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

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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 AMS/3 to develop and customise their internal system in order to process and interface correctly with these files. The trade and closing price files[1] can be downloaded daily on trading day by Exchange Participants via Electronic Communication Platform (ECP)[2]. The interface specification of trade and closing price files in Central Trade Feed (CTF) format are the same as the export file from MWS.

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 chronological order of the trade execution time.

File Name
CTFddmmm.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. The records are sorted in chronological order of the 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: • 'Y' - Shortsell • 'N' - Non Shortsell • 'M' - Market Maker • 'A' - Index Arbitrage • 'F' - Stock Futures Hedging • 'C' - Shortsell Cover Origin Indicator: • 'A' - Agency • 'P' - Principal • 'R' - Registered Trader

Data item	Type	Remark
		• Space – Not specified Hedge Indicator: • '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 MWS and 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]   BS User ID for Manual trades and Automatched trades from Trading Terminals (on-floor and off-floor) and other OGs would not be available.

[2]   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