

Consolidated Trade File (CTF) File Specifications v2.3

1. The CTF will be generated for each broker daily, at market close. Brokers can download the file thru the iPSE facility.
2. File naming convention is as follows: **xxxyyyymmdd**_CTF.csv
 Where **xxx** → broker ID
 yyyymmdd → trade date
3. File name for amended CTF is as follows: **xxxyyyymmdd_yyyyymmddhh24mmss**_ACTF.csv
 Where **xxx** → broker ID
 yyyymmdd → trade date
 yyyymmddhh24mmss → date and time when the amended CTF is generated

4. File layout:

Data Requirement	Data Type	Format/Valid Values	Definition
Trade Date	X, 8	yyyymmdd	Current business date
Trade Time	X, 6	hhmmss	Time of the trade executed
Trader ID	X, 8	99999999 Valid trader IDs	Trader id
Order Flag	X, 3	'XW' – order coming from XW 'FIX' – order coming from FIX 'PSE' – order coming from PSETradex	Name of the entry server which executed the order
Order Number	N, 10	9999999999	The number assigned at the time of order creation
Side	X, 1	'B' – buy side 'S' – sell side	Nature of the transaction executed
Contra Broker	X, 3	999	The counterpart broker id
Confirm / Trade Number	N, 10	9999999999	The confirmation number of an executed trade
Security Symbol	X, 5	Valid security symbols	Acronym or symbol of the security traded
No of Shares / Volume	N, 12	999999999999	Number of shares traded
Price / Value	X, 15	9999999999.9999	Traded price
Amount	X, 15	9999999999.9999	Derived by multiplying the number of shares and price



Data Requirement	Data Type	Format/Valid Values	Definition
Board	X, 1	'N' – Normal 'O' – Oddlot 'B' – Block sale	The type of market
Local/Foreign Flag	X, 1	'L' – local 'F' – foreign	Nationality of the client
Principal/Client Flag	X, 1	'I' – Institutional Client 'C' – Retail Client 'T' – Tax Exempted 'G' – Group/Aggregate/Bundle 'P' – House/Principal/Proprietary 'E' – Error Account 'R' – Related Party 'M' – Market Maker 'F' – Special Account Institutional	Type of client
Status	X, 1	'C' – cancelled " (empty) – trade	Indication if a trade is cancelled
Investor ID	X, 14	Also equivalent to the PSE trading Account ID	PSE generated trading account
Cross Trade Indicator	X, 1	0 – normal/autocross trades 1 – cross trades	Indication if the trade is executed within the same firm provided that it is entered in the cross order window of PAM
Short	X, 1	1 – Short Sell/Buyback 0- Normal Trades	
Order Date	X,8	yyyymmdd	Date when the order was created.

5. The information is comma (,) delimited. Each row contains a set of information.
6. Row 1 will contain the column headers.
7. The unique order number can be generated by appending the Order Date to the Order Number. The Order Number increments for each new order.
8. Limitation: The file would only reflect transaction status as of market close. Any trade amendment and/or cancellation done AFTER the generation of the CTF file will not be included in the file.



Revision History

Date Revised	Version	Section Revised
10/31/2014	v2.2 EOD_ConsolidatedTradeFile_FileSpecifications_v2.2	<ol style="list-style-type: none">1. Revised size of Investor ID from 16 to 14.2. Change OrderFlag possible values to XW, FIX.3. Included the following fields:<ul style="list-style-type: none">o Shorto Order Date4. Included the possible value in Board field:<ul style="list-style-type: none">o B5. Included order number description.
03/30/2015	v2.3 EOD_ConsolidatedTradeFile_FileSpecifications_v2.3	<ol style="list-style-type: none">1. Included an additional Order Flag Value:<ul style="list-style-type: none">o 'PSE'2. Corrected the trader ID definition.