Data structure – September 1993 to November 1998

The data provided in Trade Record – Main Board & GEM are presented in 2 types of files:

1) Trade file; and
2) Stock information file.

The trade 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 following table lists out the data files to be found in each monthly issue:

File name	Contents
TT*yymm*.txt	Trade file for Main Board stocks for the month *yymm* (e.g. 0304 for April 2003)
MAST*yymm*.txt	Stock information file for Main Board stocks

1. Trade 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	PRICE	Numeric 8 bytes Picture is 9999.999	Traded price per share
4	SHARES	Numeric 8 bytes	Number of shares traded
5	TRAD_TYPE	Character 1 byte	Type of trade, and trading method A - automatched trade M - manual trade O - semi-odd trade S - special trade P - special-odd trade V - overseas trade See Appendix 3 for details
6	TIME	Character 6 bytes	Time when the trade was made : Format is HHMMSS where HH - hour MM - minute SS - second
7	DATE	Character 6 bytes	Date when the trade was made : Format is YYYYMMDD where YY - year MM - month DD - day
8	TRAD_CURR	Numeric 2 bytes	Currency of the traded price See currency table in Appendix 1 for valid values

Total data length 45 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
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

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
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
0401	Debt Securities
0501	Unit Trusts
0601	Rights

APPENDIX 3

Trading method

Code	Method	Description
A	Automatched trade	A trade which has been generated by the automatching process having matched two orders.
M	Manual trade	A trade which is reported manually by the seller for a whole number of board lots of a security, which the Exchange has designated as manual, and is executed on the Trading Floor by telephone negotiation.
O	Semi-odd trade	A trade which has been generated as a result of a trader selecting an odd lot order and confirming that he wishes to trade, at the exact price and quantity specified by the order.
S	Special trade	A trade which is reported manually by the seller for a whole multiple of board lots of a security and is expected using other than the Exchange-designated method of trading for that security.
P	Special odd trade	A trade which is reported manually by the seller for a quantity of a security that is not a whole multiple of the board lot for that security and is executed using other than the Exchange-designated method of odd lot trading (ie an odd lot sale which is not a semi-automatic odd lot sale).
V	Overseas trade	A trade which has taken place between a member firm and an individual or organisation outside the jurisdiction of Hong Kong. Overseas sales are reported by the member firm whether it is buyer or seller.