

# Market Data of Shanghai-London Stock Connect



# Market Data of SLSC

- ❑ Security code 651XXX would be used as eastbound CDR of SLSC via Level-1 and Level-2 market datafeed
- ❑ Market data covers real-time and fundamental data
  - Real-time data : consistent with A share data transmission mechanism
  - Fundamental data : including product information, 2<sup>nd</sup> batch of product Information, SLSC CDR Basic Information, pre-open positions change accumulated information. etc.
- ❑ Data swap between SSE and LSE (Only for CDR/GDR underlying securities) :
  - Closing price
  - Fundamental data

## Market Data Policy :

- ❑ SLSC CDRs would be treated as securities listed on SSE, all SSE Level-1 and/or Level-2 information vendors would be entitled to redistribute CDR
- ❑ Please contact LSE for GDR market data policy

## Fundamental Data of SLSC

### Disclosure of information

- ❑ Overseas issuers shall, within 5 trading days prior to the listing of CDR and as required by SSE, disclose relevant documents such as listing announcement, articles of association, statement of sponsorship and legal opinions etc.
- ❑ After the listing of CDR, overseas issuers and information disclosure obligor shall straight-through disclose relevant information, and in accordance with the regulations of SSE

# Fundamental Data of SLSC

Serial No.	Name of Interface	Type of Change	Description of Change
1	Product Information Doc. (CPXX.txt)	MODIFY	1. If the 5 <sup>th</sup> character is “E” in the product status flag field, which means this is an eastbound CDR trading product. 2. Remarks field : From 1 <sup>st</sup> to 15 <sup>th</sup> characters are the total free float shares of A shares or CDR products for SLSC
2	2 <sup>nd</sup> batch of Product Information Doc. (CPXX002.txt)	ADD	New document: For the opening reference price of the first day of listing of CDR products and the price limit of the day
3	CDR Basic Information of SLSC (se018cdrYYYYMMDD001.txt)	ADD	CDR code, conversion underlying, underlying securities code, depository institutional information, etc. are included
4	Pre-open Positions Change Accumulation information (se053pqccbgljYYYYMMDD001.txt)	ADD	CDR code, effective date, accumulative number of change, etc. are included
5	Shanghai-London Stock Connect CDR End of Day Summary (Eod_sum_d_DDMMYYYY.csv)	ADD	Shanghai-London Stock Connect CDR End of Day Summary file name is Eod_sum_d_DDMMYYYY.csv, DDMMYYYY is the London local date.

# Disclaimer

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