

**Important Notes:**

1. The data files of issues earlier than January 2005 are in different formats from the present one. Please refer to the File Specifications for details.
2. The data records for the period from November 2002 to December 2004 are not in time sequence.
3. Stock options are not included in the data files of issues earlier than 6 August 2001.
4. The trading of futures and options (except stock options) was by open outcry until the introduction of electronic trading on 5 June 2000. The tick-by-tick data in the open outcry days were captured manually and prone to human error. Please be alerted when using the data of the earlier period.
5. Due to system constraints, some tick-by-tick data of the earlier days may be missing or could only be captured in a different format than the standard format described in the respective File Specification.