

Database Changes for Hybrid

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<u>Version Number</u>	<u>Changed By</u>	<u>Comments</u>	
<u>1</u>	<u>zhangj</u>	<u>The original document is created</u>	
<u>2</u>	<u>Wum</u>	<u>Added new columns for table order_book_side_item</u>	
<u>3</u>	<u>zhangj</u>	<u>changed order_instruction table definition</u>	
<u>4</u>	<u>Wum</u>	<u>Changed the column name to use Non Q instead of Non ICM</u>	

I. Changes to structure of existing global tables

No changes for global tables

II. Changes to structure of existing business tables

A. Table: order book side item

1. New Columns

Column Name	Data Type	Comments
best_non_ item Q_price_item	number(20)	points to the best nonCM nonQ price item for the side of a orderbook

B. Table: order book side item

1. New Columns

<u>Column Name</u>	<u>Data Type</u>	<u>Comments</u>
<u>non_Q_pri_qty</u>	<u>Number(10)</u>	<u>The total quantity of non_Q priority orders</u>
<u>non_Q_non_pri_qty</u>	<u>Number(10)</u>	<u>The total quantity of non_Q non priority orders</u>
<u>non_Q_pri_cnt</u>	<u>Number(10)</u>	<u>The counter of non_Q priority orders</u>
<u>non_Q_non_pri_cnt</u>	<u>Number(10)</u>	<u>The counter of non_Q non priority orders</u>

III. New Global Tables

No new global tables

IV. New Business Tables

A. Table: order_instruction

Column Name	Data Type	Comments
databaseIdentifier	number(20) not null	Unique identifier for row.
order_key	number(20)	key of the order
bofr_bid_price opp_side bofr	varch2(12)	bid price opposite side - of BestOfTheRest
exec_price	varch2(12)	execution price
max_exec_vol	number(20)	maximum execution volume
max_exec_vol_reason	number(2)	reason for the maximum execution volume
trading_restriction	number(2)	the type of trading restriction
remainder_handling_mode	number(2)	the type of remainder handling

Appendix

1. Values for max exec vol reason

Constant Name	Value	Description
NONE	1	the reason for the maximum execution volume

2. Values for trading restriction

Constant Name	Value	Description
NONE	1	no restriction
NON ICMQ ONLY	2	trades with nonICM-nonQ orders only

3. Values remainder handling mode

Constant Name	Value	Description
BOOK_REMAINDER	1	book the remainder after trading
RETURN_REMAINDER	2	return the remainder after trading