

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

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Prepared by: HKEX

Modification History

Version	Date	Ref	Description and reason for modification	Changed Section
1.00	11 July 2014	N/A	First Release	N/A
1.01	27 Aug 2014	N/A	<ul style="list-style-type: none">- Updated the remarks of data record, including CCASS stock indicator, shortsell indicator and client account- Included sample CSC Trade File	2.1 2.2
1.02	18 Dec 2014	N/A	<ul style="list-style-type: none">- Updated values for shortsell indicator	2.1 2.2
1.03	20 Sep 2016	N/A	<ul style="list-style-type: none">- Introduction of Shenzhen-Hong Kong Stock Connect	All
1.04	3 Aug 2017	N/A	<ul style="list-style-type: none">- Updated values for Origin Indicator- Sorting sequence of data records is broker number followed by trade execution time.	2.1

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1. Introduction

This document provides technical information on trade file that is disseminated to Exchange Participants (EPs) trading in the Northbound Trading Link established between Hong Kong Exchanges and Clearing Ltd (HKEX), Shanghai Stock Exchange (SSE) and Shenzhen Stock Exchange (SZSE). As northbound trading activities of EPs are conducted on the China Stock Connect System (CSC), the trade file is referred to as one of the CSC export files that is 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 the trade file.

The trade file is available for download by EPs on CSC trading day via Electronic Communication Platform (ECP)^{1,2}.

Trade File disseminated includes:

- Morning trade file which is generated after mid-day market close
- Day end trade file which is generated after day-end market close
- Ad hoc additional trade file which is generated under severe weather conditions, for example when typhoon signal number 8 (or above) is issued in Hong Kong after CSC market has opened

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 trade file download links will be available in ECP once they become available during CSC trading day.

2. Export File Definitions

The records in the export files are of fixed length. Trade file has a header record and 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 Trade File

The CSC trade file is a PC ASCII file. It contains all trades concluded by the broker numbers belonging to the requesting EP. Data records are sorted in broker number followed by chronological order of trade execution time.

Under the normal situation, this file is delivered after mid-day and day-end market close on CSC trading day. Under severe weather conditions, for example when typhoon signal number 8 (or above) is issued in Hong Kong after CSC market has opened, an ad hoc additional trade file will be generated in multiple times before market close in addition to morning and day end trade files.

The trade file is zipped and below is the zip file name and file name :

ZIP File Name	File Name (under the normal situation)	File Name (generated under the severe weather situation)
UEXddmmyy-fnnnn_AS.zip	ASddmmm.dat	ASddmmm_hhmm.dat

where dd is the date, mmm is the month and hhmm is the cutoff time for file generation

Header record (119 bytes)

Data Item	Format	Remark
Record type	X(1)	Value "0"
Trading date	X(8)	The trading date DDMMYYYY e.g. 28102013 for the trades of the market(s) to be transferred.
Exchange Participant name	X(30)	Participant firm name
Filler	X(80)	Spaces

Data record (119 bytes)

Data Item	Format	Remark
Record type	X(1)	Value "1"
Broker number	9(4)	
CSC Stock code	ZZZZZ9	Numeric. 6-digit SSE/SZSE stock code eligible for CSC.
Currency code	X(3)	
Stock short name	X(15)	Alphanumeric. Maintained by HKEX in CSC, maybe all spaces.
Time of transaction	X(8)	HH:MM:SS
Buy/Sell Indicator	X(1)	"B" – Buy, "S" – Sell
Quantity	Z(11)9	
Price	ZZZ9.99Z	
Corresponding broker number	9(4)	9999 default for SSE trades. 9998 default for SZSE trades. No details of the trade counterpart is provided by CSC

CCASS stock indicator	X(1)	Reserved – not applicable to CSC. Please ignore.
Trade Classification	X(3)	3 Trade Classification(Shortsell + Origin + Hedge): Shortsell Indicator: <ul style="list-style-type: none"> • 'Y' - Shortsell • 'N' or Space - Non Shortsell • 'C' - Shortsell Cover Origin Indicator: <ul style="list-style-type: none"> • 'P' - Principal • 'A' – Agent • Space Hedge Indicator not applicable to CSC trades and have the following default values: <ul style="list-style-type: none"> • Space
Trade type	X(1)	"A" – Automatch
Direct indicator	X(1)	"N" – default for CSC trades
Settlement type	X(1)	" " – default for CSC trades
Broker reference	X(10)	
Trade reference number	9(18)	Trade Reference Group. This is an identifier assigned by the trading system, which is used to uniquely identify a trade.
Client Account	X(10)	Reserved – not applicable to CSC. Please ignore
Market code	X(4)	"ASHR" – SSE "ASZR" – SZSE
BS User ID	9(8)	User ID used in BSS. Value always = 00000000.

Trailer record (119 bytes)

Data Item	Format	Remark
Record type	X(1)	Value "9"
Trading date	X(8)	The trading date (DDMMYYYY e.g. 28102013) for the trades of the market(s) to be transferred.
No. of sale transaction	9(6)	
Total value sold	Z(14)9.99	
No. of purchase transaction	9(6)	
Total value purchased	Z(14)9.99	
Filler	X(62)	Spaces

Note :

[3] Only automatched trades from trading devices are available.

[4] Only transactions traded in CNY Dollar contributes to the summary totals in the trailer record.

2.2. Sample CSC Trade File

005092016SHKEX									
11437600002CNY	10:25:23B	790000	100.00	9999NN	AN	000000000000000245		ASHR00000000	
11437600000CNY	10:26:33B	100000	11.50	9999NN	AN	000000000000000246		ASHR00000000	
11437600000CNY	10:27:32S	100	11.30	9999NN	AN	000000000000000253		ASHR00000000	
11437300001CNY	10:47:39B	9000	23.04	9998NN	AN	000101000000230385		ASZR00000000	
11437300001CNY	10:47:39B	5000	23.04	9998NN	AN	000101000000230387		ASZR00000000	
11437600002CNY	10:47:48B	210000	100.00	9999NN	AN	000000000000000409		ASHR00000000	
11437 1CNY	10:51:29B	100	15.11	9998NN	AN	000102000000241506		ASZR00000000	
11437300001CNY	10:52:41B	2000	23.04	9998NN	AN	000101000000243993		ASZR00000000	
11437 1CNY	10:52:57S	19300	13.74	9998NN	AN	000102000000245643		ASZR00000000	
11437 1CNY	10:53:06S	100	13.74	9998NN	AN	000102000000245805		ASZR00000000	
11437 1CNY	10:53:09S	5000	13.74	9998NN	AN	000102000000245960		ASZR00000000	
11437 1CNY	10:53:45S	1000	13.74	9998NN	AN	000102000000247779		ASZR00000000	
11437 1CNY	10:55:45S	8000	13.74	9998NN	AN	000102000000252699		ASZR00000000	
11437 1CNY	10:57:49S	5000	13.74	9998NN	AN	000102000000257377		ASZR00000000	
11437 1CNY	10:57:58S	5000	13.74	9998NN	AN	000102000000257707		ASZR00000000	
11437 1CNY	11:00:13S	100000	13.74	9998NN	AN	000102000000263035		ASZR00000000	
11437 1CNY	11:03:18S	100	13.74	9998NN	AN	000102000000270225		ASZR00000000	
11437 1CNY	11:03:37S	100	13.74	9998NN	AN	000102000000270829		ASZR00000000	
11437 1CNY	11:05:45S	6000	13.74	9998NN	AN	000102000000275640		ASZR00000000	
11437 1CNY	11:11:51S	100	13.74	9998NN	AN	000102000000289878		ASZR00000000	
11437 1CNY	11:13:15S	500	13.74	9998NN	AN	000102000000293156		ASZR00000000	
11437 1CNY	11:13:38S	100	13.74	9998NN	AN	000102000000294037		ASZR00000000	
11437 1CNY	11:14:24S	100	13.74	9998NN	AN	000102000000295659		ASZR00000000	
11437 1CNY	11:17:02S	100	13.74	9998NN	AN	000102000000301626		ASZR00000000	
11437 1CNY	11:17:29S	9000	13.74	9998NN	AN	000102000000302679		ASZR00000000	
11437 1CNY	11:19:03S	100	13.74	9998NN	AN	000102000000306400		ASZR00000000	
11437 1CNY	11:21:41S	100	13.74	9998NN	AN	000102000000312395		ASZR00000000	
11437 1CNY	11:22:27S	100	13.74	9998NN	AN	000102000000314107		ASZR00000000	
11437300001CNY	11:22:42B	3000	23.04	9998NN	AN	000101000000312652		ASZR00000000	
11437 1CNY	11:23:08S	9000	13.74	9998NN	AN	000102000000315540		ASZR00000000	
11437300001CNY	14:00:30B	10000	23.04	9998NN	AN	000101000000380527		ASZR00000000	
11437300001CNY	14:01:47B	3000	23.04	9998NN	AN	000101000000491408		ASZR00000000	
11437 1CNY	14:02:11S	8000	13.74	9998NN	AN	000102000000533878		ASZR00000000	
11437 1CNY	14:05:32S	200	13.74	9998NN	AN	000102000000548414		ASZR00000000	
11437 1CNY	14:06:22S	200	13.74	9998NN	AN	000102000000550306		ASZR00000000	
11437 1CNY	14:06:32S	5000	13.74	9998NN	AN	000102000000550520		ASZR00000000	
11437 1CNY	14:06:45S	200	13.74	9998NN	AN	000102000000551154		ASZR00000000	
11437 1CNY	14:09:24S	1500	13.74	9998NN	AN	000102000000557248		ASZR00000000	
11437 1CNY	14:09:27S	400	13.74	9998NN	AN	000102000000557394		ASZR00000000	

11437	1CNY	14:10:48S	100	13.74	9998NN	AN	000102000000560412	ASZR00000000
11437	1CNY	14:11:04S	100	13.74	9998NN	AN	000102000000561011	ASZR00000000
11437	1CNY	14:12:40S	6000	13.74	9998NN	AN	000102000000564555	ASZR00000000
11437	1CNY	14:13:10S	200	13.74	9998NN	AN	000102000000565726	ASZR00000000
11437	1CNY	14:13:17S	200	13.74	9998NN	AN	000102000000566057	ASZR00000000
11437	1CNY	14:13:20S	200	13.74	9998NN	AN	000102000000566216	ASZR00000000
11437	1CNY	14:14:18S	200	13.74	9998NN	AN	000102000000568292	ASZR00000000
11437	1CNY	14:18:45S	3000	13.74	9998NN	AN	000102000000578245	ASZR00000000
11437	1CNY	14:21:56S	100	13.74	9998NN	AN	000102000000585595	ASZR00000000
11437	1CNY	14:22:01S	100	13.74	9998NN	AN	000102000000585855	ASZR00000000
11437	1CNY	14:22:16S	100	13.74	9998NN	AN	000102000000586327	ASZR00000000
11437	1CNY	14:25:09S	1000	13.74	9998NN	AN	000102000000593069	ASZR00000000
11437	1CNY	14:25:15S	100	13.74	9998NN	AN	000102000000593191	ASZR00000000
11437	1CNY	14:26:06S	100	13.74	9998NN	AN	000102000000595090	ASZR00000000
11437	1CNY	14:26:06S	100	13.74	9998NN	AN	000102000000595106	ASZR00000000
11437	1CNY	14:26:06S	100	13.74	9998NN	AN	000102000000595109	ASZR00000000
11437	1CNY	14:29:37S	2000	13.74	9998NN	AN	000102000000603139	ASZR00000000
11437	1CNY	14:30:32S	100	13.74	9998NN	AN	000102000000605204	ASZR00000000
11437	1CNY	14:30:46S	100	13.74	9998NN	AN	000102000000605832	ASZR00000000
11437	1CNY	14:32:15S	8000	13.74	9998NN	AN	000102000000608967	ASZR00000000
11437	1CNY	14:32:31S	100	13.74	9998NN	AN	000102000000609756	ASZR00000000
11437	1CNY	14:32:41S	100	13.74	9998NN	AN	000102000000609982	ASZR00000000
11437	1CNY	14:33:22S	100	13.74	9998NN	AN	000102000000611673	ASZR00000000
11437	1CNY	14:36:23S	293500	13.74	9998NN	AN	000102000000618493	ASZR00000000
11437300001	1CNY	14:53:04B	7000	23.04	9998NN	AN	000101000000654990	ASZR00000000
11437300001	1CNY	14:54:00B	961000	21.00	9998NN	AN	000101000000670376	ASZR00000000
921092016000053		6871130.00000012		122231071.00				