

Report Data File Layout

INTRA-DAY TRADE FILE

This file is for a Participant which is a GCP and contains the intra-day trade details of each underlying NCP of the GCP. The record length is 130 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)	Participant ID of the GCP
Report ID	X(7)	"CCLID01"
Report file name	X(15)	"INTRA DAY TRADE"
Market Code	X(4)	
Trade date	9(8)	YYYYMMDD
Settlement date	9(8)	YYYYMMDD
Filler	X(78)	Spaces
Filler	X(3)	Reserved for system use
Detail Record :		
Record type	X(1)	"1" = detail records of trades
Stock code	9(5)	
ISIN	X(12)	ISIN of the stock
Isolation indicator	X(1)	"1" = CNS trades "2" = isolated trades "3" = Buy-in trades
Buy-sell indicator	X(1)	B, S
Trade time	9(4)	HHMM
Trade reference	9(16)	
NCP firm ID	9(5)	Firm ID of the NCP of the trade
NCP broker number	9(4)	Broker number of the NCP of the trade
Counterparty broker number	9(4)	
Counterparty firm ID	9(5)	
Clearing Participant ID of counterparty	X(6)	
Trade quantity	9(11)	
Trade price	9(5)V9(3)	
Trade value	9(11)V9(2)	
Currency code	X(3)	
Trading method	X(1)	"A" = automatched "E" = semi-automatic special lot

Section 4.4
Report Data Files Layout

<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
		"M" = manual (price within normal range) "O" = semi-automatic odd lot "Q" = special lot "P" = odd lot "R" = previous day "S" = manual (price outside normal range or not on spread) "T" = option exercise "V" = overseas "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
Origin indicator	X(1)	For Buyer: "N" = non shortsell "C" = shortsell cover Blank = None Blank = none "A" = agency "I" = Institutional Investor "P" = principal "R" = Registered Trader
Hedge Indicator	X(1)	Blank = none "E" = hedge "N" = non hedge "L" = hedge liquidation
Record checksum	9(14)	Sum of stock code, trade quantity, trade price and trade value
TSF Indicator	X(1)	Only available after closing of morning / afternoon trading sessions
		For (i) file generated at 12:00 noon and 4:15 p.m.; and (ii) files generated between 12:00 noon and 4:00 p.m. with trades concluded in the morning trading session, will carry: "N" = Non-TSF Trade "Y" = TSF Trade
		Otherwise, shown as blank
Filler	X(8)	Reserved for future use
Filler	X(3)	Reserved for system use

<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
Control Record :		
Record type	X(1)	"9" = control trailer
Sum of all stock codes	9(10)	
Sum of all trade quantities	9(17)	
Sum of all trade prices	9(13)	
Sum of all trade values	9(18)	
Total number of trades of all NCPs of the GCP	9(6)	
Total number of CNS trades of all NCPs of the GCP	9(6)	
Total number of isolated trades of all NCPs of the GCP	9(6)	
Sum of all record checksums	9(18)	
Filler	X(32)	Spaces
Filler	X(3)	Reserved for system use