Report Data File Layout

TRADE FILE OF SPSA

This file contains the trade details from its special segregated accounts (SPSAs). The record length is 133 bytes.

Data item	Data size	Remarks
Control Record :		
Record type	X(1)	"0" = control header
Participant ID	X(6)	
Report ID	X(7)	"CCLTA01"
Report file name	X(15)	"SPSA TRADE FILE"
Market Code	X(4)	"MAMK", "SZMK"
Trade date	9(8)	YYYYMMDD
Filler	X(89)	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)	
Trade time	9(6)	HHMMSS
Trade reference	9(16)	
Counterparty participant ID	X(6)	For SPSA ID order (Blank for Master SPSA ID order)
Execution Broker firm ID	9(5)	For China Connect Markets, firm ID of the Execution Broker (which is an NCP) will be assigned with a prefix "8" if a different GCP is used
II unique ID	9(6)	SPSA ID or Master SPSA ID
SPSA Account Number	9(8)	As a CCCP who clears and settles the SPSA or Master SPSA trade in CNS, this field will show "00000000"
Trade quantity	9(11)	
Trade price	9(5)V9(3)	
Trade value	9(11)V9(2)	
Currency code	X(3)	

Data item	Data size	Remarks
Buy-sell indicator	X(1)	B,S
Record checksum	9(14)	Sum of stock code, trade quantity, trade price and trade value
Support Same Day Night Settlement	X(1)	' ', 'N' N = Counterparty's Designated Bank does not support
Filler	X(14)	Reserved for future use
Filler	X(3)	Reserved for system use

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 SPSA trades	9(7)	
Sum of all record checksums	9(18)	
Filler	X(46)	Spaces
Filler	X(3)	Reserved for system use