

### 5.3 Cross Trading Device Trades Enquiry (Static)

If the Exchange Participants had subscribed “Cross Trading Device Enquiry”, this enquiry allows specific users to view all trades since the start of the trading, performed by another BSS, ETTSS or first/second terminal. Supervisor enters broker number. He may optionally specify time, market code or security code. The trades are displayed in time sequence. Rejected trades are excluded from the enquiry. The trades are grouped in purchase order followed by sale order, within market code. The ‘Trade Totals’ for each distinct currency are shown.

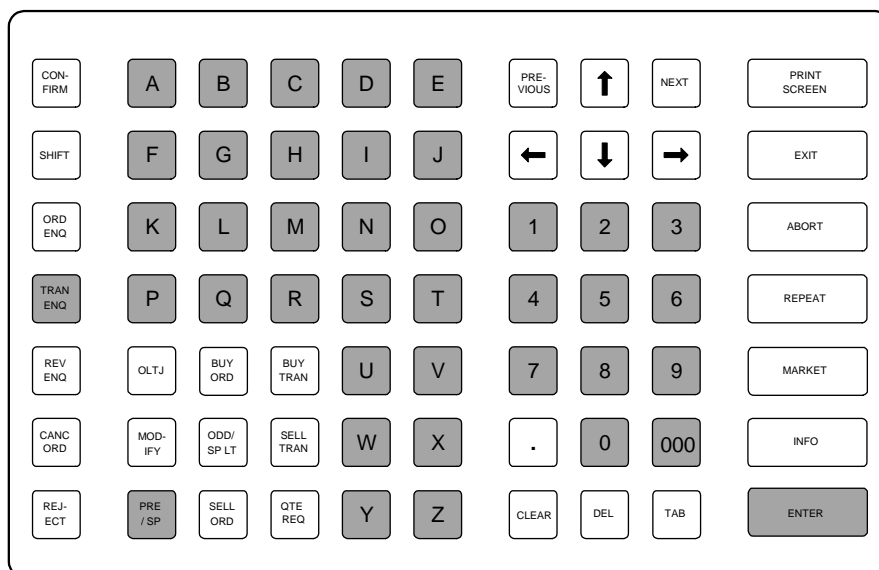
#### For Exchange’s customized-keyboard:

- Step1: Press PRE/SP
- Step2: Press TRAN ENQ
- Step3: Input Data
- Step4: Press ENTER

#### For 101-keyboard:

- Step1: Press F9
- Step2: Press F12
- Step3: Input Data
- Step4: Press ENTER

#### Exchange’s customized-keyboard



#### Fields for user reference

Field Name	Type	IN/OUT	Optional / Mandatory	Remarks
BROKER	Number (4)	IN	Mandatory	Broker Number Mandatory field for cross trading device enquiry
START TIME	HH:MM	IN	Optional	Trade Time Filter ETTSS will display the trades after the START TIME input By default 00:00 will show all trades
MKT	Characters (4)	IN	Optional	Market filter, STOCK must be blank when used MAIN = Main market GEM = GEM Market ETS = Extended Trading Securities NASD = NASDAQ
STOCK	Number (5)	IN	Optional	Security Code FILTER, MKT must be blank when used Will show all trades if it is left blank

Step 1 & Step 2

MWS Parody : Invalid Client ID [User: FRANCIS, Version: 1.02.r35079]

PRE/SP	TRAN ENQ	STOCK BROKER	START TIME	00:00	MKT	CLIENT
[20:33] 14:36 1 B HKD 1.000 2,000 W 0 Filled 2,000 Outstanding						

20:17 S M 1 HKD 10.000 10.000 5454  
 HSI 18652.78 +132.25 HKL 28750.83 +295.36 GEM 788.85 +4.24 T/O 27.240M

Step 3 & Step 4 (With selected broker)

MWS Parody : Invalid Client ID [User: FRANCIS, Version: 1.02.r35079]

PRE/SP	TRAN ENQ	STOCK BROKER	2003 START TIME	20:28	MKT	CLIENT			
Cross Trading Device Trades Enquiry (Static)									
Time	Stock	Curr	Price	QTY	Corr	Reference	B/S	Type	TC
20:28*	10 HANG LUNG DEV	#HKD	54.700	1,000	3000	External	B	A to	N
20:28*	10 HANG LUNG DEV	#HKD	95.000	1,000	3002	External	B	A to	N
20:28*	10 HANG LUNG DEV	#HKD	12.900	1	3002	External	B	A to	N
20:28*	10 HANG LUNG DEV	#HKD	12.900	1	3002	External	B	A to	N
20:28*	10 HANG LUNG DEV	#HKD	12.900	1	3000	External	B	A to	N
20:28*	10 HANG LUNG DEV	#HKD	12.900	1	3001	External	B	A to	N
20:28*	10 HANG LUNG DEV	#HKD	12.900	1	3001	External	B	A to	N
20:28*	11 HANG SENG BANK	#HKD	14.600	1	3003	External	S	A to	NA
20:28*	11 HANG SENG BANK	#HKD	14.900	1	3002	External	B	A to	NA
20:28*	11 HANG SENG BANK	#HKD	40.300	1	3004	External	S	A to	N

20:17 S M 1 HKD 10.000 10.000 5454  
 HSI 18652.78 +132.25 HKL 28750.83 +295.36 GEM 788.85 +4.24 T/O 27.240M

[20:33] 14:36 1 B HKD 1.000 2,000 W 0 Filled 2,000 Outstanding

Step 3& Step 4 (With selected broker with stock and time filtered)

MWS Parody : Invalid Client ID [User: FRANCIS, Version: 1.02.r35079 ]

PRE/SP	TRAN ENQ	STOCK	11								
HANG SENG BANK	BROKER	2003	START TIME	20:28				MKT		CLIENT	
恆生銀行	MAIN	Cross Trading Device Trades Enquiry (Static)									

Time	Stock	Curr	Price	QTY	Corr	Reference	B/S	Type	TC
20:28*	11 HANG SENG BANK	#HKD	14.600	1	3003	External	S	A to	NA
20:28*	11 HANG SENG BANK	#HKD	14.900	1	3002	External	B	A to	NA
20:28*	11 HANG SENG BANK	#HKD	40.300	1	3004	External	S	A to	N

20:17 S M 1 HKD 10,000 10,000 5454

HSI 18652.78 +132.25 HKL 28750.83 +295.36 GEM 788.85 +4.24 T/O 27.240M

[20:34] 14:36 1 B HKD 1,000 2,000 W 0 Filled 2,000 Outstanding



Remarks for Cross Trading Device Orders Enquiry (Static)

PRE/SP	TRAN ENQ	STOCK	BROKER	2003	START TIME	00:00	MKT	CLIENT	01	02
Cross Trading Device Trades Enquiry										
Time	Stock	Curr	Price	QTY	Corr	Reference	B/S	Type	TC	
11:23:09	10 HANG LUNG GROUP	HKD	28.900	1,000	3002		B	A	F	
15:53:39	11 HANG SENG BANK	HKD	64.600	1,000	3003		B	A	F	
15:53:39	11 HANG SENG BANK	HKD	98.100	1,000	3003		S	A	F	
15:53:39	12 HENDERSON LAND	HKD	74.200	1	3002		S	A		
15:53:39	11 HANG SENG BANK	HKD	76.800	1	3000		S	A		
15:53:39	12 HENDERSON LAND	HKD	34.500	1	3000		B	A		
16:43:30	12 HENDERSON LAND	HKD	72.600	1,000	3001		B	A	F	
16:43:30	10 HANG LUNG GROUP	HKD	36.600	1	3003		B	A		

B A 1 10.000 5,000  
 HSI 21846.45 +409.75 CEI 9694.96 +267.63 T/O 74.558B

17:51:03 1 B \$10.000 1,000 Q 0 Filled 1,000 Outstanding

ID	Field Name	Remarks
01	Type	Trade Type 1 <sup>st</sup> Char = Shortsell Indicator C = Shortsell Cover N = Non-shortsell M = Market Maker Shortsell A = Index Arbitrage Shortsell F = Stock Futures Hedging shortshell  2 <sup>nd</sup> Char = Private Trade Type A = Auto match M = Manual (Price within normal range) S = Manual (Price outside normal range) Q = Special Lot P = Odd Lot E = Semi-automatic spread lot O = Semi-automatic odd lot V = Overseas trade R = Pre-open  3 <sup>rd</sup> Char = Public Trade Type X = direct business trade Blank = non-direct trade
02	TC	Origin Indicator A = Agency P = Principal Blank = None