

Data structure – December 1998 to March 2003

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
TTyymm.txt	Trade file for Main Board stocks for the month <i>yymm</i> (e.g. 0304 for April 2003)
Gtyymm.txt	Trade file for GEM (Growth Enterprise Market) stocks for the month <i>yymm</i>
MASTyymm.txt	Stock information file for Main Board stocks
GMASyymm.txt	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.
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	<p>Industry classification of the stock, based on the Exchange's definition, as at the end of the month.</p> <p>1 - Finance 2 - Utilities 3 - Properties 4 - Consolidated enterprises 5 - Industries 6 - Hotels 7 - Others</p> <p>This data item is not applicable to warrants, debt securities and unit trusts</p> <p>This data item is not applicable to GEM stocks</p>
5	FULL NAME	Character 60 bytes	Full name of stock
6	STATUS	Character 1 byte	<p>To indicate active/non-active parallel trade counter as at the end of the month</p> <p>' ' – no parallel trade counter 'A' – active 'N' – non-active</p>
7	TRAD_CURR	Numeric 2 bytes	<p>To indicate the currency in which the stock is traded as at the end of the month</p> <p>See currency table in Appendix 1 for valid values</p>

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

APPENDIX 3

Trading method

Effective from 7 December 1998 (Current)

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.)****Effective from 7 December 1998 (Current)**

Code	Method	Description
R	Pre-opening	Pre-opening refers to trades concluded before the market opens. This includes: <ol style="list-style-type: none">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; and2. 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.
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 3

Trading method (cont.)

Used before 7 December 1998 (Old)

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.