

Data Export Specification for Trade File and Closing Price File in Central Trade Feed Format

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Modification History

Version	Date	Ref	Description and reason for modification	Changed Section
1.0	12 May 2014	N/A	First Release	N/A
2.0	16 Sept 2015	N/A	Remove MWS	1. Objectives 2.1 Trade File
2.1	11 July 2017	N/A	Description updates on CTF Trade Data file to align with actual output: 1. Value 'R' of Origin Indicator is not applicable to OCG interface. 2. Hedge Indicator is not applicable to OCG interface. 3. Sorting sequence of data records is broker number followed by trade execution time.	2.1 Trade File
2.2	29 Aug 2019	N/A	Remove AMS/3	1. Objectives
2.3	15 Sep 2021	N/A	Changed "OCG" to "OCG-C"	2.1 Trade File
2.4	31 Oct 2025	N/A	Added Trade File with Supplementary Information	2.2 Day-end Trade File with Supplementary Information
2.5	29 Dec 2025	N/A	Update trade file Shortsell Indicator description on value 'M' and 'F'	2.1 Trade File 2.2 Day-end Trade File with Supplementary Information

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1. Objectives

This Data Export Specification provides detailed information on private trade data and stock closing price information on all tradable securities listed on HKEX. It is a technical document for Exchange Participants trading on Cash market to develop and customise their internal system in order to process and interface correctly with these files. The trade and closing price files¹ can be downloaded daily on trading day by Exchange Participants via Electronic Communication Platform (ECP)².

The specification is organised into three sections, the Trade File, the Day-end Trade File with Supplementary Information and the Closing Price File. The CTF Trade File and the CTF Trade File with Supplementary Information contain trades concluded by the Exchange Participant on a trading day and is private and confidential while the Closing Price File contains public closing price information of all stocks in Cash market.

Notes:

1. Trade files will be available in the Download Corner of ECP for each Exchange Participant after mid-day market close and day end market close while Closing Price file will only be available after market close.

2. Day-end Trade files with Supplementary Information will be available in the Download Corner of ECP for each Exchange Participant after day end market close.

3. Electronic Communication Platform (ECP) is a communication platform provided by HKEX, offering a paperless channel for Exchange Participants (EPs) to download files, returns or any other documents. EPs with a valid user ID and password can access the ECP via the Internet or through the Secure File Transfer Protocol (SFTP) service via Securities and Derivatives Network (SDNet) or HKEX Service Network (HSN) .

2. Export File Definitions

The records in the export files are of fixed length. All files have a header record and a trailer record.

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. Trade File

The CTF trade data file is a PC ASCII file. The record delimiter of files is the ASCII carriage return character (ASCII value 13) and linefeed character (ASCII value 10). It contains all trades concluded by the broker numbers belonging to the requesting Exchange Participant. Data records are sorted in broker number followed by chronological order of trade execution time.

File Name

CTFdmmmm.dat

(where dd is the date and mmm is the month in short form)

Header Record (118 bytes)

Data item	Type	Remark
Record Type	X(1)	Value '0'
Trading Date	X(8)	DDMMYYYY
Company Name	X(30)	Member firm name
Filler	X(79)	Spaces

Detail Record (118 bytes)

There can be multiple or no detail records (if no trades are concluded by the Exchange Participant) and each record contains the details of an executed trade for the specified broker number. Records are sorted in broker number followed by chronological order of trade execution time.

Data item	Type	Remark
Record Type	X(1)	Value '1'
Broker Number	9(4)	
Stock Code	ZZZZ9	
Currency Code	X(3)	
Stock Short Name	X(15)	
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)	Zero when overseas trade
CCASS Stock Indicator	X(1)	'Y' – CCASS stock 'N' – non-CCASS stock
Trade Classification	X(3)	3 Trade Classification: Shortsell + Origin + Hedge The possible values are as follows: Shortsell Indicator: <ul style="list-style-type: none">'Y' - Shortsell'N' - Non Shortsell'M' - Market Maker/ Liquidity Provider/ Options Hedging'A' - Index Arbitrage'F' - Stock Futures Hedging/ Structured Product Hedging'C' - Shortsell Cover Origin Indicator: <ul style="list-style-type: none">'A' - Agency'P' - Principal'R' - Registered TraderSpace – Not specified

Data item	Type	Remark
		<p>['R' is not applicable to OCG-C interface]</p> <p>Hedge Indicator: [The hedge indicator is not applicable to OCG-C interface]</p> <ul style="list-style-type: none"> 'E' – Hedge 'N' - Non Hedge 'L' - Hedge Liquidation Space – Not specified
Trade type	X(1)	<p>'A' – Automatched</p> <p>'M' – manual (price within normal range)</p> <p>'S' – manual (Price outside normal range or not on spread)</p> <p>'E' –semi-automatic special lot</p> <p>'O' – semi-automatic odd lot</p> <p>'Q' – special lot</p> <p>'P' – odd lot</p> <p>'R' – pre-opening</p> <p>'V' – overseas</p> <p>'U' - Auction-matched</p>
Direct Indicator	X(1)	<p>'Y' – direct</p> <p>'N' – non-direct</p>
Settlement Type	X(1)	<p>'I' – isolated trade</p> <p>'B' – buy-in trade</p> <p>' ' – non-isolated trade</p>
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)	
Market Code	X(4)	
BS User ID	9(8)	User ID used in BSS. Value always = 00000000.

Trailer Record (118 bytes)

Data item	Type	Remark
Record Type	X(1)	Value '9'
Trading Date	X(8)	DDMMYYYY
No of Sale Transaction ^[3]	9(6)	
Total Value Sold ^[3]	Z(14)9.99	
No of Purchase Transaction ^[3]	9(6)	
Total Value Purchase ^[3]	Z(14)9.99	
Filler	X(61)	Spaces

Note:

[3] Only transactions traded in HK Dollar contributes to the summary totals in the trailer record.

2.2. Day-end Trade File with Supplementary Information

The CTF trade data file with supplementary information appends additional data fields to the content of Trade File. The file is a PC ASCII file. The record delimiter of files is the ASCII carriage return character (ASCII value 13) and linefeed character (ASCII value 10). It contains all trades concluded by the broker numbers belonging to the requesting Exchange Participant. Data records are sorted in broker number followed by chronological order of trade execution time.

This file is delivered around 15 minutes after the delivery of existing CTF trade file.

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

ZIP File Name	File Name
BTHK_nnnnn_yyyymmdd.zip	BTHK_nnnnn_yyyymmdd.dat

where nnnnn is the firm ID, yyyymmdd is the date

Header Record (168 bytes)

Data item	Type	Remark
Record Type	X(1)	Value '0'
Trading Date	X(8)	DDMMYYYY
Company Name	X(30)	Member firm name
Filler	X(129)	Spaces

Detail Record (168 bytes)

There can be multiple or no detail records (if no trades are concluded by the Exchange Participant) and each record contains the details of an executed trade for the specified broker number. Records are sorted in broker number followed by chronological order of trade execution time.

Data item	Type	Remark
Record Type	X(1)	Value '1'
Broker Number	9(4)	
Stock Code	ZZZZ9	
Currency Code	X(3)	
Stock Short Name	X(15)	
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)	Zero when overseas trade
CCASS Stock Indicator	X(1)	'Y' – CCASS stock 'N' – non-CCASS stock
Trade Classification	X(3)	3 Trade Classification: Shortsell + Origin + Hedge The possible values are as follows: Shortsell Indicator: <ul style="list-style-type: none">• 'Y' - Shortsell• 'N' - Non Shortsell• 'M' - Market Maker/ Liquidity Provider/ Options Hedging• 'A' - Index Arbitrage• 'F' - Stock Futures Hedging/ Structured Product Hedging• 'C' - Shortsell Cover Origin Indicator:

Data item	Type	Remark
		<ul style="list-style-type: none"> 'A' - Agency 'P' - Principal 'R' - Registered Trader Space - Not specified [R is not applicable to OCG-C interface] Hedge Indicator: [The hedge indicator is not applicable to OCG-C interface] <ul style="list-style-type: none"> 'E' - Hedge 'N' - Non Hedge 'L' - Hedge Liquidation Space - Not specified
Trade type	X(1)	'A' – Automatched 'M' – manual (price within normal range) 'S' – manual (Price outside normal range or not on spread) 'E' – semi-automatic special lot 'O' – semi-automatic odd lot 'Q' – special lot 'P' – odd lot 'R' – pre-opening 'V' – overseas 'U' - Auction-matched
Direct Indicator	X(1)	'Y' – direct 'N' – non-direct
Settlement Type	X(1)	'I' – isolated trade 'B' – buy-in trade ' ' – non-isolated trade
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)	
Market Code	X(4)	
BS User ID	9(8)	User ID used in BSS. Value always = 00000000.
Comp ID	X(10)	Buyer/seller Comp ID
Order ID	9(20)	- Order ID given by OTPC - Value = 00000000000000000000 if trade type = "M", "S", "E", "O", "Q", "P", "R", "V"
Client Order ID	9(20)	- Client Order ID provided by EP - Value = 00000000000000000000 if trade type = "M", "S", "E", "O", "Q", "P", "R", "V"

Trailer Record (168 bytes)

Data item	Type	Remark
Record Type	X(1)	Value '9'
Trading Date	X(8)	DDMMYYYY
No of Sale Transaction ^[4]	9(6)	
Total Value Sold ^[4]	Z(14)9.99	

Data item	Type	Remark
No of Purchase ^[4] Transaction	9(6)	
Total Value Purchase ^[4]	Z(14)9.99	
Filler	X(111)	Spaces

Note:

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

2.3. Closing Price File

The closing price data file is a PC ASCII file. It contains closing price information of all stocks in Cash market. Data records are grouped by market code and sorted in stock code sequence within each market.

File Name

CTFCLOSPRIC

Header Record

Data item	Type	Remark
Record Type	X(1)	Value '0'
Closing Date	X(8)	Date of closing price
Filler	X(46)	Spaces

Detail record

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

Data item	Type	Remark
Record Type	X(1)	Value '1'
Market Code	X(4)	Market code
Security Code	9(5)	Security code
Security Closing Price	9(5)V9(4)	Security closing price
Security Short Name	X(15)	
Suspension Indicator	X(1)	'Y' - Suspend 'N' - Active
Filler	X(20)	Spaces