附件二
Attachment 2

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

Data Item	Report Heading	Label on Report layout
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 SECURITY Short Name	Stock	3
SECURITY CCASS Indicator		4
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 Rejected Indicator	Type	11
Trade Classification: Shortsell, Origin, Hedge	TC	12
Trade Reference Group	Trade Reference	13
Market Code	MKT	14

Notes:

1. SECURITY CCASS Indicator — a "#" is displayed if the CCASS Indicator is set, otherwise it is blank
2. *Own Reference* is set to Seller Reference if Broker Number equals Seller Broker Number; otherwise, it is set to Buyer Reference.
3. 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.
4. Rejected/Filled Indicator — an asterisk "*" is displayed for a rejected trade, otherwise it is blank.
5. 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.

6. To process this report programmatically,
   a. 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:

Data Item	**Column**	**Format**	**Remark**
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)	3 Private Trade Type: Trade Type + Direct Flag + Settle Type The possible values are as follows: Trade Type: • 'A' – Automatched • 'M' – Manual (price within normal range) • 'S' – Manual (price outside normal range or not on spread) • 'E' – Semi-automatic special lot • 'O' – Semi-automatic odd lot • 'Q' – Special lot • 'P' – Odd lot • 'R' – Pre-opening • 'V' – Overseas • 'U' – Auction-matched Direct Flag: • 'Y' – Direct • Space – Non-direct Settle Type: • 'I' – Isolated trade • 'B'– Buy-in trade • Space – Non-isolated

			trade
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: • 'Y' – Shortsell • 'N' – Non shortsell • 'M' – Market maker • 'A' – Index arbitrage • 'F' – Stock futures hedging • 'C' – Shortsell cover Origin indicator: • 'A' – Agency • 'P' – Principle • 'R' – Registered trader • Space – Not specified Hedge indicator: • 'E' – Hedge • 'N' – Non hedge • 'L' – Hedge liquidation • Space – Not specified
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)	

Print Layout for Trade Report

```
          1         2         3         4         5         6         7         8         9         0         1
1234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890
                                 TRADE JOURNAL FROM HH:MM TO HH:MM OF DD/MM/YYYY
                                                   (15)     (16)        (17)
      (18)
Firm zzzz9
Broker Time  Stock                  Curr   Price         QTY Corr Reference B/S Type  TC   Trade Reference   MKT
 9999  HH:MM zzzz9 X-------------XXXXX zzz9.99z zz,zzz,zz9 9999 X--------X X  XXX X XXX 9999999999999999 XXXX
 (1)   (2)    (3)        (4)      (5)    (6)          (7)    (8)     (9)   (10) (11)  (12)       (13)       (14)

                                                  ...

                                           *** END OF REPORT ***
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Sample: print layout for Trades Report:

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          1         2         3         4         5         6         7         8         9         0         1
1234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890
                                 TRADE JOURNAL FROM 10:05 TO 10:09 OF 23/12/2005

Firm  8210
Broker Time  Stock                  Curr   Price         QTY Corr Reference B/S Type  TC   Trade Reference   MKT
 8213  10:06  6677 ADE Land          HKD  187.50       4,000      354379     B  AY    NAN 000429505319534724 ETS
 8213  10:08  2367 HK Airways       #HKD    1.30      20,000 1849 386764     B  A     YAN 000429505319534726 MAIN
 8214  10:05  8956 NY Electric       USD   10.00       5,000 2005 398651     B  M   * NAN 000429501024567429 GEM
 8219  10:09  8956 NY Electric       USD   10.50       5,000 2005 398651     B  M     NAN 000429505319534979 GEM
 8219  10:09  6677 ADE Land          HKD  187.50       4,000      354379     B  AY    NAN 000429509614502151 ETS
 8216  10:06  2367 HK Airways       #HKD    1.30      20,000 1849 386764     S  A     YAN 000429513909469575 MAIN
 8216  10:07  8956 NY Electric       USD   10.00       5,000 2005 398651     S  M   * NAN 000429552564179970 GEM
 8219  10:05  8956 NY Electric       USD   10.50       5,000 2005 398651     S  M     NAN 000429501024567821 GEM

                                           *** END OF REPORT ***

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