HISTORICAL ORDER BOOK AND STATISTICS UPDATE (SECURITIES MARKET) (CSV FORMAT)

Update History

No.	Issue Date	Details
1	2015-11-02	First Issue
2	2017-12-20	Update the Currency Table in Section 1
3	2018-01-22	Update content description for file "MC30-38, 70-78_All_YYYYMMDD.CSV"
4	2018-08-07	Updated values of "Security Type" in Section 1, with effect from the issue of 03 Sep 2018.

The Historical Order Book and Statistics Update includes 4 types of information – (1) Securities Information, (2) Securities Order Book, (3) Securities Odd Lot Order Book and (4) Securities Statistics Updates. Please refer to the below sub-sections for the details of the 4 types of information.

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

File Name	Contents
MAST_MB_YYYYMMDD.CSV	Securities Information (Main Board)
MAST_GEM_YYYYMMDD.CSV	Securities Information (GEM)
MC30_All_YYYYMMDD.CSV	Securities Order Book file for stock group #1
MC31_All_YYYYMMDD.CSV	Securities Order Book file for stock group #2
MC32_All_YYYYMMDD.CSV	Securities Order Book file for stock group #3
MC33_All_YYYYMMDD.CSV	Securities Order Book file for stock group #4
MC34_All_YYYYMMDD.CSV	Securities Order Book file for stock group #5
MC35_All_YYYYMMDD.CSV	Securities Order Book file for stock group #6
MC36_All_YYYYMMDD.CSV	Securities Order Book file for stock group #7
MC37_All_YYYYMMDD.CSV	Securities Order Book file for stock group #8
MC38_All_YYYYMMDD.CSV	Securities Order Book file for stock group #9
MC70_All_YYYYMMDD.CSV	Securities Odd Lot Order Book file for stock group #1
MC71_All_YYYYMMDD.CSV	Securities Odd Lot Order Book file for stock group #2
MC72_All_YYYYMMDD.CSV	Securities Odd Lot Order Book file for stock group #3
MC73_All_YYYYMMDD.CSV	Securities Odd Lot Order Book file for stock group #4
MC74_All_YYYYMMDD.CSV	Securities Odd Lot Order Book file for stock group #5
MC75_All_YYYYMMDD.CSV	Securities Odd Lot Order Book file for stock group #6
MC76_All_YYYYMMDD.CSV	Securities Odd Lot Order Book file for stock group #7
MC77_All_YYYYMMDD.CSV	Securities Odd Lot Order Book file for stock group #8
MC78_All_YYYYMMDD.CSV	Securities Odd Lot Order Book file for stock group #9
STATISTIC_UPDATE_YYYYMMDD.CSV	Securities Statistics Updates

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 Information

Securities Information is in comma separated values (.csv) format and contains static information on securities.

The layout of Securities Information is as follows:

Field	Format	Description	Values
Security Code	Integer Variable length	Uniquely identifies a security available for trading	5 digit security codes with possible values 1 – 99999
Security ID	Integer Variable length	Unique identifier assigned to stock	
Date	Integer 8 bytes	Date of the trading day	Format is YYYYMMDD where, YYYY Year MM Month DD Day
Full ID	String 12 bytes	Unique identifier assigned to the stock, made up of the prefix 'HK', the above stock ID and a check digit	
Filler	String	Filler	Empty String
Security Full Name	String	Security full name	
Status	X(1)	To indicate active/non-active parallel trade counter	' ' no parallel trade counter A active N non-active
Currency Code	String	Security currency code of the market.	* Refer to Currency Table below

Field	Format	Description	Values
Merge To	Integer Variable length	Stock code of the parallel trade counter, applicable to stocks with parallel trade counter only	Blank if no parallel trade counter
Security Type	String 4 bytes	Code assigned to indicate the type of securities	**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

Currency Table

Code	Description	Unit
0	Hong Kong Dollars	1
1	Australian Dollars	1
2	Austrian Schillings	1
3	Bangladesh Takas	1
4	Bahraini Dinars	1
5	Belgian Francs "Commercial"	1
6	Belgian Francs "Financial"	1
7	Brunei Dollars	1
8	Burmese Kyats	1
9	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

Code	Description	Unit
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
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

2. Securities Order Book / Securities Odd Lot Order Book

Securities Order Book is in comma separated values (.csv) format and contains 3 types of information – *AddOrder, ModifyOrder*, and *DeleteOrder*. There are totally 9 files, each corresponds to a stock group in the trading system. The filenames of the 9 Securities Order Book files are as follows:

  MC30_All_YYYYMMDD.CSV – securities order book file for stock group #1
  MC31_All_YYYYMMDD.CSV – securities order book file for stock group #2
  MC32_All_YYYYMMDD.CSV – securities order book file for stock group #3
  MC33_All_YYYYMMDD.CSV – securities order book file for stock group #4
  MC34_All_YYYYMMDD.CSV – securities order book file for stock group #5
  MC35_All_YYYYMMDD.CSV – securities order book file for stock group #6
  MC36_All_YYYYMMDD.CSV – securities order book file for stock group #7
  MC37_All_YYYYMMDD.CSV – securities order book file for stock group #8
  MC38_All_YYYYMMDD.CSV – securities order book file for stock group #9
   where YYYYMMDD is the date of the Securities Full Order Book file

Securities Odd Lot Order Book is in comma separated values (.csv) format and contains 2 types of information – *AddOddLotOrder*, and *DeleteOddLotOrder*. There are totally 9 files, each corresponds to a stock group in the trading system. The filenames of the 9 Securities Odd Lot Order Book file are as follows:

  MC70_All_YYYYMMDD.CSV – securities odd lot order book file for stock group #1
  MC71_All_YYYYMMDD.CSV – securities odd lot order book file for stock group #2
  MC72_All_YYYYMMDD.CSV – securities odd lot order book file for stock group #3

MC73_All_YYYYMMDD.CSV – securities odd lot order book file for stock group #4

MC74_All_YYYYMMDD.CSV – securities odd lot order book file for stock group #5

MC75_All_YYYYMMDD.CSV – securities odd lot order book file for stock group #6

MC76_All_YYYYMMDD.CSV – securities odd lot order book file for stock group #7

MC77_All_YYYYMMDD.CSV – securities odd lot order book file for stock group #8

MC78_All_YYYYMMDD.CSV – securities odd lot order book file for stock group #9

where YYYYMMDD is the date of the Securities Market Odd Lot Order file

Securities Order Book and Securities Odd Lot Order Book have the same layout as follows:

Field	Format	Description	Values
Date / Time	Integer 14 bytes	Time of the Action	Format is YYYYMMDDHHMMSS where, YYYY Year MM Month DD Day HH Hour MM Minute SS Second
Security Code	Integer Variable length	Uniquely identifies a security available for trading	5 digit security codes with possible values 1 – 99999
Action	X(1)	Order action	A Add Order M Modify Order D Delete Order
Order ID	Integer Variable length	Unique identifier per security for each order performed within the trading system	Values may not be consecutive
Side	Integer 1 byte	Side of the order	0 Bid 1 Offer
Price	Numeric Variable length	Price	Null for Modify/Delete Order / Odd Lot Order
Quantity	Integer Variable length	Number of shares	Null for Modify/Delete Order / Odd Lot Order
Odd Lot Indicator	X(1)	To indicator odd lot order	Y Add Odd Lot Order / Delete Odd Lot Order

3. Securities Statistics Updates

Securities Statistics Updates is in comma separated values (.csv) format.

The layout of the Securities Statistics Updates is as follows:

Field	Format	Description	Values
Date / Time	Integer 14 bytes	Time of the Action	Format is YYYYMMDDHHMMSSTTT where, YYYY Year MM Month DD Day HH Hour MM Minute SS Second TTT Thousandth of second
Security Code	Integer Variable length	Uniquely identifies a security available for trading	5 digit security codes with possible values 1 – 99999
Previous Closing Price	Numeric	Previous closing price of the	

Field	Format	Description	Values	
	Variable length	security		
IEP	Numeric Variable length	Indicative Equilibrium Price		
IEV	Integer Variable length	Indicative Equilibrium Volume		
High Price	Numeric Variable length	Highest trade price currently performed for a security		
Low Price	Numeric Variable length	Lowest trade price currently performed for a security		
Last Price	Numeric Variable length	Last trade price for a security		
Nominal Price	Numeric Variable length	Nominal price of a security		
Closing Price	Numeric Variable length	Current day closing price		
Shares Traded	Integer Variable length	Number of shares traded for a security		
Turnover	Numeric Variable length	Current turnover		
Security Trading Status	Integer 1 byte	Identifies the trading status of a security	2 3	Trading Halt Resume