Report Description

Corporate Action Event Report

Report ID : DWH0229

Report Name : Corporate Action Event Report

Purpose : The report only lists those corporate action (CA) events of Hong Kong market, with ex-dividend date falls within the past 9 trade days, including current business day, that may lead to marginable position adjustment, soley for risk management purpose. Participants can make reference to the Initial Margin Calculation Guide (Section 4.4) for the adjustment details.

***** *Important Note - Participants should not rely on this report*
for any of their Corporate Action activities. *****

Time Available : This report will be available around 10:00 a.m. on each business day via RAP.

Frequency : Once daily

Report Data File Layout

Two zip files, i.e. a control file and a data file, will be generated for DWH0229 and available in RAP for retrieval.   After unzip, the files are in CSV format with comma (,) as separator. Alphanumeric values are not enclosed by double quotation mark (") unless they contain comma (,), the separator.

(A) Control file:

File Name :   DWH0229_COMMON_ALL_ALL_yyyymmddhhmmss.cntl.zip (compressed format)

Content   :   Two control records

Field Description:

#	Data item	Data size	Remarks
	Control Record 1		
(R1)	Key	X(2)	00 for Header record
(R2)	File Date	9(8)	File generation date formatted as "YYYYMMDD"
(R3)	Business Date	9(8)	Business date of report formatted as "YYYYMMDD"
(R4)	Report ID	X(7)	DWH0229
(R5)	File Sequence Number	9(8)	HKEX internal file sequence number formatted as 'nnnnnnnn'. e.g. 00000000. For HKEX internal use only
	Control Record 2		
(R1)	Key	X(2)	09 for Trailer record
(R2)	Record Count	9(15)	Number of records in the data file, including header, formatted as 'nnnnnnnnnnnnnnn' e.g. 000000000000037 is 37 records

(B) Data File:

File Name : DWH0229_COMMON_ALL_ALL_yyyymmddhhmmss.csv.zip (compressed format)

Content : Contain at least 4 records. The first record is the header record which provides the report ID. The second record is the name, generation date and time of the report. The third record is the business date of the report. The fourth record provides field names in the data file. The rest of the records provide details of the CA details.

Field Description:

#	Data item	Data size	Remarks
(R1)	Report ID & Report Name	X(37)	DWH0229 Corporate Action Event Report
(R2)	Report Date & Time	X(30)	File generation date and time formatted as "MONTH DD, YYYY @ HH:MM:SS"
(R3)	Business Date	X(10)	Business date of the report formatted as "DD/MM/YYYY"
(R4)	Ex-Date	9(8)	Ex-dividend date of the corporate action (CA) event formatted as "YYYYMMDD" Only trades executed before ex-date will be subject to corporate action adjustment
(R5)	Market	X(4)	Market code of the corresponding CA event, i.e. HKMK – Hong Kong Market, only HKMK is applicable to this report
(R6)	Instrument Code	X(20)	Stock code of the instrument that undergoes the CA event
(R7)	Converted Instrument Code	X(10)	New stock code after the CA event Blank, for CA event other than: Stock Splitting/Consolidation, Overnight Conversion, Bonus Shares or Change from GEM board to Main board

#	Data item	Data size	Remarks
(R8)	Quantity Conversion Ratio	9(12)v9(10)	Conversion ratio of the CA event. Please refer to Section 4.4.1 of Initial Margin Calculation Guide on the calculation details Blank, for CA event other than Stock Splitting/Consolidation, Overnight Conversion, Bonus Shares or Change from GEM board to Main board e.g., a ratio of 0.2 means every 5 shares will be converted into 1 share, for position conversion
(R9)	Instrument Code for Cash Dividend	X(23)	Stock code with prefix "DIV" (e.g. DIV113) to indicates CA event with cash dividend Blank, for CA event without cash dividend
(R10)	Cash Dividend Amount	9(24)v9(10)	Adjustment factor to be applied to the contract value due to the CA event. Please refer to Section 4.4.2 of Initial Margin Calculation Guide on the calculation details Blank, for CA event without cash dividend e.g., a value of -0.78 means to entitle HKD0.78 per share
(R11)	Instrument Code for Stock Dividend	X(23)	Stock code with prefix "DSP" (e.g. DSP10) to indicates CA event with stock dividend Blank, for CA event without stock dividend
(R12)	Entitled Stock Quantity	9(12)v9(10)	Adjustment factor to be applied to the position quantity due to the CA event. Please refer to Section 4.4.3 of Initial Margin Calculation Guide on the calculation details Blank, for CA event without stock dividend e.g., a value of 0.5 means every 2 shares will be entitled to 1 share of stock dividend
(R13)	Instrument Code for Rights	X(23)	Stock code with prefix "SRI" (e.g. SRI8193) to indicates CA event with rights issues or open offer Blank, for CA event without rights issues or open offer

#	Data item	Data size	Remarks
(R14)	Rights Quantity	9(12)v9(10)	Adjustment factor to be applied to the contract value due to the CA event. Please refer to Section 4.4.4 of Initial Margin Calculation Guide on the calculation details Blank, for CA event without rights issues or open offer e.g., a value of 1.5 means every 2 shares will be entitled to 3 rights issue shares / open offers

Disclaimer:

Sample Control and Data Files

Sample files:

Control File for Data File: DWH0229_COMMON_ALL_ALL_20210111084946.cntl


```
DWH0229_COMMON_ALL_ALL_20210111084946.cntl
1   00,20210111,20210111,DWH0229,00000000
2   09,000000000000037
3
```

Data File: DWH0229_COMMON_ALL_ALL_20210111084946.csv

- Excel view:

	A	B	C	D	E	F	G	H	I	J	K	L
1			DWH0229 Corporate Action Event Report								Janurary 11, 2021 @ 08:49:48	
2	Business Date:	11/01/2021										
3	EX-Date	Market	Instrument Code	Converted Instrument Code	Quantity Conversion Ratio	Instrument Code for Cash Dividend	Cash Dividend Amount	Instrument Code for Stock Dividend	Entitled Stock Quantity	Instrument Code for Rights	Rights Quantity	
4	20210111	HKMK	110	110	0.1							
5	20201229	HKMK	113			DIV113	-0.08					
6	20201230	HKMK	114			DIV114	-0.03					
7	20210104	HKMK	156			DIV156	-0.002					
8	20210104	HKMK	226			DIV226	-0.04					
9	20210104	HKMK	327			DIV327	-0.1					
10	20210107	HKMK	384			DIV384	-0.1					
11	20210111	HKMK	605	605	0.05							
12	20210104	HKMK	655			DIV655	-0.01					
13	20210105	HKMK	1050			DIV1050	-0.045					
14	20210105	HKMK	1170			DIV1170	-0.022					
15	20210104	HKMK	1273			DIV1273	-0.013					
16	20210108	HKMK	1373			DIV1373	-0.09					
17	20210104	HKMK	2138			DIV2138	-0.03					
18	20210104	HKMK	2805			DIV2805	-0.03					
19	20210104	HKMK	3085			DIV3085	-0.09					
20	20210104	HKMK	3101			DIV3101	-0.02					
21	20210104	HKMK	3126			DIV3126	-0.2					
22	20210104	HKMK	3140			DIV3140	-0.07					
23	20210106	HKMK	3141			DIV3141	-0.11					
24	20210105	HKMK	4333			DIV4333						
25	20210108	HKMK	8193							SRI8193	3	
26	20210104	HKMK	9085			DIV9085	-0.011609832					
27	20210104	HKMK	9101			DIV9101	-0.002579963					
28	20210104	HKMK	9126			DIV9126	-0.025799627					
29	20210104	HKMK	9140			DIV9140	-0.00902987					
30	20210106	HKMK	9141			DIV9141	-0.01418888					
31	20210104	HKMK	9805			DIV9805	-0.003869944					
32	20210104	HKMK	82805			DIV82805	-0.025176234					
33	20210104	HKMK	83085			DIV83085	-0.075528701					
34	20210104	HKMK	83101			DIV83101	-0.016784156					
35	20210104	HKMK	83126			DIV83126	-0.167841558					
36	20210104	HKMK	83140			DIV83140	-0.058744545					
37												