

Daily Trading Activity & Open Positions Summary ("DTOP")

HKFE Clearing Corporation ("HKCC") and The SEHK Options Clearing House ("SEOCH") have separate DTOPs. Information of Gross Open Interest ("OI"), Net OI, Net OI Change, Turnover, Deal, Settlement Price and Settlement Price Change are shown in DTOP. In order to have easy access to individual market data, a number of the reports by different grouping are included in the zipped DTOP.

Clearing House	File Name	Content
HKCC	yyyymmdd_1_dtop_f_hkcc_summary.rpt	in report format and information listed out by each Product Class in all Markets cleared through HKCC (no Settlement Price and Settlement Price Change are shown)
HKCC	yyyymmdd_1_dtop_f_hkcc_fut_dtl_all.rpt	in report format and information listed out by each Futures series of Product Class in all Markets cleared through HKCC
HKCC	yyyymmdd_1_dtop_f_hkcc_opt_dtl_all.rpt	in report format and information listed out by each Options series of Product Class in all Markets cleared through HKCC
HKCC	yyyymmdd_1_dtop_f_hkcc_fut_dtl_<market>.rpt	in report format and information listed out by each Futures series of Product Class in each individual Market cleared through HKCC e.g. For HSI Futures, the file name is 20061201_1_dtop_f_hkcc_fut_dtl_hsi.rpt
HKCC	yyyymmdd_1_dtop_f_hkcc_opt_dtl_<market>.rpt	in report format and information listed out by each Options series of Product Class in each individual Market cleared through HKCC e.g. For HSI Options, the file name is 20061201_1_dtop_f_hkcc_opt_dtl_hsi.rpt
HKCC	yyyymmdd_1_dtop_f_hkcc_fut_dtl_all.raw	in data file format and information listed out by each Futures series of Product Class in all Markets cleared through HKCC
HKCC	yyyymmdd_1_dtop_f_hkcc_opt_dtl_all.raw	in data file format and information listed out by each Options series of Product Class in all Markets cleared through HKCC
SEOCH	yyyymmdd_1_dtop_o_seoch_summary.rpt	in report format and information listed out by each Product Class in Stock Options Market cleared through SEOCH (no Settlement Price and Settlement Price Change are shown)
SEOCH	yyyymmdd_1_dtop_o_seoch_opt_dtl_all.rpt	in report format and information listed out by each Options series of all Product Classes in Stock Options Market cleared through SEOCH
SEOCH	yyyymmdd_1_dtop_o_seoch_opt_dtl_<class>.rpt	in report format and information listed out by each Options series of Product Class in Stock Options Market cleared through SEOCH e.g. For HSBC Holdings Stock Options (HKB), the file name is 20061201_1_dtop_o_seoch_opt_dtl_hkb.rpt
SEOCH	yyyymmdd_1_dtop_o_seoch_opt_dtl_all.raw	in data file format and information listed out by each Options series of all Product Classes in Stock Options Market cleared through SEOCH

DTOP Raw Data (.raw) Specification
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File Id: Data - Series Details - All (Futures) yyyymmdd_1_dtop_f_hkcc_fut_dtl_all.raw

File Type: comma separated valued (CSV) file

File Structure:

- Header Record
- Record Type '01' <=== Detail records
- Trailer Record

Field	Data Type	Max Length	Description
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Header record			

Record type	Alphanumeric	2	"H"
File Id	Alphanumeric	5	"DTOP"
Source	Alphanumeric	5	"DCASS"
Business Date	Alphanumeric	8	YYYYMMDD
Creation Date Time	Alphanumeric	14	YYYYMMDDHHMMSS
Clearing House	Alphanumeric	10	"HKCC"
Number of Detail	Numeric	2	
Record Types			
Record type "01"			

Record type	Alphanumeric	2	Record type "01"
Market	Alphanumeric	5	Market Code
Market Name	Alphanumeric	32	Market Name
Underlying	Alphanumeric	6	Underlying Code
Expiry Month	Alphanumeric	3	Expiry Month
Expiry Year	Alphanumeric	2	Expiry Year
Gross	Numeric	15	Gross Open Interest "OI"
Net	Numeric	15	Net OI
Net Change	Numeric	16	Net OI Change
T/O	Numeric	15	Turnover (Number of contracts traded)
Deal	Numeric	15	Number of matched orders
Settle Price	Numeric with decimal places	12	Settlement Price
Price Change	Numeric with decimal places	13	Settlement Price Change
Trailer record			

Record type	Alphanumeric	2	"T"

Number of Detail Records	Numeric	18	
End of File	Alphanumeric	3	"EOF"

File Id: Data - Series Details - All (Options) yyyymmdd_1_dtop_<f/o>_<hkcc/seoch>_ opt_dtl_all.raw

File Type: comma separated valued (CSV) file

File Structure:

- Header Record
- Record Type "01" <=== Detail records
- Trailer Record

Field	Data Type	Max Length	Description
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Header record			

Record type	Alphanumeric	2	"H"
File Id	Alphanumeric	5	"DTOP"
Source	Alphanumeric	5	"DCASS"
Business Date	Alphanumeric	8	YYYYMMDD
Creation Date Time	Alphanumeric	14	YYYYMMDDHHMMSS
Clearing House	Alphanumeric	10	"HKCC" / "SEOCH"
Number of Detail Record Types	Numeric	2	
Record type "01"			

Record type	Alphanumeric	2	Record type "01"
Market	Alphanumeric	5	Market Code
Market Name	Alphanumeric	32	Market Name
Underlying	Alphanumeric	6	Underlying Code
Expiry Month	Alphanumeric	3	Expiry Month
Expiry Year	Alphanumeric	2	Expiry Year
Strike	Numeric with decimal places	8	Strike Price of series
Call options - Gross	Numeric	8	Call Options - Gross OI
Call options - Net	Numeric	8	Call Options - Net OI
Call options - Net Change	Numeric	9	Call Options - Net OI Change
Call options - T/O	Numeric	7	Call Options - Turnover (Number of contracts traded)
Call options - Deal	Numeric	7	Call Options - Number of matched orders
Call options - Settle Price	Numeric with decimal places	8	Call Options - Settlement Price
Call options - Price Change	Numeric with decimal places	8	Call Options - Settlement Price Change
Put options - Gross	Numeric	8	Put Options - Gross OI
Put options - Net	Numeric	8	Put Options - Net OI
Put options - Net Change	Numeric	9	Put Options - Net OI Change

Put options - T/O	Numeric	7	Put Options - Turnover (Number of contracts traded)
Put options - Deal	Numeric	7	Put Options - Number of matched orders
Put options - Settle Price	Numeric with decimal places	8	Put Options - Settlement Price
Put options - Price Change	Numeric with decimal places	8	Put Options - Settlement Price Change

Trailer record

Record type	Alphanumeric	2	"T"
Number of Detail Records	Numeric	18	
End of File	Alphanumeric	3	"EOF"

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