

This file specification applies to 2 data products:

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

### **Data structure – present ( from June 2006)**

The data provided in Bid and Ask Record – Stock 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 tick-by-tick 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:

| File name                                | Contents                                                                                                     |
|------------------------------------------|--------------------------------------------------------------------------------------------------------------|
| yyyymmdd_02_BA.txt<br>yyyymmdd_02_BA.csv | Bid and ask data file for Stock Futures/Options for the trading day yyyymmdd (e.g. 20060601 for 1 June 2006) |
| yyyymmdd_02_MP.txt<br>yyyymmdd_02_MP.csv | Product master file for Stock Futures/Options                                                                |
| yyyymmdd_02_MC.txt<br>yyyymmdd_02_MC.csv | Contract master file for Stock Futures/Options                                                               |

**1. Bid and ask data file**

| Item no. | Field name | Layout                                         | Description                                                                                                                                   |
|----------|------------|------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------|
| 1        | CLASS_CODE | Character<br>6 bytes                           | Unique identifier assigned to the product class, such as "HKB" for HSBC Holdings                                                              |
| 2        | FUT_OPT    | Character<br>1 bytes                           | To indicate if "Futures" or "Options"<br>"F" - Futures<br>"O" - Options                                                                       |
| 3        | EXPIRY_MTH | Character<br>4 bytes                           | Expiry month of the contract.<br>Format is YYMM where<br>YY - last 2 digit of the year<br>MM - month<br>For example, "0311" for November 2003 |
| 4        | STRIKE_PRC | Numeric<br>17 bytes<br>Picture is<br>9(8).9(8) | Exercise price (or strike price) for<br>"Options" contracts only<br>Zero for "Futures" contracts                                              |
| 5        | CALL_PUT   | Character<br>1 bytes                           | "Call" / "Put" type for "Options"<br>contracts<br>"C" - Call Options<br>"P" - Put Options<br>" " - Futures                                    |
| 6        | DATE       | Character<br>8 bytes                           | Date of the trading day<br>Format is YYYYMMDD where<br>YYYY - year<br>MM - month<br>DD - day                                                  |
| 7        | TIME       | Numeric<br>6 bytes                             | Time of the event which caused the<br>change in bid/ask information.<br>Format is HHMMSS where<br>HH - hour<br>MM - minute<br>SS - second     |
| 8        | BID_ASK    | Character<br>1 bytes                           | To indicate if the best price presented<br>in the next item (item 9) is a "Bid"<br>price or an "Ask" Price<br>"B" - Bid<br>"A" - Ask          |
| 9        | PRICE      | Numeric<br>17 bytes<br>Picture is<br>9(8).9(8) | Best price recorded at the time                                                                                                               |



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*File Specification – Bid and Ask Record – Stock Futures/Options*

| Item no. | Field name | Layout                                     | Description                                                             |
|----------|------------|--------------------------------------------|-------------------------------------------------------------------------|
| 10       | QUANTITY   | Numeric<br>10 bytes<br>Picture is<br>9(10) | Total number of contracts associated<br>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<br>6 bytes                           | Unique identifier assigned to the product class                                                                                                                                                                                                                                                                                  |
| 2        | FUT_OPT    | Character<br>1 bytes                           | To indicate if "Futures" or "Options"<br>"F" - Futures<br>"O" - Options                                                                                                                                                                                                                                                          |
| 3        | DATE       | Character<br>8 bytes                           | Reference date for the product details provided in this record.<br>Format is YYYYMMDD where<br>YYYY - year<br>MM - month<br>DD - day                                                                                                                                                                                             |
| 4        | PROD_NAME  | Character<br>50 bytes                          | Name of the derivatives product class. Normally the name of the underlying stock.                                                                                                                                                                                                                                                |
| 5        | DATE_FROM  | Character<br>8 bytes                           | Launch date of the derivatives product<br>Format is YYYYMMDD<br>BLANK for class codes generated as the result of capital adjustment of the underlying stock.                                                                                                                                                                     |
| 6        | DATE_TO    | Character<br>8 bytes                           | Last trading date of the derivatives product.<br>BLANK for active products.                                                                                                                                                                                                                                                      |
| 7        | EX_STYLE   | Character<br>1 byte                            | Exercise style of the derivatives product<br>"A" - American<br>"E" - European                                                                                                                                                                                                                                                    |
| 8        | CURRENCY   | Character<br>3 bytes                           | <ul style="list-style-type: none"><li>▪ Currency of the multiplier if it is a dollar amount; OR</li><li>▪ Trading currency of the underlying stock if the multiplier is not a dollar amount</li></ul> "HK " - Hong Kong Dollars<br>"US " - US Dollars<br>"YN " - Japanese Yen<br>"WO " - Korean Won<br>"NT " - New Taiwan Dollar |
| 9        | MULTIPLIER | Numeric<br>17 bytes<br>Picture is<br>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<br>6 bytes                           | Unique identifier assigned to the product class                                                                                                      |
| 2        | FUT_OPT     | Character<br>1 bytes                           | To indicate if "Futures" or "Options"<br>"F" - Futures<br>"O" - Options                                                                              |
| 3        | EXPIRY_MTH  | Character<br>4 bytes                           | Expiry month of the contract.<br>Format is YYMM where<br>YY - last 2 digit of the year<br>MM - month<br>For example, "0311" stands for November 2003 |
| 4        | STRIKE_PRC  | Numeric<br>17 bytes<br>Picture is<br>9(8).9(8) | Exercise price (or strike price) for "Options" contracts only<br>Zero for "Futures" contracts                                                        |
| 5        | CALL_PUT    | Character<br>1 bytes                           | "Call" / "Put" type for "Options" contracts<br>"C" - Call Options<br>"P" - Put Options<br>" " - Futures                                              |
| 6        | DATE        | Character<br>8 bytes                           | Reference date for the contract details provided in this record.<br>Format is YYYYMMDD where<br>YYYY - year<br>MM - month<br>DD - day                |
| 7        | EXPIRY_DATE | Character<br>8 bytes                           | Expiry date of the contract<br>Format is YYYYMMDD                                                                                                    |
| 8        | CON_SIZE    | Numeric<br>17 bytes<br>Picture is<br>9(8).9(8) | Number of underlying shares represented by a contract                                                                                                |
| 9        | DATE_FROM   | Character<br>8 bytes                           | First trading date of the contract<br>Format is YYYYMMDD                                                                                             |
| 10       | DATE_TO     | Character<br>8 bytes                           | Last trading date of the contract<br>Format is YYYYMMDD                                                                                              |
| 11       | Filler      | Character<br>20 bytes                          | Reserved field                                                                                                                                       |

**Total data length** 98 bytes