

Closing Price Export File Specification For China Stock Connect System (Northbound Trading)

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Modification History

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1.00	11 July 2014	N/A	First Release	N/A
1.01	21 Aug 2014	N/A	Include sample CSC Closing Price File	2.2
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1. Introduction

This document provides technical information on closing price files that are disseminated to Exchange Participants (EPs) trading in the Northbound Trading Link established between

- i) Hong Kong Exchanges and Clearing Ltd (HKEX) and Shanghai Stock Exchange (SSE)
- ii) Hong Kong Exchanges and Clearing Ltd (HKEX) and Shenzhen Stock Exchange (SZSE)

Northbound trading activities of EPs are conducted on the China Stock Connect System (CSC), the CSC closing price files belong to the suite of CSC export files that are available to EPs for their own processing.

This document is intended for EPs trading on CSC to develop and customise their internal systems for processing of such data file.

The CSC closing price files are available once closing price data is transmitted from SSE/SZSE to HKEX. The two files are disseminated separately from the other export files like CSC trade file (which is available shortly after day-end market close). They are available for download by EPs on a CSC trading day through the Electronic Communication Platform (ECP)^{1,2}.

Note:

- [1] Electronic Communication Platform (ECP) is a communication platform of HKEX which provides a paperless channel for EPs to download files, returns or any such other documents. EPs with valid User ID and password can access ECP via the internet. EPs participated in northbound trading will use the current ECP User ID and password to download CSC files.
- [2] CSC files download links will be available in ECP once they become available during CSC trading day.

2. Export File Definitions

The records in the closing price export file are fixed length. The CSC closing price file has a header record but without a trailer record.

The record delimiter of the export files is the ASCII carriage return character (ASCII value 13) and linefeed character (ASCII value 10).

The field types in this specification can be:

X(n)	The alphanumeric field has n characters.
9(n)	The numeric field is right aligned, with maximum n digits, and padded with zero on the left.
Z(n)9	The numeric field is right aligned, with maximum n+1 digits, and padded with space on the left. For example, a 4-digit numeric value should be presented as Z(3)9 and this can also be shown as ZZZ9.
9(m)V9(n)	The numeric field is right aligned with maximum m digits and n decimal places. The field is padded with leading zero on the left before the implied decimal point and is padded with trailing zero to the right of the decimal point. For example, a numeric value of 4 digits and 2 decimal places should be presented as 9(4)V9(2) and this can also be shown as 9(4)V99.

2.1. CSC Closing Price File

The CSC closing price file (one for SSE and one for SZSE) is a PC ASCII file. It has closing price, as well as other attributes, of all SSE/SZSE stocks that are eligible for northbound trading. Closing prices are provided by SSE/SZSE after market close.

These files are delivered after day-end market close in CSC trading day and is zipped individually.

Closing Price File	File Name	ZIP File Name
SSE Closing price file	ASCLOSPRIC	CLOSPRIC_AS.zip
SZSE Closing price file	SZCLOSPRIC	SZCLOSPRIC_AS.zip

Header record (56 bytes)

Data Name	Format	Remarks
Record Type	X(1)	Value "0"
Date of Closing Price	X(8)	In DDMMYYYY format
Filler	X(47)	Spaces

Data record (56 bytes)

There can be multiple detail records and each record contains the closing price data of the specified stock. The records are sorted in ascending order of the stock code.

Data Name	Format	Remarks
Record Type	X(1)	Value "1"
Market Code	X(4)	"ASHR" – SSE "ASZR" – SZSE
Stock Code	9(6)	
Closing Price	9(5)V9(4)	Closing price from SSE/ SZSE Implicit Value: 0.000-9999.999 (0.000 implies closing price is not available).
Short Name	X(15)	Alphanumeric. Maintained by HKEX in CSC, maybe all spaces.
Buy-sell Suspension Indicator	X(1)	"A" – Buy and sell is allowed "S" – Sell only "B" – Buy only "U" – stock is suspended
Filler	X(20)	Spaces

2.2. Sample CSC Closing Price File

2.2.1 Sample SSE Closing Price File

002082014
1ASHR600000000097600 A
1ASHR600004000073700 A
1ASHR600005000021500 A
1ASHR600007000102900 A
1ASHR600008000062800 A
1ASHR600009000135600 A
1ASHR600010000041100 A
1ASHR600011000059900 A
1ASHR600012000043600 A
1ASHR600015000087700 A
1ASHR600016000065700 A
1ASHR600017000027900 A
1ASHR600018000045200 A
1ASHR600019000044100 A
1ASHR600020000022900 A
1ASHR600021000045600 A
1ASHR600023000047200 A
1ASHR600026000044900 A
1ASHR600027000036500 A
1ASHR600028000051700 A
1ASHR600029000024600 A
1ASHR600030000128300 A
1ASHR600031000056100 A
1ASHR600033000023600 A
1ASHR600036000110200 A
1ASHR600037000106400 A
1ASHR600038000283700 A
1ASHR600039000057800 A
1ASHR600048000058900 A
1ASHR600050000034700 A
1ASHR600054000129900 A
1ASHR600056000130200 A
1ASHR600058000116200 A
1ASHR600059000082600 A
1ASHR600060000100400 A
1ASHR600062000183500 A
1ASHR600064000114900 A
1ASHR600066000184300 A
1ASHR600067000063900 A
1ASHR600068000040200 A
1ASHR600073000080700 A
1ASHR600078000057900 A
1ASHR600079000294600 A
1ASHR600080000115200 A
1ASHR600081000143900 A
1ASHR600082000046600 A
1ASHR600085000196200 A
1ASHR600088000162800 A
1ASHR600089000090400 A
1ASHR600094000072900 A
1ASHR600096000078900 A
1ASHR600097000110600 A
1ASHR600098000049600 A
1ASHR600100000089600 A
1ASHR600101000079700 A
1ASHR600104000162600 A
1ASHR600106000037300 A
1ASHR600108000062700 A
1ASHR600109000217900 A
1ASHR600110000061400 A
1ASHR600111000218900 A
1ASHR600112000141800 A
1ASHR600114000122500 A
1ASHR600115000024800 A

1ASHR600116000101000	A
1ASHR600118000190800	A
1ASHR600119000114000	A
1ASHR600120000120600	A
1ASHR600121000048000	A
1ASHR600122000050500	A
1ASHR600123000083000	A
1ASHR600125000051600	A
1ASHR600132000150900	A
1ASHR600135000123900	A
1ASHR600138000210200	A
1ASHR600139000145700	A
1ASHR600141000108000	A
1ASHR600143000048200	A
1ASHR600150000229300	A
1ASHR600153000061100	A
1ASHR600157000041700	A
1ASHR600158000092700	A
1ASHR600160000052500	A
1ASHR600161000219500	A
1ASHR600162000049400	A
1ASHR600166000053400	A
1ASHR600167000110600	A
1ASHR600168000077900	A
1ASHR600170000045800	A
1ASHR600171000087000	A
1ASHR600172000071200	A
1ASHR600175000060800	A
1ASHR600176000088500	A
1ASHR600177000073700	A
1ASHR600183000068200	A
1ASHR600185000098900	A
1ASHR600188000074700	A
1ASHR600190000042600	A
1ASHR600193000071100	A
1ASHR600195000141000	A
1ASHR600196000189400	A
1ASHR600197000096400	A
1ASHR600199000080400	A
1ASHR600200000113600	A
1ASHR600201000313400	A
1ASHR600208000033600	A
1ASHR600210000045400	A
1ASHR600216000096800	A
1ASHR600218000095800	A
1ASHR600219000057600	A
1ASHR600221000017900	A
1ASHR600227000028400	A
1ASHR600230000105900	A
1ASHR600236000030000	A
1ASHR600238000064900	A
1ASHR600239000045900	A
1ASHR600240000052200	A
1ASHR600246000033100	A
1ASHR600248000077500	A
1ASHR600251000171100	A
1ASHR600252000126400	A
1ASHR600256000076600	A
1ASHR600257000068900	A
1ASHR600258000141500	A
1ASHR6002590000464900	A
1ASHR600260000065900	A
1ASHR600261000094300	A
1ASHR600262000186600	A
1ASHR600266000087500	A
1ASHR600267000156200	A
1ASHR600268000061900	A
1ASHR600269000028800	A
1ASHR600270000110700	A

1ASHR600271000218800	A
1ASHR600276000336200	A
1ASHR600277000073100	A
1ASHR600278000093400	A
1ASHR600280000103900	A
1ASHR600284000097500	A
1ASHR600285000075900	A
1ASHR600287000063500	A
1ASHR600289000091600	A
1ASHR600292000203200	A
1ASHR600295000073800	A
1ASHR600298000167600	A
1ASHR600300000041500	A
1ASHR600307000029100	A
1ASHR600309000169800	A
1ASHR600310000107300	A
1ASHR600312000141500	A
1ASHR600315000365800	A
1ASHR600316000176600	A
1ASHR600317000024100	A
1ASHR600318000091600	A
1ASHR600321000021500	A
1ASHR600323000120800	A
1ASHR600325000068400	A
1ASHR600327000054300	A
1ASHR600329000143600	A
1ASHR600332000275300	A
1ASHR600333000072400	A
1ASHR600335000154900	A
1ASHR600337000061800	A
1ASHR600340000268900	A
1ASHR600343000120700	A
1ASHR600348000063800	A
1ASHR600350000030100	A
1ASHR600351000093400	A
1ASHR600352000150000	A
1ASHR600353000075500	A
1ASHR600362000133900	A
1ASHR600363000087700	A
1ASHR600366000181400	A
1ASHR600368000046000	A
1ASHR600369000092900	A
1ASHR600372000218200	A
1ASHR600373000132600	A
1ASHR600375000104900	A
1ASHR600376000052600	A
1ASHR600377000061700	A
1ASHR600378000131600	A
1ASHR600380000055200	A
1ASHR600382000103400	A
1ASHR600383000097300	A
1ASHR600386000093700	A
1ASHR600387000158700	A
1ASHR600388000251400	A
1ASHR600389000306600	A
1ASHR600391000162000	A
1ASHR600395000072000	A
1ASHR600396000049800	A
1ASHR600397000046800	A
1ASHR600398000095900	A
1ASHR600403000059700	A
1ASHR600405000117900	A
1ASHR600406000150100	A
1ASHR600409000048200	A
1ASHR600410000110100	A
1ASHR600415000053300	U
1ASHR600418000135300	U

2.2.2 Sample SZSE Closing Price File

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014092016
1ASZR000001000151100      A
1ASZR000002000250700      A
1ASZR000003000368300      A
1ASZR000004000073000      S
1ASZR000005000075200      A
1ASZR000006000119700      A
1ASZR000007000105200      A
1ASZR000008000107700      A
1ASZR000009000000000      A
1ASZR000010000064800      A
1ASZR300001000189700      A
1ASZR300002000094500      A
1ASZR300003000181000      A
1ASZR300004000176100      A
1ASZR300005000151500      A
1ASZR300006000654500      A
1ASZR300007000221400      A
1ASZR300008000117200      U
1ASZR300009000104000      A
1ASZR300010000192600      A
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