

**China Investment Information Services Ltd
Financial Information Distribution System (FIDS)
Development Instruction for Shanghai-London Stock Connect CDR**

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Document History

Date	Version	Description
07/11/2018	V1.00_E	<ol style="list-style-type: none"> 1. Add CDR Product status to cpxxMMDD.txt tag29 about “Shanghai-London Stock Connect CDR” Value as “E” 2. Add static data files related to “Shanghai-LondonStockConnect” (“cpxxMMDD.txt” “se018cdrYYYYMMDD001.txt” “se053pqccbgljYYYYMMDD001.txt” ”cpxx002MMDD.txt”)
12/11/2018	V1.10_E	<ol style="list-style-type: none"> 1. Add static data files related to Shanghai-London Stock Connect CDR End of Day Summary file (“Eod_sum_d_DDMMYYYY.csv”)
26/11/2018	V1.20_E	<ol style="list-style-type: none"> 1.Modify the description of Shanghai-London Connect CDR End of Day Summary file 2.Add Shanghai-London Connect GDR basic information increment file and Shanghai-London Connect GDR basic information full image file. 3.Adjust the sending time of Shanghai-London Connect CDR Pre-open positions change accumulation file

Document Summary

This document is used to describe “Shanghai-London Stock Connect CDR” technical arrangement within SSE’s data source (Include Level-1 FAST, Level-2). The related information is just for “Shanghai-London Stock Connect CDR” technical deployment but not used to understand the trading rules from SSE.

Special Declaration

- This document cannot describe all detail business / trading rules. For such enquiry, please refer to SSE’s Website about the trading rules.
- For any business / trading rules change in the future, CIIS will update the related technical interface
- SSE reserves the right to interpret / change all the contents in this document. English version is just for reference only. For further details, SSE will just follow “Chinese” version document for interpretation.

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Introduction

“Shanghai-London Stock Connect CDR” market data is a new SSE data transmission interface to deliver the “Shanghai-London” CDR securities market data. It provides following files:

Real-time Data:

- Add 651XXX new code range as Shanghai-London Stock Connect CDR Eastbound usage (The same transmission mechanism with A share)

Static Data:

- Product Basic Information File (cpxxMMDD.txt);
- CDR Basic Information File (se018cdrYYYYMMDD001.txt);
- Pre-open Positions Change Accumulation File (se053pqccbgljYYYYMMDD001.txt);
- Second Batch Product Basic Information File(CPXX002MMDD.txt)
- [Shanghai-London Stock Connect CDR End of Day Summary \(Eod_sum_d_DDMMYYYY.csv\)](#)
- [Shanghai-London Connect GDR Basic Information Increment file \(se038gdrjbxxYYYYMMDD001.txt\)](#)
- [Shanghai-London Connect GDR basic information full image file \(se060gdrjbxxYYYYMMDD001.txt\)](#)

This document describes the technical aspects of the Market Data Feed. It is intended to be read by technical personnel of information vendors who subscribed this service. In addition, “Shanghai-London Stock Connect CDR” matching rule and trading elements are the same as “A” share sector. The trading calendar and time are the same as “A” share. This document provides sufficient information for information vendors to develop their system to receive the real time CDR market data with 7 static files.

Shanghai-London Stock Connect CDR Interface Specification

- **Real-time Data (mktdt00.txt):**

No technical format change on “mktdt00.txt”. Just add “651XXX” new code range as Shanghai-London Stock Connect CDR eastbound securities.

Static Data:

- **Production Basic Information File (cpxxMMDD.txt)**

cpxxMMDD.txt		Production Basic Information File	
ID	Tag Name	Description	Character Type
1	SecurityID	SecurityID	C6
2	ISIN Code	ISIN Code (Reserved)	C12
3	Document update time	Document update time. Format as “HH:MM:SS”	C8
4	Chinese Security Name	Chinese Security Name	C8
5	English Security Name	English Security Name (Reserved)	C10
6	Basic Security Code	For products as “Option”, “Convertible Bond” or ”derivative”, this field code refer to the underlying asset or instrument code	C6
7	Type of Market	‘ASHR’ means “A” Share; ‘BSHR’ means “B” Share; ‘CSHR’ means “International” Board; For pre-issued bond or other platform asset management plan, please refer to “ASHR”	C4
8	Type of securities	‘ES’ means Stock”; ‘EU’ means Fund; ‘D’ means Bond; ‘RWS’ means Warrent; ‘FF’ means Future (Refer to ISO10962) ; For pre-issued bond or other platform asset management plan, please refer to “D”	C6
9	Securities Sub-Categories	Details securities sub-categories Reference: GBF Government Bond GBZ Non-interest Government Bond DST Bond Distribute (For the stage of distribution only) DVP Corporate Bond (bonds of local governments) distribution	C3

cpxxMMDD.txt		Production Basic Information File	
ID	Tag Name	Description	Character Type
		CBF Corporate Bond CCF Convertible Corporate Bond CPF Corporate Bond (bonds of local governments) FBF Financial Institution Bond CRP Collateralized Repo (Government) BRP Collateralized Repo (Corporate) ORP Buyout Repo CBD Detachable Convertible Bond OBD Other Bond CEF Close-End Fund OEF Open-End Fund EBS Exchange Listed Fund (Buy / Sell) FBL Cross Market / Boarder LEASING OFN Others fund ASH Securities traded by Renminbi BSH Securities traded by USD CSH International Board Securities OEQ Other Securities CIW Corporate Issue Warrant COV Covered Option FEQ Stock Futures FBD Bond Futures OFT Other Futures AMP Asset Management Plan WIT Pre-Issued Treasury Bond LOF LOF Fund OPS Open Preferred Share PPS Non-Public Preferred Share QRP Quotation Repurchase Transaction CMD Command	
10	Type of Currency	Currency: America Dollar: USD; Renminbin: CNY; (Refer to ISO4217)	C3
11	Face Value	Bond face value. Unit: Dollor, other product take "0.000"	N15(3)
12	Non-Marketable Shares Quantity	Reserved	N15
13	Last Trading Date	For Pre-Issued Bond product, This field value as Last Trading Date. Format as "YYYYMMDD"	C15
14	Listing Date	Listing Date, YYYYMMDD	C8
15	Product SET Code	From 1 to 999. To identify between each set of product such as	N3

cpxxMMDD.txt		Production Basic Information File	
ID	Tag Name	Description	Character Type
		multiple servers load balancing. This value will not change on that trading day.	
16	Bid Order Quantity	Bid Order Quantity	N12
17	Ask Order Quantity	Ask Order Quantity	N12
18	Bid / Ask Quantity Lower Limit	Bid / Ask Quantity Lower Limit	N12
19	Bid / Ask Quantity Upper Limit	Bid / Ask Quantity Upper Limit	N12
20	Previous Close Price	Previous Close Price (Any Ex-dividend / Ex-rights, the previous close price will show the clean price) For Monetary Market Fund, real-time purchase and redemption, effective value as "0.010". For Asset Management Plan, the value is the first trading date reference open price	N11(3)
21	Tick Size	The minimum tick size change unit	N11(3)
22	Type of Upper / Lower Limit	'N' means trading rule (2013 Revised Version) 3.4.13 The SSE imposes price limits on trading in stocks and funds, and both the upper and the lower limits are 10%. 'R' means trading rule (2013 Revised Version) 3.4.15 & 3.4.16 In the trading in securities not subject to price limits, a valid order during the call auction session & the continuous auction session 'S' means Repos price limits 'F' means Reference price type limits 'P' means IPO first day price limits 'U' means No price limits	C1
23	Upper Limit Price	For "N" type price limits product, this field will not change on that intraday and the price limit on stocks and funds is calculated as follows: Price reaching price limit = last closing price × (1 ± price limit). For "R" type price limits product, this field will calculate base on reference price upper limit, not meaningful.	N11(3)

cpxxMMDD.txt		Production Basic Information File	
ID	Tag Name	Description	Character Type
		For “P” type price limits IPO first day product, will take the reference price upper price as the value. This value just for reference only.	
24	Lower Limit Price	Calculation method can refer to Upper Limit Price	N11(3)
25	Ex-right Ratio	Ex-right Ratio (Per Share) For Pre-Issued Bond product, the value as the ratio of margin amount. Unit as “%”.	N11(6)
26	Ex-dividend Amount	Dividend amount per share	N11(6)
27	Margin Flag	‘T’ means margin allow securities ‘F’ means margin not allow securities	C1
28	Securities lending Flag	‘T’ means securities lending allow securities ‘F’ means securities lending not allow securities	C1
29	Product Status Flag	With 20 characters string length. Each character refers to different type of product, Space will be add to undefined characters. 0 Character: First day on board 1 Character: “D” means Ex-right 2 Character: “R” means Ex-dividend 3 Character: “D” means trade as normal on main board, “S” means “Risk Alert Board” product “P” means “Delisting Arrangement Period” product “T” means “Delisting Transfer Period” product “U” means “Preferred Stock” product 4 Character: ‘E’ means “Shanghai-London Stock Connect CDR” product 5 Character: “L” means bond investor request “M” means bond institution investor request	C20
30	Remarks	Reserved for further expansion For “A” Share & “SSE-London stock connect CDR” product. From 1 st to 15 th characters are the total free float shares of A shares or CDR products for SLSC, Quantity as “per unit”, right-aligned, left-fill	C50

cpxxMMDD.txt		Production Basic Information File	
ID	Tag Name	Description	Character Type
		<p>spaces.</p> <p>For Pre-Issued Bond product. Each Character will follow this document “txt” alignment format, Character Length, delimiter definition as:</p> <p>1、 Public Bidding Method C1, ‘1’ means Pre-Issued Bond interest rate ‘2’ means Pre-Issued Bond issued Price Bidding</p> <p>2、 Basis Price N11(3), When bidding price are the basis price; When bidding interest rate are the basis yield</p> <p>3、 Past Reference Period N6(2), Unit: Year</p> <p>4、 Issued Volume N9, Unit: Lot</p>	

- **Shanghai-London Stock Connect CDR Underlying Information File (se018cdrYYYYMMDD001.txt)**

Shanghai-London Stock Connect CDR Underlying information file code is 10070 in Level-2 static data, the name is “se018cdrYYYYMMDD001.txt”, YYYYMMDD is the date of previous trading day. The specific content shown in the below table.

Shanghai-London Stock Connect CDR basic information file format

Code	Name	Type	Description
1	CDR Security Code	C6	
2	CDR Security Abbreviation	C20	
3	CDR Security Full Name	C100	Full name of issuers
4	CDR Securities Conversion base	N12	CDR in this field can be converted to the underlying securities in field 5
5	Underlying securities Conversion base	N12	Securities in this field can be converted to the CDR in field 4
6	Underlying securities Code	C10	

7	Underlying securities Abbreviation	C50	
8	Underlying securities ISIN Code	C20	
9	Depository Institution Code	C12	
10	Depository Institution Abbreviation	C20	
11	Initial liquidity Generation Start Day	C8	
12	Initial liquidity Generation End Day	C8	
13	Listing Date	C8	

- **Pre-open Positions Change Accumulation File
(se053pqccbgljYYYYMMDD001.txt)**

Shanghai-London Stock Connect CDR Pre-open Positions Change Accumulation file format

Code	Name	Type	Description
1	Effective Date	C8	YYYYMMDD, Current trading day
2	Security Code	C6	
3	Accumulate Change Volume	N16	Integer. “0” means no change, Positive number means increase, Negative number means reduction Base number of the change refers to the “Total market volume of products” in the file cpxxMMDD.txt

- **Production Basic Information Second Batch File (CPXX002MMDD.txt)**

Production Basic Information Second Batch File’s file code is 10090 in Level-2 static data, file name as “cpxx002MMDD.txt”. This file has the same format and field meaning are the

same with the cpxxMMDD.txt file, the difference are:

The new Shanghai-London Stock Connect CDR product being trade on first day , this file includes the opening reference price and limit-up/down price of the Shanghai-London Stock Connect CDR production. Please refer to the 《IS101 上海证券交易所竞价撮合平台市场参与者接口规格说明书》 for details.

- Shanghai-London Stock Connect CDR End of Day Summary file

Shanghai-London Connect CDR End of Day Summary file’s code is 10100, file name is Eod_sum_d_DDMMYYYY.csv, DDMMYYYY is the London local date. The specific content refer to <End of Day Summary Technical Specifications>.

- **Shanghai-London Connect GDR basic information increment file**

Shanghai-London Connect GDR Basic Information Increment file is 10110, the name is “se038gdrjbxYYYYMMDD001.txt”, YYYYMMDD is the date of previous trading day. The specific content shown in Table 4-7.

Table 4-7 Shanghai-London Connect GDR basic information increment file format

Code	Name	Type	Description
1	GDR Security Code	C10	Trading Code
2	GDR Security Full Name	C100	Full name of issuers
3	GDR Securities Share	N12	GDR in this field can be converted to the securities in field 5
4	Underlying Securities Share	N12	Securities in this field can be converted to the GDR in field 4
5	Underlying securities Code	C6	
6	Underlying Securities Abbreviation	C20	
7	Listing Date Of New Share	C8	YYYYMMDD
8	Listing Date Of GDR	C8	YYYYMMDD
9	Reason for New Shares	C100	

10	Spare 1	C10	
11	Spare 2	C50	

- **Shanghai-London Connect GDR basic information full image file**

Shanghai-London Connect GDR basic information full image file is 10120, the name is “se060gdrjbxYYYYMMDD001.txt”, YYYYMMDD is the date of previous trading day. The specific content shown in Table 4-8.

Table 4-8 Shanghai-London Connect GDR basic information full image file format

Code	Name	Type	Description
1	GDR Security Code	C10	Trading Code
2	GDR Security Full Name	C100	Full name of issuers
3	GDR Securities Share	N12	GDR in this field can be converted to the securities in field 5
4	Underlying Securities Share	N12	Securities in this field can be converted to the GDR in field 4
5	Underlying securities Code	C6	
6	Underlying Securities Abbreviation	C20	
7	Listing Date Of New Share	C8	YYYYMMDD
8	Listing Date Of GDR	C8	YYYYMMDD
9	Reason for New Shares	C100	
10	Spare 1	C10	
11	Spare 2	C50	