</i> under '<i>TSF FX Transaction Status – After Corporate Action with Converted Stock Code and Quantity</i>' section, converted stock code together with the converted share quantity for the following fields: <ul style="list-style-type: none"> • QTY • EARMARK/DE-EARMARK QTY • TSF SHORTFALL QTY
Payment Status	X(2)	Always blank for Stock Release Requests <ul style="list-style-type: none"> • PR : Payment Received • PF : Payment Failed • PV : Payment Reversed • PM :Payment Postponed (if there is postponement of CCASS money settlement, such as typhoon) • Blank : Payment Not Required Always blank for TSF FX Transactions under

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<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
TSF Shortfall Indicator	X(1)	<p><i>'TSF FX Transaction Status – After Corporate Action with Converted Stock Code and Quantity'</i> section</p> <p>Only applicable to TSF FX Transactions</p> <ul style="list-style-type: none"> • Y : insufficient TSF shares to earmark or de-earmark • N : no shortfall, sufficient TSF shares being earmarked or de-earmarked <p>Always 'N' for Stock Release Requests</p> <p>Always blank for TSF FX Transactions under <i>'TSF FX Transaction Status – After Corporate Action with Converted Stock Code and Quantity'</i> section</p>
CNS Shortfall Indicator	X(1)	<ul style="list-style-type: none"> • Y : Means CNS position not yet settled • N : Means CNS position settled or not applicable <p>Always blank for TSF FX Transactions under <i>'TSF FX Transaction Status – After Corporate Action with Converted Stock Code and Quantity'</i> section</p>
Trade Date / Stock Release Date	9(8)	YYYYMMDD
Settlement Date	9(8)	YYYYMMDD
CNS O/S Quantity	9(11)	'0', which means CNS position settled, CNS position is not applicable
Sign of CNS O/S Quantity	X(1)	Space = '0' or positive value '-' = negative value
Purpose	X(1)	'T' = TSF FX Transaction 'R' = Stock Release Request
Buy/Sell	X(1)	Only applicable to TSF FX Transactions 'B' = Buy 'S' = Sell
Final RMB FX Rate	9(5)V9(10)	Always blank for Stock Release Requests Only applicable to Stock Release Request RMB FX Rate for calculating the receivable amount in HKD
Currency Code of Stock Price	X(3)	Always '0' for TSF FX Transactions Always 'CNY'
Stock Price	9(7)V9(5)	Only applicable to Stock Release Requests Always '0' for TSF FX Transactions
Quantity	9(15)	
Sign of Quantity	X(1)	Space = '0' or positive value '-' = negative value
Currency Code of RMB Amount	X(3)	Always 'CNY'
FX Tran/Stk Rlse Amount (RMB)	9(15)V9(2)	
Sign of RMB Amount	X(1)	Space = '0' or positive value '-' = negative value

<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
Currency Code of HKD Amount	X(3)	Always HKD
FX Tran/Stk Rlse Amount (HKD)	9(15)V9(2)	
Sign of HKD Amount	X(1)	Space = '0' or positive value '-' = negative value
Earmark / De-Earmark Quantity	9(15)	Always '0' for TSF FX Transactions under 'TSF FX Transaction Status – After Corporate Action with Converted Stock Code and Quantity' section
Sign of Earmark / De-Earmark Quantity	X(1)	Space = '0' or positive value '-' = negative value
TSF Shortfall Stock Quantity	9(15)	Always '0' for TSF FX Transactions under 'TSF FX Transaction Status – After Corporate Action with Converted Stock Code and Quantity' section
Sign of TSF Shortfall Stock Quantity	X(1)	Always blank
Record Checksum	9(18)	Stock Code + CNS Outstanding Quantity + Final RMB FX Rate + Stock Price + Quantity + FX Tran/Stk Rlse Amount (RMB) + FX Tran/Stk Rlse Amount (HKD) + Earmarked/De-Earmarked Quantity + TSF Shortfall Stock Quantity
Filler	X(45)	All fields are unsigned Spaces
Filler	X(3)	Reserved for system use
Control Record:		
Record Type	X(1)	'9' = control trailer
No. of Detail Records	9(10)	Total number of detail records
Sum of Record Checksums	9(18)	Sum of all detail records' checksums
Filler	X(218)	Spaces
Filler	X(3)	Reserved for system use