Updating history

No.	Issue Date	Details
1	2003-04-01	First issue – for Day-end Closing Data – Main Board & GEM (Monthly File) only
2	2003-12-24	Incorporate Day-end Closing Data – Main Board & GEM (Daily File)
3	2005-04-28	Appendix 2 – Type of Securities Change the description of stock type 0306 from "Warrants - Derivative Warrants for Gold" to "Warrants - Derivative Warrants for Mineral"
4	2007-12-06	Stock Information File – Discontinuation of Industry Classification effective from 2 January 2008
5	2008-07-23	Appendix 2 – Type of Securities Add stock type 0308 for "Callable Bull / Bear Contracts"
6	2015-11-02	Update the Types of Securities list in Appendix 2
7	2017-12-20	Update the Currency Table in Appendix 1
8	2018-02-05	Update content descriptions of files "dts_gem_*yyyymm*" and "dcd_gem_*yyyymmdd*"
9	2019-05-10	Update the Currency Table in Appendix 1 and Types of securities in appendix 2
10	2019-07-03	Added new Type of Securities in Appendix 2 0310: Inline Warrants with effect from the issue of 15 July 2019

This file specification applies to 2 data products:

- Day-end Closing Data – Main Board & GEM (Monthly File); and
- Day-end Closing Data – Main Board & GEM (Daily File)

Data structure – present (from April 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:

(Monthly File)

File name	Contents
dts_mb_*yyyymm*	Day-end closing data file for Main Board stocks for the month *yyyymm* (e.g. 200304 for April 2003)
dts_gem_*yyyymm*	Day-end closing data file for GEM stocks for the month *yyyymm*
mast_mb_*yyyymm*	Stock information file for Main Board stocks
mast_gem_*yyyymm*	Stock information file for GEM stocks

(Daily File)

File name	Contents
dcd_mb_*yyyymmdd*	Day-end closing data file for Main Board stocks for the day *yyyymmdd* (e.g. 20030412 for 12 April 2003)
dcd_gem_*yyyymmdd*	Day-end closing data file for GEM stocks for the day *yyyymmdd*
mast_mb_*yyyymmdd*	Stock information file for Main Board stocks
mast_gem_*yyyymmdd*	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. In monthly files, this figure is adjusted for late reported and cancelled trades. In daily files, this figure is captured at the end of market close before adjustment for late reported and cancelled trades
		Character 1 byte	

Item no.	Field name	Layout	Description
8	DOLLARS	Numeric 15 bytes	Total turnover in dollars of the stock in the day. In monthly files, this figure is adjusted for late reported and cancelled trades. In daily files, this figure is captured at the end of market close before adjustment for late reported and cancelled trades
		Character 1 byte	
9	DEALS	Numeric 9 bytes	Total number of deals for the stock in the day. In monthly files, this figure is adjusted for late reported and cancelled trades. In daily files, this figure is captured at the end of market close before adjustment 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
		Character 1 byte	
13	LAST_TRD	Numeric 8 bytes Picture is 9(4).999	The day's last traded price for the stock

Total data length   119 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.
		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	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
		Character 1 byte	
5	CLASS	Numeric 1 byte	Industry classification of the stock, based on the Exchange's definition, as at the end of the month. U - 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** **This data item contains blank only for Trading Date since 2 January 2008 after the discontinuation of industry classification by the Exchange**

Item no.	Field name	Layout	Description
		Character 1 byte	
6	FULL NAME	Character 60 bytes	Full name of stock
		Character 1 byte	
7	STATUS	Character 1 byte	To indicate active/non-active parallel trade counter ' ' – no parallel trade counter 'A' – active 'N' – non-active
		Character 1 byte	
8	TRAD_CURR	Numeric 2 bytes	Trading currency of stock See currency table in Appendix 1 for valid values
		Character 1 byte	
9	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
		Character 1 byte	
10	SE_TYPE	Character 4 bytes	Code assigned to indicate the type of securities See table in Appendix 2 for valid values

Total data length   116 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-before Dec 2010	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
55	Mexican Pesos	1
56	New Israeli Shekel	1
57	Offshore RMB in Hong Kong	1
61	Chinese Renminbi-from Jan 2011	1
99	Taiwan Dollars	1

APPENDIX 2

Types of Securities

Code	Description
0101	Ordinary Shares
0102	Ordinary Shares - Investment Company
0103	Ordinary Shares - Depositary Receipts
0104	Ordinary Shares - Stapled securities
0201	Preference Shares - Ordinary Company
0203	Preference Shares - Depositary Receipts
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 Mineral
0307	Equity Linked Instruments
0308	Callable Bull / Bear Contracts
0310	Inline Warrants
0401	Debt Securities
0501	Unit Trusts
0502	Unit Trusts - Exchange Traded Funds
0503	Unit Trusts - Real Estate Investment Trusts
0504	Unit Trusts - Leveraged and Inverse Products
0601	Rights