Data structure – October 1993

The data are provided in fixed-length text format only.

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

File name	Contents
yyMMMdd	Tick-by-tick data file for all futures and options for the trading day *yyMMMdd* (e.g. *93OCT04* for 4 October 1993)
yyMMM	Tick-by-tick data file for all futures and options for the month *yyMMM* (e.g. *93OCT* for October 1993)

Tick-by-tick data File

Item no.	Field name	Layout	Description
1	DATE	Character 6 bytes	Date of the trading day Format is YYMMDD where YY - year (last 2 digits) MM - month DD - day
2	CLASS_CODE	Character 3 bytes	Unique identifier assigned to the product class, such as "HSI" for Hang Seng Index
3	EXPIRY_MTH	Character 4 bytes	Expiry month of the contract. Format is YYMM where YY – year (last 2 digits) MM - month For example, "9311" for November 1993
4	STRIKE_PRC	Numeric 7 bytes Picture is 9(7)	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	TIME	Numeric 6 bytes	Transaction timestamp Format is HHMMSS where HH - hour MM - minute SS - second

Item no.	Field name	Layout	Description
7	REC_TYPE	Character 1 bytes	"T" - Trade
8	PRICE	Numeric 7 bytes Picture is 9(5)V9(2)	Traded price recorded Embedded 2 decimal places. For example, the value 1.2 will read 0000120 in the file
9	QUANTITY	Numeric 5 bytes Picture is 9(5)	Number of contracts traded

Total data length 40 bytes