Updating history

No.	Issue Date	Details
1	2006-06	First issue
2	2008-10-23	Include files for Gold Futures
4	2012-09-17	Include files for RMB Currency Futures
5	2013-04-08	Include files for After-Hours Trading Session
6	2014-04-07	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	2017-04-10	Include files for MOF T-Bond Future

This file specification applies to 2 data products:

- Bid and Ask Record – All Futures/Options (Monthly File); and
- Bid and Ask Record – All Futures/Options (Daily File)

Data structure – present (from June 2006)

The data provided in Bid and Ask Record – All Futures/Options are presented in 3 types of files:

1) Bid and ask data file;
2) Product master file; and
3) Contract master file.

The bid and ask data file is the core data file, while the latter two files provide static information on each contract covered in the bid and ask record 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:

File name	Contents
Day Trading Session	
*yyyymmdd*_01_BA.txt *yyyymmdd*_01_BA.csv	Bid and ask data file for Equity Index Futures/Options (e.g. Hang Seng Index Futures) for the trading day *yyyymmdd* (e.g. 20060601 for 1 June 2006)
*yyyymmdd*_02_BA.txt *yyyymmdd*_02_BA.csv	Bid and ask data file for Stock Futures/Options for the trading day *yyyymmdd*
*yyyymmdd*_03_BA.txt *yyyymmdd*_03_BA.csv	Bid and ask data file for Interest Rate Futures (e.g. 3-Month HIBOR Futures) for the trading day *yyyymmdd*
*yyyymmdd*_04_BA.txt *yyyymmdd*_04_BA.csv	Bid and ask data file for RMB Currency Futures for the trading day *yyyymmdd* (Available from 17 September 2012)
*yyyymmdd*_06_BA.txt *yyyymmdd*_06_BA.csv	Bid and ask data file for London Metal Mini Futures for the trading day *yyyymmdd* (Available from 1 December 2014)
*yyyymmdd*_07_BA.txt *yyyymmdd*_07_BA.csv	Bid and ask data file for MOF T-Bond Future for the trading day *yyyymmdd* (Available from 10 April 2017)

*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*_07_MP.txt *yyyymmdd*_07_MP.csv	Product master file for MOF T-Bond Future (Available from 10 April 2017)
*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)
*yyyymmdd*_07_MC.txt *yyyymmdd*_07_MC.csv	Contract master file for MOF T-Bond Future (Available from 10 April 2017)
After-Hours Trading Session	
*yyyymmdd*_01_BA_AHT.txt *yyyymmdd*_01_BA_AHT.csv (previous trading day)	Bid and ask 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. 20130408 for 8 April 2013) (Available from 8 April 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) (Available from 8 April 2013)
*yyyymmdd*_01_MC.txt *yyyymmdd*_01_MC.csv	Contract master file for Equity Index Futures/Options for the previous trading day

(previous trading day)	*yyyymmdd* (for After Hours Trading Session) (Available from 8 April 2013)
*yyyymmdd*_04_BA_AHT.txt *yyyymmdd*_04_BA_AHT.csv (previous trading day)	Bid and ask data file of After-Hours Trading Session for RMB Currency Futures for the previous trading day *yyyymmdd* (Available from 7 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) (Available from 7 April 2014)
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) (Available from 7 April 2014)
*yyyymmdd*_06_BA_AHT.txt *yyyymmdd*_06_BA_AHT.csv (previous trading day)	Bid and ask data file of After-Hours Trading Session for London Metal Mini Futures for the previous trading day *yyyymmdd* (Available from 1 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) (Available from 1 December 2014)
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) (Available from 1 December 2014)

1. Bid and ask 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" 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	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 17 bytes Picture is 9(8).9(8)	Best price recorded at the time

Item no.	Field name	Layout	Description
10	QUANTITY	Numeric 10 bytes Picture is 9(10)	Total number of contracts associated with the best price at the time

Total data length 71 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