

## DTR Report File Specifications v2.3

1. The DTR Report file will be generated for each broker daily, at market close. Brokers can download the file thru the iPSE iReports facility.
2. File naming convention is as follows: **xxxyyyymmdd\_DTR.txt**  
 Where **xxx** → broker ID  
           **yyyymmdd** → trade date
3. Text file header layout

Row No.	Position (Start, Length)	Description	Possible Values
Row 1	1, 52	Space	
Row 1	53,30	Company issuing the report	PHILIPPINE STOCK EXCHANGE, INC
Row 2	1, 55	Space	
Row 2	56, 24	Name of report	DAILY TRANSACTION REPORT
Row 3-4		Empty Row	
Row 5	1, 50	Broker Name	
Row 5	51, 35	Space	
Row 5	86, 10	Date	
Row 6	1, 25	Dash (“-”)	
Row 6	26, 52	Space	
Row 6	78, 25	Dash (“-”)	
Row 7	1, 14	Label	NAME OF BROKER
Row 7	15, 65	Space	
Row 7	80, 4	Label	DATE
Row 8		Empty Row	
Row 9	1, 16	Tab	
Row 9	65, 7	Headers	ACCOUNT
Row 10	1, 18	Headers	NAME OF SECURITIES
Row 10	19, 28	Space	
Row 10	47, 6	Headers	SHARES
Row 10	53, 1	Space	
Row 10	54, 10	Headers	PRICE(PHP)
Row 10	64, 5	Space	
Row 10	69, 4	Headers	SIDE
Row 10	73, 3	Space	
Row 10	76, 5	Headers	SHORT
Row 10	81, 2	Space	
Row 10	83, 20	Headers	WITH WHOM TRANSACTED
Row 10	103, 18	Space	
Row 10	121, 12	Headers	CONTRACT NO.

Row No.	Position (Start, Length)	Description	Possible Values
Row 10	133, 1	Space	
Row 10	134, 4	Headers	TYPE
Row 10	138, 1	Space	
Row 10	139, 2	Headers	LF
Row 11		Empty Row	

#### 4. Text file body layout

The following data will be displayed starting on the 12<sup>th</sup> row of the file.

Data Requirement	Data Type	Format/Valid Values	Field Descriptions
Name of Securities	X,40	Alphanumeric	Short Name
Space	X,2	" "	Space
Volume	N, 10	9999999999	Number of shares traded
Price	N, 11	999999.9999	Value of the issue traded in PHP
Nature of Transaction	X,10	'Buying' 'Selling' 'Cross-B' 'Cross-S'	Indicator for buying or selling side
Space	X,4	" "	Space
Short	X, 1	1- Short Sell/Buyback 0- Normal Trades	Indicator of short selling transactions
Space	X,4	" "	Space
With Whom Transacted	X,40	Counterpart full name	the counterpart broker
Contract Number	N,9	999999999	confirmation or trade number
Space	X,4	" "	Space
PC	X,1	Account Types: 'C' – Retail Client 'I' - Institutional 'G' - Group 'T' - Tax Exempt 'R' – Related Party 'F' – Special Account Institutional 'P' - Principal 'E' – Error 'M' – Market Maker	All possible account types
Space	X,2	" "	Space
LF	X,1	'L' – Local 'F' – Foreign	Indicator on nationality of the client. Local – L or Foreign – F

5. The following totals will be displayed after the list of transactions per side:

Data Requirement	Data Type	Format/Valid Values	Field Descriptions
TOTAL BUYING	N,10	9999999999 Formula: Sum of all Volume with 'Buying' Nature of Transaction	Sum of all buy transactions
TOTAL SELLING	N,10	9999999999 Formula: Sum of all Volume with 'Selling' Nature of Transaction	Sum of all sell transactions
TOTAL CROSS	N,10	9999999999 Formula: Sum of all Volume with 'Cross-Buy' and 'Cross-Sell' Nature of Transaction	Sum of all cross transactions

Position (Start, Length)	Format/Valid Values	Field Descriptions
1, 1	Tab	
5, 26	Label	TOTAL BUYING =====>
31, 8	Space	
39, 10	Total Buying	
1, 1	Tab	
5, 27	Label	TOTAL SELLING =====>
32, 7	Space	
39, 10	Total Selling	
1, 1	Tab	
5, 25	Label	TOTAL CROSS =====>
30, 9	Space	
39, 10	Total Cross	

6. The following is the order of the DTR data display:

6.1. All buy transactions will be displayed first, followed by an empty row, followed by TOTAL BUYING, followed by 2 empty rows.

6.2. All sell transactions will be displayed after 6.1, followed by an empty row, followed by TOTAL SELLING, followed by 2 empty rows.

6.3. All cross transactions will be displayed after 6.2, followed by an empty row, followed by TOTAL CROSS, followed by 2 empty rows.

7. Text file header layout for DTR\_DDS which will be displayed after the totals for DTR:

Row No.	Position (Start, Length)	Description	Possible Values
Row 1	1, 52	Space	
Row 1	53, 29	Headers	DOLLAR DENOMINATED SECURITIES
Row 2		Empty Row	
Row 3		Empty Row	
Row 4	1, 18	Headers	NAME OF SECURITIES
Row 4	19, 28	Space	
Row 4	47, 6	Headers	SHARES
Row 4	53, 1	Space	
Row 4	54, 10	Headers	PRICE
Row 4	64, 5	Space	
Row 4	69, 4	Headers	SIDE
Row 4	73, 3	Space	
Row 4	76, 5	Headers	SHORT
Row 4	81, 2	Space	
Row 4	83, 20	Headers	WITH WHOM TRANSACTED
Row 4	103, 18	Space	
Row 4	121, 12	Headers	CONTRACT NO.
Row 4	133, 1	Space	
Row 4	134, 4	Headers	TYPE
Row 4	138, 1	Space	
Row 4	139, 2	Headers	LF
Row 5		Empty Row	

8. Text file body layout for DTR\_DDS:

The following data will be displayed on the 5<sup>th</sup> row.

Data Requirement	Data Type	Format/Valid Values	Field Descriptions
Name of Securities	X,40	Alphanumeric	Short name
Space	X, 2	" "	Space
Volume	N, 10	9999999999	Number of shares traded
Price	N, 11	999999.9999	Value of the issue traded in USD
Nature of Transaction	X,10	'Buying' 'Selling' 'Cross-B' 'Cross-S'	Indicator for buying or selling side
Space	X,4	" "	Space
Short	X, 1	1- Short Sell/Buyback 0- Normal Trades	Indicator of short selling transactions
Space	X,4	" "	Space
With Whom Transacted	X,40	Counterpart full name	the counterpart broker

Data Requirement	Data Type	Format/Valid Values	Field Descriptions
Contract Number	N,9	999999999	confirmation or trade number
Space	X,4	" "	Space
PC	X,1	Account Types: 'C' – Retail Client 'I' - Institutional 'G' - Group 'T' - Tax Exempt 'R' – Related Party 'F' – Special Account Institutional 'P' - Principal 'E' – Error 'M' – Market Maker	All possible account types
Space	X,2	" "	Space
LF	X,1	'L' – Local 'F' – Foreign	Indicator on nationality of the client. Local – L or Foreign – F

9. The following totals for DTR\_DDS will be displayed after the list of transactions per side:

Data Requirement	Data Type	Format/Valid Values	Field Descriptions
TOTAL BUYING	N,10	9999999999 Formula: Sum of all Volume with 'Buying' Nature of Transaction	Sum of all buy transactions in USD
TOTAL SELLING	N,10	9999999999 Formula: Sum of all Volume with 'Selling' Nature of Transaction	Sum of all sell transactions in USD
TOTAL CROSS	N,10	9999999999 Formula: Sum of all Volume with 'Cross-Buy' and 'Cross-Sell' Nature of Transaction	Sum of all cross transactions in USD

Position (Start, Length)	Format/Valid Values	Field Descriptions
1, 1	Tab	
5, 26	Label	TOTAL BUYING =====>
31, 8	Space	
39, 10	Total Buying	
1, 1	Tab	
5, 27	Label	TOTAL SELLING =====>

Position (Start, Length)	Format/Valid Values	Field Descriptions
32, 7	Space	
39, 10	Total Selling	
1, 1	Tab	
5, 25	Label	TOTAL CROSS =====>
30, 9	Space	
39, 10	Total Cross	

10. The following is the order of the DTR\_DDS data display:

- 10.1. All buy transactions will be displayed first, followed by an empty row, followed by TOTAL BUYING, followed by 2 empty rows.
- 10.2. All sell transactions will be displayed after 10.1, followed by an empty row, followed by TOTAL SELLING, followed by 2 empty rows.
- 10.3. All cross transactions will be displayed after 10.2, followed by an empty row, followed by TOTAL CROSS, followed by 2 empty rows.

11. Footer Layout

The following will be displayed after 10.3:

Row No.	Position (Start, Length)	Format/Valid Values	Field Descriptions
Row 1	1, 10	Tab	
Row 1	41, 5	Space	
Row 1	46, 50	Broker Name	
Row 2-3		Empty Row	
Row 4	1, 10	Tab	
Row 4	41, 5	Space	
Row 4	46, 30	Line (" _ ")	
Row 5	1, 11	Tab	
Row 5	45, 20	Label	AUTHORIZED SIGNATURE

12. All Block Sale Transactions are not included in the report.

### 13. Actual Format in TXT

PHILIPPINE STOCK EXCHANGE, INC  
 DAILY TRANSACTION REPORT

ABACUS SECURITIES CORPORATION

08/01/2014

NAME OF BROKER

DATE

NAME OF SECURITIES	SHARES	PRICE(PHP)	SIDE	SHORT	WITH WHOM TRANSACTED	ACCOUNT CONTRACT NO.	TYPE	LF
ASIABEST GROUP	100	10.9800	BUYING	0	MERCANTILE SECURITIES CORP.	1	C	L
ASIABEST GROUP	100	10.9800	BUYING	0	ABACUS SECURITIES CORPORATION	2	C	L
AGRINURTURE	1000	4.0500	BUYING	0	QUALITY INVESTMENTS & SECURITIES	1	C	L
BLOOMBERRY	100	11.8800	BUYING	0	ABACUS SECURITIES CORPORATION	1	C	L
CALATA CORP	1000	3.2400	BUYING	0	ABACUS SECURITIES CORPORATION	1	C	L
MEG WARRANT 2	1000	4.1000	BUYING	0	MOUNT PEAK SECURITIES, INC.	1	C	L
NICKEL ASIA	1000	24.3500	BUYING	0	ABACUS SECURITIES CORPORATION	1	C	L
ORNTL PENINSULA	1000	1.8500	BUYING	0	ANGPING & ASSOCIATES SECURITIES	1	C	L
SPLASH CORP	1000	2.0500	BUYING	0	DBP-DAIWA CAPITAL MARKETS PHILIPPINES,IN	2	C	L
SPLASH CORP	1000	2.0500	BUYING	0	DBP-DAIWA CAPITAL MARKETS PHILIPPINES,IN	3	C	L
ZEUS HLDG	10000	0.3400	BUYING	0	ABACUS SECURITIES CORPORATION	1	C	L
ZEUS HLDG	10000	0.3300	BUYING	0	ABACUS SECURITIES CORPORATION	2	C	L

TOTAL BUYING =====> 27300

ASIABEST GROUP	100	10.9800	SELLING	0	ABACUS SECURITIES CORPORATION	2	C	L
APEX MINING	1000	3.0600	SELLING	0	TRITON SECURITIES CORP.	1	C	L
ASIAN TERMINALS	500	10.2600	SELLING	0	AB CAPITAL SECURITIES, INC.	1	C	L
ATN HLDG B	1000	1.6100	SELLING	0	ACCORD CAPITAL EQUITIES CORPORATION	1	C	L
BC PREF A	100	22.7000	SELLING	0	ACCORD CAPITAL EQUITIES CORPORATION	1	C	L
BC PREF A	100	22.7000	SELLING	0	ACCORD CAPITAL EQUITIES CORPORATION	2	C	L
BDO UNIBANK	100	85.5000	SELLING	0	WEALTH SECURITIES, INC.	1	C	L
BOULEVARD HLDG	10000	0.1370	SELLING	0	FIRST INTEGRATED CAPITAL SEC.	1	C	L
BLOOMBERRY	100	11.8800	SELLING	0	ABACUS SECURITIES CORPORATION	1	C	L
BASIC ENERGY	10000	0.2500	SELLING	0	QUALITY INVESTMENTS & SECURITIES	1	C	L
CALATA CORP	1000	3.2400	SELLING	0	ABACUS SECURITIES CORPORATION	1	C	L
NICKEL ASIA	1000	24.3500	SELLING	0	ABACUS SECURITIES CORPORATION	1	C	L
ORNTL PETROL B	100000	0.0190	SELLING	0	STAR ALLIANCE	1	C	L
ORNTL PETROL B	100000	0.0190	SELLING	0	STAR ALLIANCE	2	C	L
ORNTL PETROL B	100000	0.0190	SELLING	0	STAR ALLIANCE	3	C	L
ORNTL PENINSULA	2000	1.8300	SELLING	0	DIVERSIFIED SECURITIES, INC.	2	C	L
ZEUS HLDG	10000	0.3400	SELLING	0	ABACUS SECURITIES CORPORATION	1	C	L
ZEUS HLDG	10000	0.3300	SELLING	0	ABACUS SECURITIES CORPORATION	2	C	L

TOTAL SELLING =====> 347000

TOTAL CROSS =====> 0

DOLLAR DENOMINATED SECURITIES

NAME OF SECURITIES	SHARES	PRICE(USD)	SIDE	SHORT	WITH WHOM TRANSACTED	CONTRACT NO.	TYPE	LF
ASIABEST GROUP	100	10.9800	BUYING	0	MERCANTILE SECURITIES CORP.	1	C	L
ASIABEST GROUP	100	10.9800	BUYING	0	ABACUS SECURITIES CORPORATION	2	C	L

TOTAL BUYING =====> 27300

ASIABEST GROUP	100	10.9800	SELLING	0	ABACUS SECURITIES CORPORATION	2	C	L
APEX MINING	1000	3.0600	SELLING	0	TRITON SECURITIES CORP.	1	C	L

TOTAL SELLING =====> 347000

TOTAL CROSS =====> 0

ABACUS SECURITIES CORPORATION

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 AUTHORIZED SIGNATURE

## Revision History

<b>Date Revised</b>	<b>Version</b>	<b>Section Revised</b>
10/31/2014	V2.0	Included possible values for PC: <ul style="list-style-type: none"><li>○ Special Account Institutional (Done Through account)</li><li>○ Market Maker Account</li></ul> Added new column <ul style="list-style-type: none"><li>○ Short: 1 or 0</li></ul>
12/03/2014	V2.1	Corrected the possible value of PC Flag from "P" & 'C' to all account types. Corrected the foreign flag value from 'P' to 'F'.
11/21/2016	V2.2	Included DDS transactions. Released as DTRReport_v2.2
01/09/2019	V2.3	Adjusted Data Type.