

## Report Data File Layout

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### PROVISIONAL CLEARING STATEMENT (PCS)

This file contains the data information of the PCS. The record length is 127 bytes.

<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
<b>Control Record :</b>		
Record type	X(1)	"0" = control header
Participant ID	X(6)	
Report ID	X(7)	"CCLTN04"
Report file name	X(15)	"PCS"
Market Code	X(4)	
Trade date	9(8)	YYYYMMDD
Settlement date	9(8)	YYYYMMDD
Filler	X(75)	Spaces
Filler	X(3)	Reserved for system use
<b>Detail Record :</b>		
Record type	X(1)	"1" = detail records of trades
CCASS/non-CCASS trade indicator	9(1)	"1" = CCASS trades "2" = non-CCASS trades
Stock code	9(5)	
ISIN	X(12)	
Isolation indicator	X(1)	For non-CCASS trades, always blank For CCASS trades, "1" = to be netted by HKSCC "2" = isolated trades
Reason of isolation	X(1)	<b>"H" = isolated trades, isolated by HKSCC</b> "B" = isolated trades, buy-in "I" = isolated trades, isolated by Exchange Participant Blank for non-CCASS trades, and CCASS netted trades
Buy-sell indicator	X(1)	B, S
Trade time	9(4)	HHMM
Trade reference	9(16)	
Broker number of Exchange Participant	9(4)	
Counterparty broker number	9(4)	
Clearing Participant ID of counterparty	X(6)	
Trade quantity	9(11)	

**Section 4.4**  
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<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
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 "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
Accrued interest	9(11)V9(2)	Zero for non-debt trades, non-CCASS trades
Sign of accrued interest	X(1)	Blank = 0 or positive value "-" = negative value
Shortsell indicator	X(1)	For seller: "N" = Non Shortsell "Y" = Shortsell "M" = Market Maker "A" = Index Arbitrage "F" = Stock Futures Hedging Transaction Blank = None  For Buyer: "N" = Non Shortsell "C" = Shortsell Cover Blank = None
Origin indicator	X(1)	Blank = none "A" = agency "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, trade value and accrued interest
Filler	X(3)	Reserved for system use
<b>Detail Record (NCP Trade Section) :</b>		
Record type	X(1)	"2" = detail records of NCP trades (only)

<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
CCASS/non-CCASS trade indicator	9(1)	available for GCP when there is trade from its NCP) "1" = CCASS trades "2" = non-CCASS trades
Stock code	9(5)	
ISIN	X(12)	
Isolation indicator	X(1)	For non-CCASS trades, always blank For CCASS trades, "1" = to be netted by HKSCC "2" = isolated trades
Reason of isolation	X(1)	<b>"H" = isolated trades, isolated by HKSCC</b> "B" = isolated trades, buy-in "I" = isolated trades, isolated by Exchange Participant Blank for non-CCASS trades, and CCASS netted trades
Buy-sell indicator	X(1)	B, S
Trade time	9(4)	HHMM
Trade reference	9(16)	
NCP Firm ID	X(5)	
Counterparty broker number	9(4)	
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 "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
Accrued interest	9(11)V9(2)	Zero for non-debt trades, non-CCASS trades
Sign of accrued interest	X(1)	Blank = 0 or positive value "-" = negative value
Shortsell indicator	X(1)	For seller: "N" = Non Shortsell "Y" = Shortsell "M" = Market Maker "A" = Index Arbitrage

**Section 4.4**  
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<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
		“F” = Stock Futures Hedging Transaction Blank = None
<b>Origin indicator</b>	X(1)	For Buyer: “N” = Non Shortsell “C” = Shortsell cover Blank = None Blank = none “A” = agency “P” = principal  “R” = registered trader
<b>Hedge Indicator</b>	X(1)	Blank = none “E” = hedge “N” = non hedge <b>“L” = hedge liquidation</b>
Record checksum	9(14)	Sum of stock code, trade quantity, trade price, trade value and accrued interest
Filler	X(3)	Reserved for system use
<b>Detail Record (NCP Summary Section) :</b>		
Record type	X(1)	“3” = NCP Summary of Net Settlement Quantity & Money Obligation (only available for GCP when there is trade from its NCP)
NCP Firm ID	9(5)	Firm ID of the NCP
NCP Short Name	X(15)	Short Name of the NCP
CCASS/non-CCASS trade indicator	9(1)	“1” = CCASS trades “2” = non-CCASS trades
CNS/IT trade indicator	X(1)	CCASS trades “C” = CNS trades “I” = Isolated trades Non-CCASS trades Always blank
Stock code	9(5)	
ISIN	X(12)	
Total no of trades	9(13)	Total no of trades done by the NCP for the stock
Net settlement quantity	9(13)	Net settlement quantity from the NCP for the stock
Sign of net settlement quantity	X(1)	Blank when Net Settlement Quantity >= 0; ‘-’ otherwise
Currency code	X(3)	
Total net money obligation	9(13)V9(2)	Total net money obligation from the NCP for the stock
Sign of Total net money obligation	X(1)	Blank when Total net money obligation >= 0; ‘-’ otherwise

<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
Total net accrued interest	9(13)V9(2)	Total net accrued interest from the NCP for the stock
Sign of Total net accrued interest	X(1)	Blank when Total net accrued interest >= 0; '-' otherwise
Record checksum	9(14)	Sum of stock code, net settlement quantity, total net money obligation and total net accrued interest
Filler	X(8)	Space
Filler	X(3)	Reserved for system use

**Control Record :**

Record type	X(1)	"8" = control trailer
Total number of CCASS trades	9(6)	Not include NCP Trade and NCP Summary Sections
Total number of non-CCASS trades	9(6)	Not include NCP Trade and NCP Summary Sections
Total number of trades to be netted by HKSCC	9(6)	Not include NCP Trade and NCP Summary Sections
Total number of isolated trades	9(6)	Not include NCP Trade and NCP Summary Sections
Filler	X(99)	Spaces
Filler	X(3)	Reserved for system use

**Control Record :**

Record type	X(1)	"9" = control trailer
Sum of all stock codes	9(10)	Not include NCP Trade and NCP Summary Sections
Sum of all trade quantities	9(17)	Not include NCP Trade and NCP Summary Sections
Sum of all trade prices	9(13)	Not include NCP Trade and NCP Summary Sections
Sum of all trade values	9(18)	Not include NCP Trade and NCP Summary Sections
Sum of accrued interest	9(18)	Not include NCP Trade and NCP Summary Sections
Sum of all record checksums	9(18)	Not include NCP Trade and NCP Summary Sections
Filler	X(29)	Spaces
Filler	X(3)	Reserved for system use