HISTORICAL FULL BOOK (SECURITIES MARKET) (CSV FORMAT)

Update History

No.	Issue Date	Details
1	2016-07-25	First Issue
2	2018-01-22	Revised Edition with the following updates, with effect from the issue of 05 February 2018: • Section Overview - Update content description for files - Remove irrelevant descriptions of this product • Section 2 - Remove Security Status (21) message - Rename section name • Section 3 - Add Security Status (21) message & fillers
3	2018-04-20	Revised Edition with the following updates, with effect from the issue of 30 April 2018: • Section 1 - Replace obsolete data fields with fillers ○ Test Security Flag ○ Underlying Security Weight • Section 2 - Replace an obsolete data field with a filler ○ Trading Session ID
4	2019-06-24	Revised Edition with the following updates, with effect from the issue 15 July 2019: • Section 1 - Add data field ○ Product Type ○ Strike Price 2 ○ Warrant Type ○ Call Price ○ Decimals In Call Price ○ Entitlement ○ Decimals In Entitlement ○ No Warrants Per Entitlement - Remove fillers • Section 3 - Remove fillers
5	2019-12-24	Revised Edition with the following updates, with effect from the issue 10 February 2020: • Added remark for SpreadTableCode
6	Sep 2020	Revised Edition with the following update due to POS enhancement, with effect from the issue of 19 October 2020: • Section 1 - Add data fields POSFlag, POSUpperLimit & POSLowerLimit
7	2021-05-06	Revised Edition with the following update due to Introduction of New Product Types for ETFs and Provision of Additional Attributes in Reference Data for Debt Securities, with effect from the issue of 31 May 2021: • Section 1

		• Add new attributes for debt securities: ○ FaceValue ○ DecimalsInFaceValue ○ FaceValueCurrency ○ MaturityDate ○ InvestorType

The Historical Full Book includes 4 types of information – (1) Securities Reference data, (2) Trading Session Status data, (3) Securities Full Order Book data and (4) Securities Market Odd Lot Order data. Please refer to the below sub-sections for the details of the 4 types of information. (Reference material: OMD Interface Specifications for Securities Market & Index Datafeed Products – Binary Protocol)

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

File Name	Contents
MC01_AllFB_YYYYMMDD.csv	Securities Reference
MC02_AllFB_YYYYMMDD.csv	Trading Session Status
MC30_AllFB_YYYYMMDD.csv	Securities Full Order Book file for Stock group #1
MC31_AllFB_YYYYMMDD.csv	Securities Full Order Book file for Stock group #2
MC32_AllFB_YYYYMMDD.csv	Securities Full Order Book file for Stock group #3
MC33_AllFB_YYYYMMDD.csv	Securities Full Order Book file for Stock group #4
MC34_AllFB_YYYYMMDD.csv	Securities Full Order Book file for Stock group #5
MC35_AllFB_YYYYMMDD.csv	Securities Full Order Book file for Stock group #6
MC36_AllFB_YYYYMMDD.csv	Securities Full Order Book file for Stock group #7
MC37_AllFB_YYYYMMDD.csv	Securities Full Order Book file for Stock group #8
MC38_AllFB_YYYYMMDD.csv	Securities Full Order Book file for Stock group #9
MC70_AllFB_YYYYMMDD.csv	Securities Market Odd Lot Order file for Stock group #1
MC71_AllFB_YYYYMMDD.csv	Securities Market Odd Lot Order file for Stock group #2
MC72_AllFB_YYYYMMDD.csv	Securities Market Odd Lot Order file for Stock group #3
MC73_AllFB_YYYYMMDD.csv	Securities Market Odd Lot Order file for Stock group #4
MC74_AllFB_YYYYMMDD.csv	Securities Market Odd Lot Order file for Stock group #5
MC75_AllFB_YYYYMMDD.csv	Securities Market Odd Lot Order file for Stock group #6
MC76_AllFB_YYYYMMDD.csv	Securities Market Odd Lot Order file for Stock group #7
MC77_AllFB_YYYYMMDD.csv	Securities Market Odd Lot Order file for Stock group #8
MC78_AllFB_YYYYMMDD.csv	Securities Market Odd Lot Order file for Stock group #9

1) YYYYMMDD is the date of file

2) If there is no record in the file, a dummy file with zero-length size will be provided.

1. Securities Reference

Filename :

- MC01_AllFB_yyyymmdd.csv

		Source: OMD			
Data Field	Format	Channel	Message	Element Name	Remarks
Date / Time	YYYYMMDD HHMMSSTTT	1	Packet Header	SendTime Convert from UTC to HKT	
Message Type	Integer Variable length	1	10 Market Definition 11 Security Definition 13 Liquidity Provider 14 Currency Rate	MsgType	
Security Code	Integer Variable length	1	11 Security Definition 13 Liquidity Provider	SecurityCode	Empty for message type 10, 14

Market Code	Character Variable length	1	10 Market Definition 11 Security Definition	MarketCode	Empty for message type 13, 14
Market Name	Character Variable length	1	10 Market Definition	MarketName	Empty for message type 11, 13, 14
Currency Code	Character Variable length	1	10 Market Definition 11 Security Definition 14 Currency Rate	Currency Code	Empty for message type 13
Number Of Securities	Integer Variable length	1	10 Market Definition	NumberOfSecurities	Empty for message type 11, 13, 14
ISIN Code	Character Variable length	1	11 Security Definition	ISINCode	Empty for message type 10, 13, 14
Instrument Type	Character Variable length	1	11 Security Definition	InstrumentType	Empty for message type 10, 13, 14
Product Type	Integer Variable length	1	11 Security Definition	ProductType	Empty for message type 10, 13, 14
Spread Table Code*	Character Variable length	1	11 Security Definition	SpreadTableCode	Empty for message type 10, 13, 14
Security Short Name	Characters Variable length	1	11 Security Definition	SecurityShortName	Empty for message type 10, 13, 14
Security Name (GCCS)	Character Variable length	1	11 Security Definition	SecurityNameGCCS	Convert to Unicode Empty for message type 10, 13, 14
Security Name (GB)	Character Variable length	1	11 Security Definition	SecurityNameGB	Convert to Unicode Empty for message type 10, 13, 14
Lot Size	Integer Variable length	1	11 Security Definition	LotSize	Empty for message type 10, 13, 14
Previous Closing Price	Numeric Variable length	1	11 Security Definition	PreviousClosingPrice	Empty for message type 10, 13, 14
VCM Flag	X(1)	1	11 Security Definition	VCM Flag	Empty for message type 10, 13, 14 Empty before the effective of CAS & VCM
Short Sell Flag	X(1)	1	11 Security Definition	ShortSellFlag	Empty for message type 10, 13, 14
CAS Flag	X(1)	1	11 Security Definition	CAS Flag	Empty for message type 10, 13, 14 Empty before the effective of CAS & VCM
CCASS Flag	X(1)	1	11 Security Definition	CCASSFlag	Empty for message type 10, 13, 14
Dummy Security Flag	X(1)	1	11 Security Definition	DummySecurityFlag	Empty for message type 10, 13, 14
Stamp Duty Flag	X(1)	1	11 Security Definition	StampDutyFlag	Empty for message type 10, 13, 14
Listing Date	Integer Variable length	1	11 Security Definition	ListingDate	Empty for message type 10, 13, 14
Delisting Date	Integer Variable length	1	11 Security Definition	DelistingDate	Empty for message type 10, 13, 14
Free Text	Character Variable length	1	11 Security Definition	FreeText	Empty for message type 10, 13, 14

POS Flag	X(1)	1	11	Security Definition	POSFlag	Empty for message type 10, 13, 14
POS Upper Limit	Numeric Variable length	1	11	Security Definition	POSUpperLimit	Empty for message type 10, 13, 14
POS Lower Limit	Numeric Variable length	1	11	Security Definition	POSLowerLimit	Empty for message type 10, 13, 14
Bonds Specific Data						
EFN Flag	X(1)	1	11	Security Definition	EFNFlag	Empty for message type 10, 13, 14
Accrued Interest	Numeric Variable length	1	11	Security Definition	AccruedInterest	Empty for message type 10, 13, 14
Coupon Rate	Numeric Variable length	1	11	Security Definition	CouponRate	Empty for message type 10, 13, 14
Face Value	Numeric Variable length	1	11	Security Definition	FaceValue	Empty for message type 10, 13, 14
Decimals In Face Value	Numeric Variable length	1	11	Security Definition	DecimalsInFaceValue	Empty for message type 10, 13, 14
Face Value Currency	X(3)	1	11	Security Definition	FaceValueCurrency	Empty for message type 10, 13, 14
Maturity Date	Numeric Variable length	1	11	Security Definition	MaturityDate	Empty for message type 10, 13, 14
Investor Type	X(1)	1	11	Security Definition	InvestorType	Empty for message type 10, 13, 14
Warrants, Basket Warrants and Structured Product Specific Data						
Conversion Ratio	Numeric Variable length	1	11	Security Definition	ConversionRatio	Empty for message type 10, 13, 14
Strike Price 1	Numeric Variable length	1	11	Security Definition	StrikePrice1	Empty for message type 10, 13, 14
Strike Price 2	Numeric Variable length	1	11	Security Definition	StrikePrice2	Empty for message type 10, 13, 14
Maturity Date	Integer Variable length	1	11	Security Definition	MaturityDate	Empty for message type 10, 13, 14
Call Put Flag	X(1)	1	11	Security Definition	CallPutFlag	Empty for message type 10, 13, 14
Style	X(1)	1	11	Security Definition	Style	Empty for message type 10, 13, 14
Warrant Type	X(1)	1	11	Security Definition	WarrantType	Empty for message type 10, 13, 14
Call Price	Numeric	1	11	Security Definition	CallPrice	Empty for message type 10, 13, 14
Decimals In Call Price	Variable length	1	11	Security Definition	DecimalsInCallPrice	Empty for message type 10, 13, 14
Entitlement	Integer	1	11	Security Definition	Entitlement	Empty for message type 10, 13, 14
Decimals In Entitlement	Variable length	1	11	Security Definition	DecimalsInEntitlement	Empty for message type 10, 13, 14
No Warrants Per Entitlement	Numeric Variable length	1	11	Security Definition	NoWarrantsPerEntitlement	Empty for message type 10, 13, 14

No of Underlying Securities	Integer Variable length	1	11	Security Definition	NoUnderlyingSecurities	Empty for message type 10, 13, 14
Underlying Security Code	Integer Variable length	1	11	Security Definition	UnderlyingSecurityCode	Empty for message type 10, 13, 14
Currency Factor Conversion	Integer Variable length	1	14	Currency Rate	CurrencyFactor	Empty for message type 10, 11, 13
Currency Rate	Integer Variable length	1	14	Currency Rate	CurrencyRate	Empty for message type 10, 11, 13
Number of Liquidity Providers	Integer Variable length	1	13	Liquidity Provider	NoLiquidityProviders	Empty for message type 10, 11, 14
Broker number of the Liquidity Providers	Integer Variable length	1	13	Liquidity Provider	LPBrokerNumber	Empty for message type 10, 11, 14

2. Trading Session Status

Filename:

- MC02_AllFB_yyyymmdd.csv

		Source: OMD				
Data Field	Format	Channel	Message		Element Name	Remarks
Date / Time	YYYYMMDD HHMMSSTTT	2		Packet Header	SendTime Convert from UTC to HKT	
Message Type	Integer Variable length	2	20	Trading Session Status	MsgType	
Market Code	Character Variable length	2	20	Trading Session Status	MarketCode	
Filler		2	20	Trading Session Status		
Trading Session Sub-identifier	Integer Variable length	2	20	Trading Session Status	TradingSessionSubID	
Trading Session Status	Integer Variable length	2	20	Trading Session Status	TradingSesStatus	
Trading Session Control Flag	X(1)	2	20	Trading Session Status	TradingSesControlFlag	
Start Date Time	YYYYMMDD HHMMSSTTT	2	20	Trading Session Status	StartDateTime	
End Date Time	YYYYMMDD HHMMSSTTT	2	20	Trading Session Status	EndDateTime	
Filler		2				Empty for message type 20
Filler		2				Empty for message type 20

3. Securities Full Order Book

Filename :

- MC30_AllFB_yyyymmdd.csv
- MC31_AllFB_yyyymmdd.csv
- MC32_AllFB_yyyymmdd.csv
- MC33_AllFB_yyyymmdd.csv
- MC34_AllFB_yyyymmdd.csv
- MC35_AllFB_yyyymmdd.csv
- MC36_AllFB_yyyymmdd.csv
- MC37_AllFB_yyyymmdd.csv
- MC38_AllFB_yyyymmdd.csv

		Source : OMD			
Data Field	Format	Channel	Message	Element Name	Remarks
Date / Time	YYYYMMDD HHMMSSTTT	30-38	Packet Header	SendTime Convert from UTC to HKT	
Message Type	Integer Variable length	30-38	50 Trade 51 Trade Cancel 30 Add Order 31 Modify Order 32 Delete Order 41 Indicative Equilibrium Price 23 VCM Trigger 43 Reference Price 56 Order Imbalance 21 Security Status	MsgType	
Security Code	Integer Variable length	30-38	50 Trade 51 Trade Cancel 30 Add Order 31 Modify Order 32 Delete Order 41 Indicative Equilibrium Price 23 VCM Trigger 43 Reference Price 56 Order Imbalance 21 Security Status	SecurityCode	
Trade ID	Integer Variable length	30-38	50 Trade 51 Trade Cancel	TradeID	Empty for message type 30,31,32,41,23,43,56,21
Order ID	Integer Variable length	30-38	30 Add Order 31 Modify Order 32 Delete Order	OrderId	Empty for message type 50,51,41,23,43,56,21
Price	Integer Variable length	30-38	50 Trade 30 Add Order 41 Indicative Equilibrium Price	Price	Empty for message type 51,31,32,23,43,56,21
Quantity	Integer Variable length	30-38	50 Trade 30 Add Order 31 Modify Order	Quantity	Empty for message type 51,32.41,23,43,56,21

Trade Type	Integer Variable length	30-38	50	Trade	TrdType	Empty for message type 51,30,31,32.41,23,43,56,21
Trade Time	YYYYMMDD HHMMSS	30-38	50	Trade	TradeTime	Empty for message type 51,30,31,32.41,23,43,56,21 Convert from UTC to HKT
Side	Integer Variable length	30-38	30 31 32	Add Order Modify Order Delete Order	Side	Empty for message type 50,51,41,23,43,56,21
Order Type	Integer Variable length Bitmap	30-38	30	Add Order	OrderType	Empty for message type 50,51,31,32,41,23,43,56,21
Order Book Position	Integer Variable length	30-38	30 31	Add Order Modify Order	OrderBookPosition	Empty for message type 50,51,32,41,23,43,56,21
Aggregated number of shares	Integer Variable length	30-38	41	Indicative Equilibrium Price	AggregateQuantity	Empty for message type 50,51,30,31,32,23,43,56,21
Cooling off period Start Time	YYYYMMDD HHMMSS	30-38	23	VCM Trigger	CoolingOffStartTime	Empty for message type 50,51,30,31,32,41,43,56,21
Cooling off period End Time	YYYYMMDD HHMMSS	30-38	23	VCM Trigger	CoolingOffEndTime	Empty for message type 50,51,30,31,32,41,43,56,21
VCM Reference Price	Integer Variable length	30-38	23	VCM Trigger	VCMReferencePrice	Empty for message type 50,51,30,31,32,41,43,56,21
VCM Lower Price	Integer Variable length	30-38	23	VCM Trigger	VCMLowerPrice	Empty for message type 50,51,30,31,32,41,43,56,21
VCM Upper Price	Integer Variable length	30-38	23	VCM Trigger	VCMUpperPrice	Empty for message type 50,51,30,31,32,41,43,56,21
Reference Price	Integer Variable length	30-38	43	Reference Price	ReferencePrice	Empty for message type 50,51,30,31,32,41,23,56,21
Lower Price	Integer Variable length	30-38	43	Reference Price	LowerPrice	Empty for message type 50,51,30,31,32,41,23,56,21
Upper Price	Integer Variable length	30-38	43	Reference Price	UpperPrice	Empty for message type 50,51,30,31,32,41,23,56,21
Order Imbalance Direction	X(1)	30-38	56	Order Imbalance	OrderImbalanceDirection	Empty for message type 50,51,30,31,32,41,23,43,21
Order Imbalance Quantity	Integer Variable length	30-38	56	Order Imbalance	OrderImbalanceQuantity	Empty for message type 50,51,30,31,32,41,23,43,21
Suspension Indicator	Integer Variable length	30-38	21	Security Status	SuspensionIndicator	Empty for message type 50,51,30,31,32,41,23,43,56

4. Securities Market Odd Lot Order

Filename :

- MC70_AllFB_yyyymmdd.csv
- MC71_AllFB_yyyymmdd.csv
- MC72_AllFB_yyyymmdd.csv
- MC73_AllFB_yyyymmdd.csv
- MC74_AllFB_yyyymmdd.csv
- MC75_AllFB_yyyymmdd.csv
- MC76_AllFB_yyyymmdd.csv
- MC77_AllFB_yyyymmdd.csv
- MC78_AllFB_yyyymmdd.csv

		Source : OMD			
Data Field	Format	Channel	Message	Element Name	Remarks
Date / Time	YYYYMMDD HHMMSSTTT	70-78	Packet Header	SendTime Convert from UTC to HKT	
Message Type	Integer Variable length	70-78	33 Add Odd Lot Order 34 Delete Odd Lot Order	MsgType	
Security Code	Integer Variable length	70-78	33 Add Odd Lot Order 34 Delete Odd Lot Order	SecurityCode	
Order ID	Integer Variable length	70-78	33 Add Odd Lot Order 34 Delete Odd Lot Order	OrderId	
Price	Integer Variable length	70-78	33 Add Odd Lot Order	Price	Empty for message type 34
Quantity	Integer Variable length	70-78	33 Add Odd Lot Order	Quantity	Empty for message type 34
Broker ID	Integer Variable length	70-78	33 Add Odd Lot Order 34 Delete Odd Lot Order	BrokerID	
Side	Integer Variable length	70-78	33 Add Odd Lot Order 34 Delete Odd Lot Order	Side	

*For Spread Table Code, please refer to table of **Spread Table under Second Schedule of Rules of the Exchanges.**