

**Updating history**

<b>No.</b>	<b>Issue Date</b>	<b>Details</b>
1	2011-01-11	First issue
2	2019-04-01	Change Field Name of EXPIRT _MTH, layout and description in bid and ask data file
3	2020-03-30	Add new field names COUNTRY CODE, MARKET CODE, COMMODITY CODE in Product Master file and Contract master 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 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 yyyymmdd_02_MP.csv	Product master file for Stock Futures/Options
yyyymmdd_02_MC.txt 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 6 bytes	Unique identifier assigned to the product class, such as "HKB" for HSBC Holdings
2	FUT_OPT	Character 1 bytes	To indicate if "Futures" or "Options" "F" - Futures "O" - Options
3	EXPIRY_DATE	Character 8bytes	Expiry date of the contract. Format is YYYYMMDD where YYYY – year MM – month DD – date For example, "20031101" stand for 1 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



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

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** 75 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 100bytes	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	<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 "US " - US Dollars "YN " - Japanese Yen "WO " - Korean Won "NT " - New Taiwan Dollar
9	MULTIPLIER	Numeric 17 bytes Picture is 9(8).9(8)	The standard contract size in the number of underlying shares
10	COUNTRY CODE	Numeric 3 bytes Picture is 9(3)	Country code as country identifier of the product in HKATS

Item no.	Field name	Layout	Description
11	MARKET CODE	Numeric 4 bytes Picture is 9(4)	Market code of the product in HKATS
12	COMMODITY CODE	Numeric 6 bytes Picture is 9(6)	Commodity code as identifier of the product's underlying in HKATS

**Total data length** 165 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
12	COUNTRY CODE	Numeric 3 bytes Picture is 9(3)	Country code as country identifier of the product in HKATS
13	MARKET CODE	Numeric 4 bytes	Market code of the product in HKATS

Item no.	Field name	Layout	Description
		Picture is 9(4)	
14	COMMODITY CODE	Numeric 6 bytes Picture is 9(6)	Commodity code as identifier of the product's underlying in HKATS

**Total data length** 111 bytes