

## Trade Details Technical Specification

### Description

This report lists all the day's trades of an Exchange Participant Firm between a specified time range. Rejected trades are printed and are marked with an asterisk instead.

Trades are listed in ascending time sequence within broker number within transaction type (purchase first, followed by sale), one trade per line.

### Output

<u>Data Item</u>	<u>Report Heading</u>	<u>Label on Report layout</u>
Report From Time		15
Report To Time		16
EXCHANGE Current Date		17
Exchange Participant Firm Code	Firm	18
Broker Number	Broker	1
Time	Time	2
Security Code	Stock	{ 3
SECURITY Short Name		
SECURITY CCASS Indicator		
SECURITY Currency Code	Curr	5
Price	Price	6
Quantity	QTY	7
Other Broker Number	Corr	8
Own Reference	Reference	9
Bought or Sold	B/S	10
Private Trade Type	Type	11
Rejected Indicator		
Trade Classification: Shortsell, Origin, Hedge	TC	12
Trade Reference Group	Trade Reference	13
Market Code	MKT	14

### Notes:

- SECURITY CCASS Indicator — a “#” is displayed if the CCASS Indicator is set, otherwise it is blank
- Own Reference* is set to Seller Reference if Broker Number equals Seller Broker Number; otherwise, it is set to Buyer Reference.
- If the trade is a sale (i.e., Broker Number equals Seller Broker Number), then *Bought or Sold* is set to “S”, and *Other Broker Number* is set to Buyer Broker Number. Otherwise *Bought or Sold* is set to “B”, and *Other Broker Number* is set to Seller Broker Number.
- Rejected/Filled Indicator — an asterisk “\*” is displayed for a rejected trade, otherwise it is blank.
- See standard processing for Trade Reporting in the Business Rules chapter for derivation of *Private Trade Type*. Note that if the trade is a sale (i.e., Broker Number equals Seller Broker Number), then the Shortsell Trade Indicator will be displayed, otherwise it is blank.
- To process this report programmatically,
  - Skip first four lines.

- b. Repeat steps c and d below until end of report is encountered.
- c. Read next line. If the line read is blank then end of report is encountered.
- d. Otherwise, interpret the line read as below:

<u>Data Item</u>	<u>Column</u>	<u>Format</u>	<u>Remark</u>
Broker Number	2:5	9999	
Time	8:12	99:99	HH:MM
Security Code	14:18	ZZZZ9	
SECURITY Short Name	20:34	X(15)	
SECURITY CCASS Indicator	35:35	X(1)	'#' – CCASS stock Space – non-CCASS stock
SECURITY Currency Code	36:38	X(3)	
Price	40:47	ZZZ9.99Z	
Quantity	49:58	ZZ,ZZZ,ZZ9	
Other Broker Number	60:63	9999	Space if no corresponding broker
Own Broker Reference	65:74	X(10)	
Bought or Sold	76:76	X(1)	'B' – buy 'S' – sale
Private Trade Type	79:81	X(3)	<p>3 Private Trade Type: Trade Type + Direct Flag + Settle Type</p> <p>The possible values are as follows:</p> <p>Trade Type:</p> <ul style="list-style-type: none"> <li>• 'A' – Automatched</li> <li>• 'M' – Manual (price within normal range)</li> <li>• 'S' – Manual (price outside normal range or not on spread)</li> <li>• 'E' – Semi-automatic special lot</li> <li>• 'O' – Semi-automatic odd lot</li> <li>• 'Q' – Special lot</li> <li>• 'P' – Odd lot</li> <li>• 'R' – Pre-opening</li> <li>• 'V' – Overseas</li> <li>• 'U' – Auction-matched</li> </ul> <p>Direct Flag:</p> <ul style="list-style-type: none"> <li>• 'Y' – Direct</li> <li>• Space – Non-direct</li> </ul> <p>Settle Type:</p> <ul style="list-style-type: none"> <li>• 'I' – Isolated trade</li> <li>• 'B' – Buy-in trade</li> <li>• Space – Non-isolated trade</li> </ul>

Rejected Indicator	83:83	X(1)	‘*’ – Rejected trade Space – Non-rejected trade
Trade Classification: Shortsell, Origin, Hedge	85:87	X(3)	3 Trade Classification: Shortsell + Origin + Hedge  The possible values are as follows:  Shortsell indicator: <ul style="list-style-type: none"> <li>• ‘Y’ – Shortsell</li> <li>• ‘N’ – Non shortsell</li> <li>• ‘M’ – Market maker</li> <li>• ‘A’ – Index arbitrage</li> <li>• ‘F’ – Stock futures hedging</li> <li>• ‘C’ – Shortsell cover</li> </ul> Origin indicator: <ul style="list-style-type: none"> <li>• ‘A’ – Agency</li> <li>• ‘P’ – Principle</li> <li>• ‘R’ – Registered trader</li> <li>• Space – Not specified</li> </ul> Hedge indicator: <ul style="list-style-type: none"> <li>• ‘E’ – Hedge</li> <li>• ‘N’ – Non hedge</li> <li>• ‘L’ – Hedge liquidation</li> <li>• Space – Not specified</li> </ul>
Trade Reference Group	89:106	9(18)	This is an identifier assigned by the trading system, which is used to uniquely identify a trade.
Market Code	108:111	X(4)	

	1	2	3	4	5	6	7	8	9	0	1
	1234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890										
1	<b>TRADE JOURNAL FROM HH:MM TO HH:MM OF DD/MM/YYYY</b>										
				(15)	(16)	(17)					
2	(18)										
3	Firm zzzz9										
4	Broker Time Stock	Curr Price	QTY Corr Reference B/S Type TC Trade Reference MKT								
5	9999 HH:MM zzzz9 X-----XXXXX zzz9.99z zz,zzz,zz9 9999 X-----X X XXX X XXX 999999999999999999 XXXX										
6	(1) (2) (3) (4) (5) (6) (7) (8) (9) (10) (11) (12) (13) (14)										
	...										
	*** END OF REPORT ***										

1	2	3	4	5	6	7	8	9	0	1				
12345678901234567890123456789012345678901234567890123456789012345678901234567890														
1	TRADE JOURNAL FROM 10:05 TO 10:09 OF 23/12/2005													
2														
3	Firm 8210													
4	Broker	Time	Stock	Curr	Price	QTY	Corr	Reference	B/S	Type	TC	Trade	Reference	MKT
5	8213	10:06	6677 ADE Land	HKD	187.50	4,000		354379	B	AY	NAN	000429505319534724	ETS	
6	8213	10:08	2367 HK Airways	#HKD	1.30	20,000	1849	386764	B	A	YAN	000429505319534726	MAIN	
7	8214	10:05	8956 NY Electric	USD	10.00	5,000	2005	398651	B	M	*	NAN	000429501024567429	GEM
8	8219	10:09	8956 NY Electric	USD	10.50	5,000	2005	398651	B	M	NAN	000429505319534979	GEM	
9	8219	10:09	6677 ADE Land	HKD	187.50	4,000		354379	B	AY	NAN	000429509614502151	ETS	
10	8216	10:06	2367 HK Airways	#HKD	1.30	20,000	1849	386764	S	A	YAN	000429513909469575	MAIN	
11	8216	10:07	8956 NY Electric	USD	10.00	5,000	2005	398651	S	M	*	NAN	000429552564179970	GEM
12	8219	10:05	8956 NY Electric	USD	10.50	5,000	2005	398651	S	M	NAN	000429501024567821	GEM	
13														
14	*** END OF REPORT ***													
15														