Updating history

No.	Issue Date	Details
1	2003-04-01	First issue – for Day-end Closing Data – All Futures/Options (Monthly File) only
2	2005-08-01	Incorporate Day-end Closing Data – All Futures/Options (Daily File)
3	2008-10-23	Include files for Gold Futures
4	2012-09-17	Include files for RMB Currency Futures
5	2013-09-30	Include files for After-Hours Trading Session
6	2014-04-08	Include files for RMB Currency Futures (After-Hours Trading Session)
7	2014-12-01	Include files for London Metal Mini Futures and After-Hours Trading Session
8	2015-05-22	Exclude files for Gold Futures
9	2016-10-03	Replace obsolete data fields by fillers

This file specification applies to 2 data products:

- Day-end Closing Data – All Futures/Options (Monthly File); and
- Day-end Closing Data – All Futures/Options (Daily File)

Data structure

The data provided in Day-end Closing Data – All Futures/Options are presented in 3 types of files:

1) Day-end closing data file;
2) Product master file; and
3) Contract master file.

The day-end closing data file is the core data file, while the latter two files provide static information on each contract covered in the day-end closing data file. For convenient data retrieval, the data files are provided in both fixed length text (.txt) and comma separated values (.csv). These 2 files only differ in format, but identical in data contents.

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:

(Monthly File)

File name	Contents
Day Trading Session	
*yyyymm*_01_DC.txt *yyyymm*_01_DCcsv	Day-end closing data file for Equity Index Futures/ Options (e.g. Hang Seng Index Futures) for the month *yyyymm* (e.g. 200304 for April 2003)
*yyyymm*_02_DC.txt *yyyymm*_02_DC.csv	Day-end closing data file for Stock Futures/Options for the month *yyyymm*
*yyyymm*_03_DC.txt *yyyymm*_03_DC.csv	Day-end closing data file for Interest Rate Futures (e.g. 3-Month HIBOR Futures) for the month *yyyymm*
*yyyymm*_04_DC.txt *yyyymm*_04_DC.csv	Day-end closing data file for RMB Currency Futures for the month *yyyymm* (Available from September 2012)
*yyyymm*_06_DC.txt *yyyymm*_06_DC.csv	Day-end closing data file for London Metal Mini Futures for the month *yyyymm* (Available from December 2014)
*yyyymm*_01_MP.txt *yyyymm*_01_MP.csv	Product master file for Equity Index Futures/Options
*yyyymm*_02_MP.txt *yyyymm*_02_MP.csv	Product master file for Stock Futures/Options

(Monthly File)

File name	Contents
*yyyymm*_03_MP.txt *yyyymm*_03_MP.csv	Product master file for Interest Rate Futures
*yyyymm*_04_MP.txt *yyyymm*_04_MP.csv	Product master file for RMB Currency Futures (Available from September 2012)
*yyyymm*_06_MP.txt *yyyymm*_06_MP.csv	Product master file for London Metal Mini Futures (Available from December 2014)
*yyyymm*_01_MC.txt *yyyymm*_01_MC.csv	Contract master file for Equity Index Futures/Options
*yyyymm*_02_MC.txt *yyyymm*_02_MC.csv	Contract master file for Stock Futures/Options
*yyyymm*_03_MC.txt *yyyymm*_03_MC.csv	Contract master file for Interest Rate Futures
*yyyymm*_04_MC.txt *yyyymm*_04_MC.csv	Contract master file for RMB Currency Futures (Available from September 2012)
*yyyymm*_06_MC.txt *yyyymm*_06_MC.csv	Contract master file for London Metal Mini Futures (Available from December 2014)
After-Hours Trading Session	
*yyyymm*_01_DC_AHT.txt *yyyymm*_01_DC_AHT.csv	Day-end closing data file of After-Hours Trading Session for Equity Index Futures/Options (e.g. Hang Seng Index Futures) for the trading month *yyyymm* (e.g. 201305 for May 2013) (Available from April 2013)
*yyyymmdd*_01_DC_AHT.txt *yyyymmdd*_01_DC_AHT.csv (last trading day of the previous month)	Day-end closing data file of After-Hours Trading Session for Equity Index Futures/Options (e.g. Hang Seng Index Futures) for the last trading day of the previous month *yyyymmdd* (e.g. 20130430 for 30 April 2013) (Available from May 2013)
*yyyymmdd*_01_MP.txt *yyyymmdd*_01_MP.csv (last trading day of the previous month)	Product master file for Equity Index Futures/Options for the last trading day of the previous month (for After-Hours Trading Session) (Available from May 2013)
*yyyymmdd*_01_MC.txt *yyyymmdd*_01_MC.csv (last trading day of the previous month)	Contract master file for Equity Index Futures/Options for the last trading day of the previous month (for After-Hours Trading Session) (Available from May 2013)
*yyyymm*_04_DC_AHT.txt *yyyymm*_04_DC_AHT.csv	Day-end closing data file of After-Hours Trading Session for RMB Currency Futures for the month

(Monthly File)

File name	Contents
	yyyymm (Available from May 2014)
*yyyymmdd*_04_DC_AHT.txt *yyyymmdd*_04_DC_AHT.csv (last trading day of the previous month)	Day-end closing data file of After-Hours Trading Session for RMB Currency Futures for the last trading day of the previous month *yyyymmdd* (e.g. 20140430 for 30 April 2014) Available from May 2014)
*yyyymmdd*_04_MP.txt *yyyymmdd*_04_MP.csv (last trading day of the previous month)	Product master file for RMB Currency Futures for the last trading day of the previous month (for After-Hours Trading Session) (Available from May 2014)
*yyyymmdd*_04_MC.txt *yyyymmdd*_04_MC.csv (last trading day of the previous month)	Contract master file for RMB Currency Futures for the last trading day of the previous month (for After-Hours Trading Session) (Available from May 2014)
*yyyymm*_06_DC_AHT.txt *yyyymm*_06_DC_AHT.csv	Day-end closing data file of After-Hours Trading Session for London Metal Mini Futures for the month *yyyymm* (Available from December 2014)
*yyyymmdd*_06_DC_AHT.txt *yyyymmdd*_06_DC_AHT.csv (last trading day of the previous month)	Day-end closing data file of After-Hours Trading Session for London Metal Mini Futures for the last trading day of the previous month *yyyymmdd* (e.g. 20141231 for 31 December 2014) Available from January 2015)
*yyyymmdd*_06_MP.txt *yyyymmdd*_06_MP.csv (last trading day of the previous month)	Product master file for London Metal Mini Futures for the last trading day of the previous month (for After-Hours Trading Session) (Available from December 2014)
*yyyymmdd*_06_MC.txt *yyyymmdd*_06_MC.csv (last trading day of the previous month)	Contract master file for London Metal Mini Futures for the last trading day of the previous month (for After-Hours Trading Session) (Available from December 2014)

(Daily File)

File name	Contents
Day Trading Session	
*yyyymmdd*_01_DC.txt *yyyymmdd*_01_DCcsv	Day-end closing data file for Equity Index Futures/ Options (e.g. Hang Seng Index Futures) for the trading day *yyyymmdd* (e.g. 20050801 for 1 August 2005)
*yyyymmdd*_02_DC.txt *yyyymmdd*_02_DC.csv	Day-end closing data file for Stock Futures/Options for the trading day *yyyymmdd*
*yyyymmdd*_03_DC.txt *yyyymmdd*_03_DC.csv	Day-end closing data file for Interest Rate Futures (e.g. 3-Month HIBOR Futures) for the trading day *yyyymmdd*
*yyyymmdd*_04_DC.txt *yyyymmdd*_04_DC.csv	Day-end closing data file for RMB Currency Futures for the trading day *yyyymmdd* (Available from 17 September 2012)
*yyyymmdd*_06_DC.txt *yyyymmdd*_06_DC.csv	Day-end closing data file for London Metal Mini Futures for the trading day *yyyymmdd* (Available from 1 December 2014)
*yyyymmdd*_01_MP.txt *yyyymmdd*_01_MP.csv	Product master file for Equity Index Futures/Options
*yyyymmdd*_02_MP.txt *yyyymmdd*_02_MP.csv	Product master file for Stock Futures/Options
*yyyymmdd*_03_MP.txt *yyyymmdd*_03_MP.csv	Product master file for Interest Rate Futures
*yyyymmdd*_04_MP.txt *yyyymmdd*_04_MP.csv	Product master file for RMB Currency Futures (Available from 17 September 2012)
*yyyymmdd*_06_MP.txt *yyyymmdd*_06_MP.csv	Product master file for London Metal Mini Futures (Available from 1 December 2014)
*yyyymmdd*_01_MC.txt *yyyymmdd*_01_MC.csv	Contract master file for Equity Index Futures/Options
*yyyymmdd*_02_MC.txt *yyyymmdd*_02_MC.csv	Contract master file for Stock Futures/Options
*yyyymmdd*_03_MC.txt *yyyymmdd*_03_MC.csv	Contract master file for Interest Rate Futures
*yyyymmdd*_04_MC.txt *yyyymmdd*_04_MC.csv	Contract master file for RMB Currency Futures (Available from 17 September 2012)
*yyyymmdd*_06_MC.txt *yyyymmdd*_06_MC.csv	Contract master file for London Metal Mini Futures (Available from 1 December 2014)

(Daily File)

File name	Contents
After-Hours Trading Session	
*yyyymmdd*_01_DC_AHT.txt *yyyymmdd*_01_DC_AHT.csv (previous trading day)	Day-end closing data file of After-Hours Trading Session for Equity Index Futures/Options (e.g. Hang Seng Index Futures) for the previous trading day *yyyymmdd* (e.g. 20130702 for 2 July 2013)
*yyyymmdd*_01_MP.txt *yyyymmdd*_01_MP.csv (previous trading day)	Product master file for Equity Index Futures/Options for the previous trading day *yyyymmdd* (for After Hours Trading Session)
*yyyymmdd*_01_MC.txt *yyyymmdd*_01_MC.csv (previous trading day)	Contract master file for Equity Index Futures/Options for the previous trading day *yyyymmdd* (for After Hours Trading Session)
*yyyymmdd*_04_DC_AHT.txt *yyyymmdd*_04_DC_AHT.csv (previous trading day)	Day-end closing data file of After-Hours Trading Session for RMB Currency Futures for the previous trading day *yyyymmdd* (Available from 9 April 2014)
*yyyymmdd*_04_MP.txt *yyyymmdd*_04_MP.csv (previous trading day)	Product master file for RMB Currency Futures for the previous trading day *yyyymmdd*(for After Hours Trading Session)
*yyyymmdd*_04_MC.txt *yyyymmdd*_04_MC.csv (previous trading day)	Contract master file for RMB Currency Futures for the previous trading day *yyyymmdd*(for After Hours Trading Session)
*yyyymmdd*_06_DC_AHT.txt *yyyymmdd*_06_DC_AHT.csv (previous trading day)	Day-end closing data file of After-Hours Trading Session for London Metal Mini Futures for the previous trading day *yyyymmdd* (Available from 2 December 2014)
*yyyymmdd*_06_MP.txt *yyyymmdd*_06_MP.csv (previous trading day)	Product master file for London Metal Mini Futures for the previous trading day *yyyymmdd*(for After Hours Trading Session)
*yyyymmdd*_06_MC.txt *yyyymmdd*_06_MC.csv (previous trading day)	Contract master file for London Metal Mini Futures for the previous trading day *yyyymmdd*(for After Hours Trading Session)

1. Day-end Closing data file

Item no.	Field name	Layout	Description
1	CLASS_CODE	Character 6 bytes	Unique identifier assigned to the product class, such as "HSI" for Hang Seng Index
2	FUT_OPT	Character 1 bytes	To indicate if "Futures" or "Options" "F" - Futures "O' - Options
3	EXPIRY_MTH	Character 4 bytes	Expiry month of the contract. Format is YYMM where YY - last 2 digit of the year MM - month For example, "0311" stands for November 2003
4	STRIKE_PRC	Numeric 17 bytes Picture is 9(8).9(8)	Exercise price (or strike price) for "Options" contracts only Zero for "Futures" contracts
5	CALL_PUT	Character 1 bytes	"Call" / "Put" type for "Options" contracts "C" - Call Options "P" - Put Options " " - Futures
6	DATE	Character 8 bytes	Date of the trading day Format is YYYYMMDD where YYYY - year MM - month DD - day
7	CURRENCY	Character 3 bytes	Currency of the traded price; or Currency of the contract multiplier
8	HIGH	Numeric 17 bytes Picture is 9(8).9(8)	Highest price for the trading day
9	LOW	Numeric 17 bytes Picture is 9(8).9(8)	Lowest price for the trading day
10	OPEN	Numeric 17 bytes Picture is 9(8).9(8)	Opening price for the trading day
11	SETTLEMENT	Numeric 17 bytes Picture is 9(8).9(8)	Settlement price for the trading day

Item no.	Field name	Layout	Description
12	VOLUME	Numeric 9 bytes Picture is 9(9)	Total contract volume for the trading day
13	DEALS	Numeric 9 bytes Picture is 9(9)	Total number of deals for the trading day
14	GROSS_OI	Numeric 9 bytes Picture is 9(9)	Gross open interest at the end of the trading day
15	NET_OI	Numeric 9 bytes Picture is 9(9)	Net open interest at the end of the trading day
16	IMP_VOL	Numeric 7 bytes Picture is 9(4).9(2)	Implied volatility for the trading day
17	FILLER	Numeric 17 bytes Picture is 9(8).9(8)	Filler
18	FILLER	Numeric 17 bytes Picture is 9(8).9(8)	Filler
19	FILLER	Numeric 17 bytes Picture is 9(8).9(8)	Filler
20	FILLER	Numeric 17 bytes Picture is 9(8).9(8)	Filler

Total data length 219 bytes

2. Product master file

Item no.	Field name	Layout	Description
1	CLASS_CODE	Character 6 bytes	Unique identifier assigned to the product class
2	FUT_OPT	Character 1 bytes	To indicate if "Futures" or "Options" "F" - Futures "O' - Options
3	DATE	Character 8 bytes	Reference date for the product details provided in this record. Format is YYYYMMDD where YYYY - year MM - month DD - day
4	PROD_NAME	Character 50 bytes	Name of the derivatives product class. Normally the name of the underlying stock.
5	DATE_FROM	Character 8 bytes	Launch date of the derivatives product Format is YYYYMMDD BLANK for class codes generated as the result of capital adjustment of the underlying stock.
6	DATE_TO	Character 8 bytes	Last trading date of the derivatives product. BLANK for active products.
7	EX_STYLE	Character 1 byte	Exercise style of the derivatives product "A" - American "E" - European
8	CURRENCY	Character 3 bytes	▪ Currency of the multiplier if it is a dollar amount; OR ▪ Trading currency of the underlying stock if the multiplier is not a dollar amount "HK " - Hong Kong Dollars "US " - US Dollars "YN " - Japanese Yen "WO " - Korean Won "NT " - New Taiwan Dollar “CNY” – Chinese Renminbi
9	MULTIPLIER	Numeric 17 bytes Picture is 9(8).9(8)	The standard contract size in the number of underlying shares

Total data length 102 bytes

3. Contract master file

Item no.	Field name	Layout	Description
1	CLASS_CODE	Character 6 bytes	Unique identifier assigned to the product class
2	FUT_OPT	Character 1 bytes	To indicate if "Futures" or "Options" "F" - Futures "O' - Options
3	EXPIRY_MTH	Character 4 bytes	Expiry month of the contract. Format is YYMM where YY - last 2 digit of the year MM - month For example, "0311" stands for November 2003
4	STRIKE_PRC	Numeric 17 bytes Picture is 9(8).9(8)	Exercise price (or strike price) for "Options" contracts only Zero for "Futures" contracts
5	CALL_PUT	Character 1 bytes	"Call" / "Put" type for "Options" contracts "C" - Call Options "P" - Put Options " " - Futures
6	DATE	Character 8 bytes	Reference date for the contract details provided in this record. Format is YYYYMMDD where YYYY - year MM - month DD - day
7	EXPIRY_DATE	Character 8 bytes	Expiry date of the contract Format is YYYYMMDD
8	CON_SIZE	Numeric 17 bytes Picture is 9(8).9(8)	Number of underlying shares represented by a contract
9	DATE_FROM	Character 8 bytes	First trading date of the contract Format is YYYYMMDD
10	DATE_TO	Character 8 bytes	Last trading date of the contract Format is YYYYMMDD
11	Filler	Character 20 bytes	Reserved field

Total data length 98 bytes