Updating history

No.	Issue Date	Details
1	2004-01-01	First Issue
2	2016-07-15	Changes due to implementation of Closing Auction Session (CAS) and Volatility Control Mechanism (VCM), with effect from the issue of 25 July 2016
3	2019-06-24	Changes below with effect from the issue of 15 Jul 2019: 1. Maximum length of SHORT_NAME lengthened to 30 bytes 2. Added “10 - Inline Warrants” in APPENDIX 2
4	2019-12-24	Update Spread table applied to the stock

Data structure

Securities Master File (Fixed-length Format) is available before trading commences to provide the latest information on the stocks eligible for trading on the trading day.

File name : ssd_mb_gem_yyyymm

Item no.	Field name	Data type/ Maximum length	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	Filler
2	STK_ID	Character 9 bytes	Unique identifier assigned to the stock See Appendix 1 for details
		Character 1 byte	Filler
3	DATE	Character 8 bytes	Date of the trading day. Format is YYYYMMDD where YYYY - year MM - month DD - day
		Character 1 byte	Filler
4	ISIN *	Characters 12 bytes	International Securities Identification Number
		Character 1 byte	Filler
5	SHORT_NAME	Character 30 bytes	Short name of stock
		Character 1 byte	Filler
6	FULL_NAME	Character 60 bytes	Full name of stock
		Character 1 byte	Filler
7	TYPE	Character 2 bytes	Code assigned to indicate the type of securities See table in Appendix 2 for valid values
		Character 1 byte	Filler

* The Stock Exchange of Hong Kong only assigns ISIN for securities of which the issuing companies are registered in Hong Kong. For other HK-listed securities of which the issuing companies are registered outside Hong Kong, the ISIN codes are being assigned and updated by the National Numbering Agencies or their substitute agencies of the corresponding countries. The Stock Exchange of Hong Kong collects the above information on best effort basis.

Item no.	Field name	Data type/ Maximum length	Description
8	PREV_CLOSE	Numeric 8 bytes 9(4).9(3)	The closing price of the stock on the previous trading day
		Character 1 byte	Filler
9	BOARD_LOT	Numeric 6 bytes	Board lot
		Character 1 byte	Filler
10	TRAD_CUR	Characters 3 bytes	Trading currency of stock
		Character 1 byte	Filler
11	CUR_UNIT	Numeric 1 byte	Unit of the trading currency. Possible values are : 0 – 1 1 – 10 2 – 100 3 – 1000, etc.
		Character 1 byte	Filler
12	SPREAD	Character 2 bytes	Spread table applied to the stock *Please refer to the Spread Table under Second Schedule of Rules of the Exchanges.
		Character 1 byte	Filler
13	SS_IND	Character 1 byte	To indicate if a designated stock for short selling “Y” – Designated for short selling “N” – Not designated for short selling
		Character 1 byte	Filler
14	AM_IND	Character 1 byte	To indicate if eligible for auto-matching “Y” – Automatch stock “N” – Non-automatch stock
		Character 1 byte	Filler
15	CCASS_IND	Character 1 byte	To indicate if admitted to Central Clearing and Settlement System (CCASS) “Y” – Admitted to CCASS “N” – Not admitted to CCASS
		Character 1 byte	Filler

Item no.	Field name	Data type/ Maximum length	Description
16	SUSP_IND	Character 1 byte	To indicate if suspended for trading at market open
		Character 1 byte	Filler
17	STPDUTY_IND	Character 1 byte	Stamp duty indicator
		Character 1 byte	Filler
18	ISS_SH	Numeric 12 bytes	Number of issued shares See Appendix 3 for the practice in updating the number of issued shares
		Character 1 byte	Filler
19	MARKET	Character 4 bytes	"MAIN" – Main Board "GEM " – Growth Enterprise Market
		Character 1 byte	Filler
20	HSI_IND	Character 1 byte	To indicate if a constituent stock of Hang Seng Index (HSI) "Y" – An HSI constituent "N" – Not an HSI constituent
		Character 1 byte	Filler
21	HKL_IND	Character 1 byte	To indicate if a constituent stock of S&P/HKEX LargeCap Index (HKL) "Y" – An HKL constituent "N" – Not an HKL constituent
		Characters 5 byte	**Reserved**
22	GEM_IND	Character 1 byte	To indicate if a constituent stock of S&P/HKEX GEM Index (GEM) "Y" – A GEM constituent "N" – Not a GEM constituent
		Character 1 byte	Filler
23	H_SHR_IND	Character 1 byte	To indicate H Shares "Y" – An H-Shares "N" – Not an H-Shares
		Character 1 byte	Filler
24	RCHIP_IND	Character 1 byte	To indicate Red-chips "Y" – Classified as red-chips "N" – Not classified as red chips See Appendix 4 for the definition of red-chips

Item no.	Field name	Data type/ Maximum length	Description
		Characters 1 byte	Filler
25	CAS_IND	Character 1 byte	Indicates whether Closing Auction Session (CAS) is applicable to the security "Y" – CAS applicable "N" – CAS not applicable
		Character 1 byte	Filler
26	VCM_IND	Character 1 byte	Indicates whether Volatility Control Mechanism (VCM) is applicable to the security "Y" – VCM applicable "N" – VCM not applicable
		Character 2 bytes	Filler

APPENDIX 1

Unique Stock Identifier ("Stock ID")

Stock ID is a unique stock identifier assigned to a stock of securities. The stock ID is essential because (i) it identifies the same company regardless of changes of the company name or changes of the Exchange designated stock code ("stock code"); and (ii) it distinguishes different companies with the same stock code.

EXAMPLES

Same company with different company names

STOCK	*STK_ID*	*STK_NAME*
00005	**2034010**	The Hongkong & Shanghai Banking Corp Ltd
00005	**2034010**	HSBC Holdings plc

Different companies with the same stock code

STOCK	*STK_ID*	*STK_NAME*
00016	2043010	Jardine Securities Ltd
00016	2133010	Sun Hung Kai Properties Ltd

Same company with different stock codes and company names

STOCK	*STK_ID*	*STK_NAME*
00206	**2233010**	Cathay City Int'l Hldg Ltd
00206	**2233010**	MKI Corporation Ltd
00433	**2233010**	Sui Chong Holdings Ltd

Same company and company name with different stock codes

STOCK	*STK_ID*	*STK_NAME*
00016	2133010	Sun Hung Kai Properties Ltd
00018	2133010	Sun Hung Kai Properties Ltd

APPENDIX 2

Types of Securities

Code	Description
01	Ordinary Shares
02	Preference Shares
03	Equity Warrants
04	Debt Securities
05	Unit Trusts
06	Rights
07	Equity Linked Instruments
08	Callable Bull/Bear Contracts
09	Derivatives Warrants
10	Inline Warrants

APPENDIX 3

HKEXHKEX's practice in updating the record of Number of Issued Shares of Hong Kong Listed Companies

The number of issued shares provided in Stock Static Data is based on the record kept by HKEX which is updated with the following practices :

1. The movement of issued share capital is largely based on the monthly report submitted by the listed companies. In general, the listed companies submit the report not later than the 10th day of each month. The number of issued shares as at the end of the previous month is provided in the monthly report.

2. On receiving the monthly reports, HKEX starts updating the records which will usually have completed by the 15th day of the month

3. Points 1. and 2. imply that there is a time lag between the actual effective date of the new issued share capital and the date when the figure becomes available

4. In case of bonus or rights issues, the number of issued shares will be adjusted accordingly with effect from the ex-date

5. In case of share splits or share consolidations, the number of issued shares will be adjusted accordingly with effect from the effective date

6. Other capital changes such as placing shares, share subscription and consideration issues, etc., the number of issued shares will be updated only after the shares concerned have been issued and allotted to the shareholders.

The number of issued shares of the NASDAQ stocks traded under the "Pilot Programme for Trading US Securities" is obtained from the NASDAQ website and provided for reference only

APPENDIX 4

Definition of red-chips

A company is deemed to be a China-controlled company (Red Chip), if

(1) the company has at least 30% shareholding held in aggregate directly by Mainland China entities, and/or through companies which are controlled by Mainland China entities. Or

(2) the company has below 30% but 20% or above shareholding held in aggregate directly by Mainland China entities, and/or through companies which are controlled by Mainland China entities and, there is a strong influential presence, on a judgmental basis, on the company's board of directors.

Mainland China entities include state-owned organisations and entities controlled by provincial or municipal authorities.