

Data structure – April 2001 to October 2002

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
<i>BAyyMMMdd</i>	Bid and ask file for all futures and options except stock options for the trading day <i>yyMMMdd</i> (e.g. <i>03APR02</i> for 2 April 2001)
<i>SByyMMMdd</i> *	Bid and ask file for stock options for the trading day <i>yyMMMdd</i> * This file is available only from 6 August 2001

Bid and Ask data File

Item no.	Field name	Layout	Description
1	Filler	Character 2 bytes	Blank
2	DATE	Character 8 bytes	Date of the trading day Format is YYYYMMDD where YYYY - year MM - month DD - day
3	CLASS_CODE	Character 3 bytes	Unique identifier assigned to the product class, such as "HKB" for HSBC Holdings
4	EXPIRY_MTH	Character 6 bytes	Expiry month of the contract. Format is YYYYMM where YYYY - year MM - month For example, "200311" for November 2003
5	STRIKE_PRC	Numeric 15 bytes Picture is 9(7)V9(8)	Exercise price (or strike price) for "Options" contracts only Zero for "Futures" contracts Embedded 8 decimal places. For example, the value 1.2 will read 000000120000000 in the file
6	CALL_PUT	Character 1 bytes	"Call" / "Put" type for "Options" contracts "C" - Call Options "P" - Put Options " " - Futures

Item no.	Field name	Layout	Description
7	TIME	Numeric 6 bytes	Time of the event which caused the change in bid/ask information. Format is HHMMSS where HH - hour MM - minute SS - second
8	BID_ASK	Character 1 bytes	To indicate if the best price presented in the next item (item 9) is a "Bid" price or an "Ask" Price "B" - Bid "A" - Ask
9	PRICE	Numeric 15 bytes Picture is 9(7)V9(8)	Best price recorded at the time Embedded 8 decimal places. For example, the value 1.2 will read 000000120000000 in the file
10	QUANTITY	Numeric 5 bytes Picture is 9(5)	Total number of contracts associated with the best price at the time

Total data length 62 bytes