



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

Version: [2.3]

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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 |

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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 two sections, the Trade File and the Closing Price File. The CTF Trade File contains 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. Electronic Communication Platform (ECP) is a communication channel between Exchange Participants and HKEX such that Exchange Participants do not have to interface directly with the HKEX host systems in order to receive these files. ECP is accessible via the Internet.

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

| 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

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 • 'A' - Index Arbitrage • 'F' - Stock Futures Hedging • 'C' - Shortsell Cover Origin Indicator: <ul style="list-style-type: none"> • 'A' - Agency • 'P' - Principal • 'R' - Registered Trader • Space – Not specified ['R' is not applicable to OCG-C interface] |

| Data item | Type | Remark |
|---------------------------|-------|---|
| | | 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 ^[1] | 9(8) | User ID used in BSS. Value always = 00000000. |

Trailer Record

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

Note :

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

2.2. 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 |