



Execution Reports Carrying SSE/SZSE Transaction Timestamps

The Transaction Time field in the execution reports listed below under both the FIX and Binary protocols will be enhanced to carry the transaction timestamps returned by Shanghai Stock Exchange (“SSE”) and Shenzhen Stock Exchange (“SZSE”) (“Home Market Time”). Details of the enhancements are set out in the updated CCGG interface specifications on the [HKEX Website](#).

Execution Reports

- Order Accepted
- Order Rejection (rejected by SSE/SZSE)
- Order Cancelled
- Order Cancelled – Unsolicited
- Cancel Reject (rejected by SSE/SZSE)
- Trade (Order Executed)

** Due to differences in clock synchronization between Orion Trading Platform – China Stock Connect (OTP-CSC) and the Mainland Exchange systems, the transaction time (Home Market Time) in the above Execution Reports may not align chronologically with the transaction time (CSC Time) in the corresponding Order Registered or Cancel Request Registered message. However, all messages are delivered in the correct business sequence.*