
Report Description

Latest updates are highlighted in orange

Series Price Report

- Report ID : DWH0305
- Report Name : Series Price Report
- Purpose : The report lists the instrument prices and exchange rates* for Hong Kong market's margin calculation.
- Time Available : This report will be available 4 to 5 times on each business day
- 1) at around 11:45 a.m., after intra-day margin calculation process at around 11:00 a.m.
 - 2) at around 2:45 p.m., after intra-day margin calculation process at around 2:00 p.m., if applicable.
 - 3) at around 3:45 p.m., after the margin estimation process at around 3:00 p.m.
 - 4) at around 5:30 p.m., after the margin estimation process at around 4:45 p.m.
 - 5) generated overnight, after the end of day margin calculation process, available for retrieval on next business day.

******* During Familiarisation Programme, only report generated at day end will be available, via RAP on next business day. *******

Frequency : 4 to 5 times daily per scheduled.

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Report Data File Layout

Two zip files, i.e. a control file and a data file, will be generated for DWH0305 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 : DWH0305_COMMON_ALL_ALL_yyyymmddhhmmss.cntl.zip (compressed format)

Content : Two control records

Field Description:

<u>#</u>	<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
<u>Control Record 1</u>			
(R1)	Key	X(2)	00 for Header record
(R2)	File Date	9(8)	File generation date formatted as “YYYYMMDD”
(R3)	Business Date	9(8)	Date of series price information formatted as “YYYYMMDD”
(R4)	Report ID	X(7)	DWH0305
(R5)	File Sequence Number	9(8)	HKEX internal file sequence number formatted as ‘nnnnnnnn’. e.g. 00000000. For HKEX internal use only
<u>Control Record 2</u>			
(R1)	Key	X(2)	09 for Trailer record
(R2)	Record Count	9(15)	Number of records in the data file, including header, formatted as ‘nnnnnnnnnnnnnnnnn’ e.g. 000000000022411 is 22,411 records

(B) Data File:

File Name : DWH0305_COMMON_ALL_ALL_yyyymmddhhmmss.csv.zip (compressed format)

Content : Contain at least 5 records. The first record is the header record which provides the report ID and report name. The second record is the generation date and time of the report. The third record is the business date of the report. The fourth record is the report generation batch. The fifth record provides field names in the data file. The rest of the records provide instrument prices and the exchange rates for Hong Kong market.

Field Description:

<u>#</u>	<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
(R1)	Report ID & Report Name	X(27)	DWH0305 Series Price 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 being generated
(R4)	Batch	X(7)	The batch indicating when the instrument prices and exchange rates being captured - IDM1100 - IDM1400 - IDM1500 - 1645HK - EOD
(R5)	Batch	9(19)	The batch ID of the snapshot of the series prices
(R6)	IDM	X(2)	ID to identify when the report is generated “2” – end of day “3” – intra-day
(R7)	Create Time	X(17)	File generation date and time formatted as “YYYYMMDD HH:MM:SS”
(R8)	Business Date	9(8)	Business date of the report being generated formatted as “YYYYMMDD”

#	<u>Data item</u>	<u>Data size</u>	<u>Remarks</u>
(R9)	Instrument Code/ Exchange Rate	X(32)	Three types of instrument code: 1) Currencies a. currencies of the exchange rates (e.g. CNYHKD, being CNY to be converted into HKD) 2) CCASS stock code a. stock code (e.g. 1) without prefix 3) Instrument code of marginable position due to Corporate Actions: a. Stock Dividend: stock code with prefix “DSP” (e.g. DSP1033) b. Rights issue/open offer: stock code with prefix “SRI” (e.g. SRI5)
(R10)	Market	X(4)	HKMK – Hong Kong Market Blank for Exchange Rates
(R11)	Exchange	X(2)	HK – Hong Kong
(R12)	Instrument Price	9(13)v9(4)	Marginable price of the instrument (R9) for margin calculation: 1) Currencies, the exchange rate 2) CCASS stock, the stock price 3) Instrument code of marginable position due to Corporate Actions, the marginable price

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Sample Control and Data Files

Control File for Data File: DWH0305_COMMON_ALL_ALL_20210408162952.cntl

```
DWH0305_COMMON_ALL_ALL_20210408162952.cntl x
1 00,20210408,20201214,DWH0305,00000000
2 09,0000000000022411
3
```

Data File: DWH0305_COMMON_ALL_ALL_20210408162952.csv

```
DWH0305_COMMON_ALL_ALL_20210408162952.csv x
1 ,"DWH0305
2 Series Price Report",,,,,,"April 08, 2021 @ 16:29:52 ",,
3 Business Date: ,14/12/2020,,Batch: ,EOD,,,,
4 Batch,IDM,Create Time,Business Date ,Instrument Code/Exchange Rate,Market,Exchange,Instrument Price,,
5 25,2,20210408 04:29:58,20201214,CNYUSD,,HK,6.5408,,
6 25,2,20210408 04:29:58,20201214,HKDUSD,,HK,7.7515,,
7 25,2,20210408 04:29:58,20201214,JPYUSD,,HK,103.6600,,
8 25,2,20210408 04:29:58,20201214,USDAUD,,HK,0.7570,,
9 25,2,20210408 04:29:58,20201214,USDCAD,,HK,0.7854,,
10 25,2,20210408 04:29:58,20201214,USDEUR,,HK,1.2157,,
11 25,2,20210408 04:29:58,20201214,USDGBP,,HK,1.3416,,
12 25,2,20210408 04:29:58,20201214,USDHKD,,HK,0.1290,,
13 25,2,20210408 04:29:58,20201214,USDNZD,,HK,0.7112,,
14 25,2,20210408 04:29:58,20201214,1,HKMK,HK,55.0500,,
15 25,2,20210408 04:29:58,20201214,2,HKMK,HK,70.8500,,
16 25,2,20210408 04:29:58,20201214,3,HKMK,HK,11.7200,,
17 25,2,20210408 04:29:58,20201214,4,HKMK,HK,19.3800,,
18 25,2,20210408 04:29:58,20201214,5,HKMK,HK,41.3500,,
19 25,2,20210408 04:29:58,20201214,6,HKMK,HK,40.9000,,
20 25,2,20210408 04:29:58,20201214,7,HKMK,HK,0.1040,,
21 25,2,20210408 04:29:58,20201214,8,HKMK,HK,4.8200,,
22 25,2,20210408 04:29:58,20201214,9,HKMK,HK,0.0610,,
23 25,2,20210408 04:29:58,20201214,10,HKMK,HK,19.2400,,
24 25,2,20210408 04:29:58,20201214,11,HKMK,HK,136.9000,,
25 25,2,20210408 04:29:58,20201214,12,HKMK,HK,31.1500,,
26 25,2,20210408 04:29:58,20201214,14,HKMK,HK,29.7000,,
27 25,2,20210408 04:29:58,20201214,15,HKMK,HK,0.8900,,
28 25,2,20210408 04:29:58,20201214,16,HKMK,HK,105.3000,,
29 25,2,20210408 04:29:58,20201214,17,HKMK,HK,37.0000,,
30 25,2,20210408 04:29:58,20201214,18,HKMK,HK,0.4200,,
31 25,2,20210408 04:29:58,20201214,19,HKMK,HK,44.9000,,
32 25,2,20210408 04:29:58,20201214,20,HKMK,HK,61.3000,,
33 25,2,20210408 04:29:58,20201214,21,HKMK,HK,0.0810,,
34 25,2,20210408 04:29:58,20201214,22,HKMK,HK,0.1250,,
35 25,2,20210408 04:29:58,20201214,23,HKMK,HK,17.0200,,
36 25,2,20210408 04:29:58,20201214,24,HKMK,HK,0.0710,,
37 25,2,20210408 04:29:58,20201214,25,HKMK,HK,9.6000,,
38 25,2,20210408 04:29:58,20201214,26,HKMK,HK,99.2000,,
39 25,2,20210408 04:29:58,20201214,27,HKMK,HK,60.6500,,
40 25,2,20210408 04:29:58,20201214,28,HKMK,HK,4.6500,,
41 25,2,20210408 04:29:58,20201214,29,HKMK,HK,14.6000,,
42 25,2,20210408 04:29:58,20201214,30,HKMK,HK,0.3450,,
43 25,2,20210408 04:29:58,20201214,31,HKMK,HK,0.4850,,
44 25,2,20210408 04:29:58,20201214,32,HKMK,HK,13.8000,,
45 25,2,20210408 04:29:58,20201214,33,HKMK,HK,0.8000,,
46 25,2,20210408 04:29:58,20201214,34,HKMK,HK,7.5300,,
47 25,2,20210408 04:29:58,20201214,35,HKMK,HK,2.7300,,
48 25,2,20210408 04:29:58,20201214,36,HKMK,HK,0.1300,,
49 25,2,20210408 04:29:58,20201214,37,HKMK,HK,0.1330,,
50 25,2,20210408 04:29:58,20201214,38,HKMK,HK,2.9000,,
51 25,2,20210408 04:29:58,20201214,39,HKMK,HK,0.0580,,
52 25,2,20210408 04:29:58,20201214,40,HKMK,HK,0.6000,,
53 25,2,20210408 04:29:58,20201214,41,HKMK,HK,20.4000,,
54 25,2,20210408 04:29:58,20201214,42,HKMK,HK,0.5700,,
55 25,2,20210408 04:29:58,20201214,43,HKMK,HK,0.8100,,
56 25,2,20210408 04:29:58,20201214,45,HKMK,HK,7.1800,,
```

- Excel view:

	A	B	C	D	E	F	G	H	I	J
1		DWH0305 Series Price Report						April 08, 2021 @ 16:29:52		
2	Business Date:	14/12/2020		Batch:	EOD					
3	Batch	IDM	Create Time	Business Date	Instrument Code/Exchange Rate	Market	Exchange	Instrument Price		
4	25	2	20210408 04:29:58	20201214	CNYUSD		HK	6.5408		
5	25	2	20210408 04:29:58	20201214	HKDUSD		HK	7.7515		
6	25	2	20210408 04:29:58	20201214	JPYUSD		HK	103.66		
7	25	2	20210408 04:29:58	20201214	USDAUD		HK	0.757		
8	25	2	20210408 04:29:58	20201214	USDCAD		HK	0.7854		
9	25	2	20210408 04:29:58	20201214	USDEUR		HK	1.2157		
10	25	2	20210408 04:29:58	20201214	USDGBP		HK	1.3416		
11	25	2	20210408 04:29:58	20201214	USDHKD		HK	0.129		
12	25	2	20210408 04:29:58	20201214	USDNZD		HK	0.7112		
13	25	2	20210408 04:29:58	20201214		1 HKMK	HK	55.05		
14	25	2	20210408 04:29:58	20201214		2 HKMK	HK	70.85		
15	25	2	20210408 04:29:58	20201214		3 HKMK	HK	11.72		
16	25	2	20210408 04:29:58	20201214		4 HKMK	HK	19.38		
17	25	2	20210408 04:29:58	20201214		5 HKMK	HK	41.35		
18	25	2	20210408 04:29:58	20201214		6 HKMK	HK	40.9		
19	25	2	20210408 04:29:58	20201214		7 HKMK	HK	0.104		
20	25	2	20210408 04:29:58	20201214		8 HKMK	HK	4.82		
21	25	2	20210408 04:29:58	20201214		9 HKMK	HK	0.061		
22	25	2	20210408 04:29:58	20201214		10 HKMK	HK	19.24		
23	25	2	20210408 04:29:58	20201214		11 HKMK	HK	136.9		
24	25	2	20210408 04:29:58	20201214		12 HKMK	HK	31.15		
25	25	2	20210408 04:29:58	20201214		14 HKMK	HK	29.7		
26	25	2	20210408 04:29:58	20201214		15 HKMK	HK	0.89		
27	25	2	20210408 04:29:58	20201214		16 HKMK	HK	105.3		
28	25	2	20210408 04:29:58	20201214		17 HKMK	HK	37		
29	25	2	20210408 04:29:58	20201214		18 HKMK	HK	0.42		
30	25	2	20210408 04:29:58	20201214		19 HKMK	HK	44.9		
31	25	2	20210408 04:29:58	20201214		20 HKMK	HK	61.3		
32	25	2	20210408 04:29:58	20201214		21 HKMK	HK	0.081		
33	25	2	20210408 04:29:58	20201214		22 HKMK	HK	0.125		
34	25	2	20210408 04:29:58	20201214		23 HKMK	HK	17.02		
35	25	2	20210408 04:29:58	20201214		24 HKMK	HK	0.071		
36	25	2	20210408 04:29:58	20201214		25 HKMK	HK	9.6		
37	25	2	20210408 04:29:58	20201214		26 HKMK	HK	99.2		
38	25	2	20210408 04:29:58	20201214		27 HKMK	HK	60.65		