Data structure - January 1994 to March 2003

The data provided in Day-end Closing Data – Main Board & GEM are presented in 2 types of files:

1) Day-end closing data file; and
2) Stock information file.

The day-end closing data file is the core data file, while the stock information file provides static information on securities. The data files are provided in fixed length text format.

The data files are zipped into a single file for delivery. The following table lists out the data files to be found within the zipped file:

File name	Contents
DTS*yymm*.txt	Day-end closing data file for Main Board stocks for the month *yymm* (e.g. 0304 for April 2003)
GTS*yymm*.txt	Day-end closing data file for GEM (Growth Enterprise Market) stocks for the month *yyyymm*
MAST*yymm*.txt	Stock information file for Main Board stocks
GMAS*yymm*.txt	Stock information file for GEM stocks

1. Day-end closing data file

Item no.	Field name	Layout	Description
1	STKCODE	Character 5 bytes	Code assigned to the stock. This code is not unique since codes assigned to delisted stocks can be re-used.
		Character 1 byte	
2	STK_ID	Character 9 bytes	Unique identifier assigned to the stock
		Character 1 byte	
3	DATE	Character 8 bytes	Date of the trading day. Format is YYYYMMDD where YYYY - year MM - month DD - day
		Character 1 byte	
4	HIGH	Numeric 8 bytes Picture is 9(4).999	The day's highest traded price for the stock, value is zero if no trades for the stock
		Character 1 byte	
5	LOW	Numeric 8 bytes Picture is 9(4).999	The day's lowest traded price for the stock, value is zero if no trades for the stock
		Character 1 byte	
6	CLOSE	Numeric 8 bytes Picture is 9(4).999	The day's closing price of the stock
		Character 1 byte	
7	SHARES	Numeric 12 bytes	Total turnover in shares of the stock in the day, after being adjusted for late reported and cancelled trades
		Character 1 byte	
8	DOLLARS	Numeric 15 bytes	Total turnover in dollars of the stock in the day, after being adjusted for late reported and cancelled trades
		Character 1 byte	

1. Day-end closing data file

Item no.	Field name	Layout	Description
9	DEALS	Numeric 9 bytes	Total number of deals for the stock in the day, after being adjusted for late reported and cancelled trades
		Character 1 byte	
10	BID	Numeric 8 bytes Picture is 9(4).999	The day's closing bid price for the stock
		Character 1 byte	
11	ASK	Numeric 8 bytes Picture is 9(4).999	The day's closing ask price for the stock
		Character 1 byte	
12	SUSP_IND	Character 1 byte	To indicate if the stock was suspended at market close of the day Y - suspended N - not suspended

Total data length   110 bytes

2. Stock information file

Item no.	Field name	Layout	Description
1	STKCODE	Character 5 bytes	Code assigned to the stock. This code is not unique since codes assigned to delisted stocks can be re-used.
2	STK_ID	Character 9 bytes	Unique identifier assigned to the stock
3	FULL_ID	Character 12 bytes	Unique identifier assigned to the stock, made up of the prefix 'HK', the above stock ID and a check digit
4	CLASS	Numeric 1 byte	Industry classification of the stock, based on the Exchange's definition, as at the end of the month. 1 - Finance 2 - Utilities 3 - Properties 4 - Consolidated enterprises 5 - Industries 6 - Hotels 7 - Others This data item is not applicable to warrants, debt securities and unit trusts **This data item is not applicable to GEM stocks**
5	FULL NAME	Character 60 bytes	Full name of stock
6	STATUS	Character 1 byte	To indicate active/non-active parallel trade counter as at the end of the month ' ' - no parallel trade counter 'A' - active 'N' - non-active
7	TRAD_CURR	Numeric 2 bytes	To indicate the currency in which the stock is traded as at the end of the month See currency table in Appendix 1 for valid values

Item no.	Field name	Layout	Description

8	HSI	Character 1 byte	Classification of Hang Seng Index / Hang Seng MidCap 50 Index / Hang Seng 100 Index constituent stocks as at the end of the month
			
			1- 4 - HSI / HS100 constituent stock
			    1 - HSI-Finance
			    2 - HSI-Utilities
			    3 - HSI-Properties
			    4 - HSI-Commerce and industry
			8 - HSMCI constituent stock
			9 - HS100 (non HSI) constituent stock
			0 - Others
			
			This data item is not applicable to GEM stocks
			
			This data item is NOT available (blank) after September 2001

9	AOI	Character 1 byte	Classification of All Ordinaries Index constituent stocks as at the end of the month 0 - non AOI constituent stock 1 - Finance 2 - Utilities 3 - Properties 4 - Consolidated enterprises 5 - Industries 6 - Hotels 7 - Others **This data item is not applicable to GEM stocks**
10	MERGE_TO	Character 5 bytes	Stock code of the parallel trade counter, applicable to stocks with parallel trade counter only Blank if no parallel trade counter
11	SE_TYPE	Character 4 bytes	Code assigned to indicate the type of securities See table in Appendix 2 for valid values

Total data length   101 bytes

APPENDIX 1

Currency table

Code	Description	Unit
00	Hong Kong Dollars	1
01	Australian Dollars	1
02	Austrian Schillings	1
03	Bangladesh Takas	1
04	Bahraini Dinars	1
05	Belgian Francs "Commercial"	1
06	Belgian Francs "Financial"	1
07	Brunei Dollars	1
08	Burmese Kyats	1
09	Canadian Dollars	1
10	Sri Lanka Rupees	1
11	Chinese Renminbi	1
12	Cypriot Pounds	1
13	Danish Kroners	1
14	Deutsche Marks	1
15	Dutch Guilders	1
16	Fiji Dollars	1
17	Finnish Markkas	1
18	French Francs	1
19	Indian Rupees	1
20	Indonesian Rupiahs	1
21	Italian Lire	1,000
22	Japanese Yen	1,000
23	Kuwaiti Dinars	1
24	Kenyan Shillings	1
25	Lebanese Pounds	1
26	Mauritius Rupees	1
27	Malaysian Dollars	1
28	New Zealand Dollars	1
29	Nigerian Naira	1
30	Norwegian Kroners	1
31	Omani Rials	1
32	Pakistan Rupees	1
33	Philippine Pesos	1
34	Portuguese Escudos	1
35	Qatar Riyals	1
36	Saudi Arabian Riyals	1

APPENDIX 1

Currency table (cont.)

Code	Description	Unit
37	Seychelles Rupees	1
38	Singapore Dollars	1
39	Sierra Leone Leones	1
40	South African Rands	1
41	South Korean Won	1
42	Spanish Pesetas	1
43	Sterling Pounds	1
44	Swedish Kroners	1
45	Swiss Francs	1
46	Thailand Bahts	1
47	U.A.E Dirhams	1
48	US Dollars	1
49	Irish Punt	1
50	Special Drawing Rights	1
51	Macau Patacas	1
52	Brazil Cruzeiros	1
53	ECU	1
54	Euro	1

APPENDIX 2

Types of Securities

Code	Description
0101	Ordinary Shares
0102	Ordinary Shares - Investment Company
0201	Preference Shares
0301	Warrants - Equity Warrants
0302	Warrants - Equity Warrants Issued by Investment Company
0303	Warrants - Derivative Warrants for Stock
0304	Warrants - Derivative Warrants for Index
0305	Warrants - Derivative Warrants for Currency
0306	Warrants - Derivative Warrants for Gold
0307	Equity Linked Instruments
0401	Debt Securities
0501	Unit Trusts
0601	Rights