Updating history

No.	Issue Date	Details
1	2003-04-01	First issue
2	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"
3	2005-07-04	Add Appendix 4 – Spread Table
4	2006-07-31	Appendix 4 – Spread Table Include the latest version of the spread table
5	2007-12-06	Stock Information File – Discontinuation of Industry Classification effective from 2 January 2008
6	2008-07-23	Appendix 2 – Type of Securities Add stock type 0308 for "Callable Bull / Bear Contracts"
7	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 "tt_gem_yyyymm" and "tt_gem_yyyymmdd"
9	2018-08-07	I. Update the Type of Securities of Appendix 2, with effect from the issue of 03 Sep 2018: A. 0501: Changed description from "Unit Trusts" to "Unit Trusts - Other Unit Trusts/Mutual Funds" B. 0502-504: Newly added II. Remove irrelevant content of monthly file and updated obsoleted data field "CLASS" to "Filler"

The data provided in Trade Record – Main Board & GEM (Daily File) 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 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
tt_mb_*yyyymmdd*	Trade file for Main Board stocks for the month *yyyymmdd* (e.g. 20170103 for 3 January 2017)
tt_gem_*yyyymmdd*	Trade file for GEM stocks for the month *yyyymmdd*
mast_mb_*yyyymmdd*	Stock information file for Main Board stocks
mast_gem_*yyyymmdd*	Stock information file for GEM 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 11 bytes	Number of shares traded
5	TRAD_TYPE	Character 1 byte	Trading method A - automatched trade M - manual trade (price within normal range) S - manual trade (price outside normal range) E - semi-automatic special trade O - semi-automatic odd trade Q - special trade P - odd trade R - previous day trade U - auctioned 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 8 bytes	Date when the trade was made : Format is YYYYMMDD where YYYY - 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 50 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	Filler	Numeric 1 byte	Blank only
		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	

Item no.	Field name	Layout	Description
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	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

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
0401	Debt Securities
0501	Unit Trusts - Other Unit Trusts/Mutual Funds
0502	Unit Trusts - Exchange Traded Funds
0503	Unit Trusts - Real Estate Investment Trusts
0504	Unit Trusts - Leveraged and Inverse Products
0601	Rights

APPENDIX 3

Trading method

Code	Method	Description
A	Automatch	Automatch means automatic conclusion of transactions by the system when the prices of buy orders and sell orders match.
M	Manual (price within normal range)	Manual refers to transactions not automatically concluded by the system, at a price within the normal range (in general, a price within the range of four spreads below the current bid price and four spreads above the current ask price). (See Rules of the Exchange)
S	Manual (price outside normal range)	Manual refers to transactions not automatically concluded by the system, at a price outside the normal range.
E	Semi-automatic special	Semi-automatic special refers to special lot transactions generated as a result of a trader selecting a special lot order and confirming that he wishes to trade, at the exact price and quantity specified by the order.
O	Semi-automatic odd	Semi-automatic odd refers to odd lot transactions 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.
Q	Special lot	Special lot unless otherwise determined by the Exchange, refers to a scrip, the quantity of which exceeds one board lot, but not in a whole multiple of the board lot.
P	Odd lot	Odd lot in relations to the quotation or transaction of any issue of securities, means that the quantity of the lot is less than one board lot.

APPENDIX 3

Trading method (cont.)

Code	Method	Description
R	Pre-opening	Pre-opening refers to trades concluded before the market opens. This includes: 1. transactions concluded but not recorded in the system before close of the trading day, but reported within the first 15 minutes of the commencement of trading of the next day; and 2. transactions conducted after trading hours and reported within the first 15 minutes of the commencement of trading on the next trading day.
U	Auctioned	Auctioned refers to trades resulted from auctioning process in the pre-opening session or closing auction session.
V	Overseas	Overseas refers to transactions concluded between a member and an individual or organisation outside the jurisdiction of Hong Kong and reported by the member whether as buyer or seller.

APPENDIX 4

Spread Table – the Second Schedule of the Rules of the Exchange

Spread Table - Effective 24 July 2006

(applicable to all types of currencies)

Part A

All securities, other than those securities covered under Part B and/or Part C, shall be traded in accordance with the following scale of spreads:

Currency unit

From	0.01	to	0.25	_____	0.001
Over	0.25	to	0.50	_____	0.005
Over	0.50	to	10.00	_____	0.010
Over	10.00	to	20.00	_____	0.020
Over	20.00	to	100.00	_____	0.050
Over	100.00	to	200.00	_____	0.100
Over	200.00	to	500.00	_____	0.200
Over	500.00	to	1,000.00	_____	0.500
Over	1,000.00	to	2,000.00	_____	1.000
Over	2,000.00	to	5,000.00	_____	2.000
Over	5,000.00	to	9,995.00	_____	5.000

Part B

Securities which are authorised by the Exchange to be traded in accordance with the scale of spreads in this Part B and all debt securities shall be traded in accordance with the following scale of spreads:

Currency unit

From 0.50 to 9,999.95	—	0.050

Part C

Exchange Traded Options shall be traded in accordance with the scale of spreads as set out in the Operational Trading Procedures.

Spread Table - From 04 July 2005 to 21 July 2006

(applicable to all types of currencies)

Part A

All securities, other than those securities covered under Part B and/or Part C, shall be traded in accordance with the following scale of spreads:

Currency unit

From	0.01	to	0.25	_____	0.001
Over	0.25	to	0.50	_____	0.005
Over	0.50	to	2.00	_____	0.010
Over	2.00	to	5.00	_____	0.025
Over	5.00	to	100.00	_____	0.050
Over	100.00	to	200.00	_____	0.100
Over	200.00	to	500.00	_____	0.200
Over	500.00	to	1,000.00	_____	0.500
Over	1,000.00	to	2,000.00	_____	1.000
Over	2,000.00	to	5,000.00	_____	2.000
Over	5,000.00	to	9,995.00	_____	5.000

Part B

Securities which are authorised by the Exchange to be traded in accordance with the scale of spreads in this Part B and all debt securities shall be traded in accordance with the following scale of spreads:

Currency unit

From 0.50 to 9,999.95	—	0.050

Part C

Exchange Traded Options shall be traded in accordance with the scale of spreads as set out in the Operational Trading Procedures.

Spread Table - Before 04 July 2005

Part A

For all securities, other than those securities which the Exchange has authorised to trade in accordance with the scale of spreads set out in Part B and Part C.

From HK$	0.01	to	HK$ 0.25	_____	HK$0.001
Over	0.25	to	0.50	_____	0.005
Over	0.50	to	2.00	_____	0.010
Over	2.00	to	5.00	_____	0.025
Over	5.00	to	30.00	_____	0.050
Over	30.00	to	50.00	_____	0.100
Over	50.00	to	100.00	_____	0.250
Over	100.00	to	200.00	_____	0.500
Over	200.00	to	1,000.00	_____	1.000
Over	1,000.00	to	9,995.00	_____	2.500

Part B

For all debt securities which are authorised by the Exchange to trade in accordance with the following scale of spreads.

From HK$0.50 to HK$9,999.95 - HK$0.050

Part C

For Exchange Traded Options, an Exchange Participant shall trade in accordance with the scale of spreads as set out in the Operational Trading Procedures.