

Shanghai Stock Exchange

LDDS System Static Data Interface Manual

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Document Change history

Date	Version	Description
2017-02-09	1.0.0	First Release
2018-06-08	1.0.1	Remove Fund Net Value File
2018-07-04	1.0.2	Modify CSI index of corporate bond valuation file
2018-09-13	1.0.3	Add Shanghai-London Connect CDR static file
2018-10-31	1.0.4	1.Add Production Basic Information Second Batch File "CPXX002MMDD.txt" 2.Adjust the sending time of the static file 3.Add the explanation to the time of the Shanghai-London Connect CDR Basic information file
2018-11-08	1.0.5	Add Shanghai-London Connect CDR End of Day Summary file
2018-11-26	1.0.6	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
2018-12-17	1.1.0	1.Some of the SLSC static files (se053pqccbgljYYYYMMDD001.txt and se038gdrjbxYYYYMMDD001.txt) may be 0 bytes in size. 2.Modify the description of Spare 2 in file se038gdrjbxYYYYMMDD001.txt and se060gdrjbxYYYYMMDD001.txt
2019-06-05	1.1.1	1. Remove cpXX002MMDD.txt. 2.Add cpXX0102MMDD.txt, cpXX0201MMDD.txt and cpXX0202MMDD.txt, modify some fields of Science and Technology Innovation Board. In the cpXX0201MMDD.txt, add "KSH" in Securities Sub-Categories, enable 5th 8th & 9th field in Product Status Flag to identify "DR", "Unprofitable Listing" and "Differential Arrangement with Voting Rights" respectively. Add "market price bid/ask upper limit", "market price bid/ask lower limit", "Chinese name of securities (full name)", extent the length of backup field. 3.Add disclosure of information on mainboard transactions file: jygkXXMMDD.txt. Add disclosure

		of information on Science and Technology Innovation board transactions file: jygkxx02MMDD.txt. 4. Obtaining static files through File ID is not recommended.
2019-06-11	1.1.1	Modify the description of Spare 2 field in the Shanghai-London Connect GDR basic information increment file and Shanghai-London Connect GDR basic information full image file
2019-12-30	1.1.2	1.Equity Options Static File add Options Portfolio Strategy File zhcl03MMDD.txt 2. Cancellation Stock Options (All True) Static File reff73mmdd.txt and Options Closing Price clpr73mmdd.txt 3.Adjusted CSI corporate bond valuation documents to YYYYMMDDbond_valuation_new.txt and reference documentation descriptions
2020-02-12	1.1.3	1.Add product abbreviation cpjcMMDD.txt file interface 2.Adjustments to the CSI Corporate Bond Valuation Document Name YYYYMMDDbond_valuation.txt
2020-08-06	1.1.4	Add BSE Index Closing File: Index_TradeInformationIndexFile_YYYYMMDD_1.csv
2020-12-16	1.1.5	1. Add Fund Non-Trading Fundamental Information and Bond Non-Trading Fundamental Information documents are added, and the information related to bond ETF redemptions and some bond-related information in the Product Non-Trading Fundamental Information document is migrated to the above documents. 2. Add Directional Convertible Bond Transaction Details Information File
2021-05-07	1.1.6	Add Funds and Public-offering REITs business parameter announcement file "sfp01MMDD.txt"
2021-07-09	1.1.7	1.Remove "cpxxMMDD.txt" and cpxx0102MMDD.txt" 2.Add option portfolio strategy file zhcl03MMDD.txt
2021-07-21	1.1.8	The product category number of option static files (reff03MMDD.txt, zhcl03MMDD.txt and clpr03MMDD.txt) is adjusted from 30 to 10
2021-09-23	1.1.9	List of trading participants se015jycyrYYYYMMDD001.txt and List of traders' files se015jyyYYYYMMDD001.txt are added
2021-10-08	1.1.10	The use of file ID to rebuild static files is no longer supported

2021-11-11	1.1.11	Add Internationalized Product Information file
2022-02-08	1.1.12	Update Key Index Performance documents field type and description 1. If the field is not applicable (e.g. average price, average equity, total market capitalization, %, static P/E ratio, etc.), adjust from filling in "N/A" to filling in "blank". 2. the index level identifier field has been changed from align right edges to align left edges
2022-05-29	1.1.13	1. Add bond product information file 2. Add securities information reference file for supporting securities with expanded abbreviations
2022-06-06	1.1.13a	Add treasury bond interest file: gzlX.MDD
2022-06-28	1.1.14	Add options-based information second edition file
2022-11-03	1.1.15	1. The release time of some static files is adjusted from 8:40a.m. to 8:00a.m. 2. Add a new version of Shanghai-London Connect CDR End of Day Summary file (LSE_EODSUMMARY_<YYYYMMDD>.CSV) 3. Partial content adjustment of the original Shanghai-London Connect CDR End of Day Summary file (Eod_sum_d_DDMMYYYY.csv)
2023-01-10	1.1.16	The original Shanghai-London Connect CDR End of Day Summary file (Eod_sum_d_DDMMYYYY.csv) offline
2023-02-06	1.1.17	Shanghai-London Connect GDR basic information adjustment: 1. Shanghai-London Connect GDR basic information increment file (se038gdrjbxYYYYMMDD001.txt) adds "Listing place" field and the related description 2. Shanghai-London Connect GDR basic information full image file (se060gdrjbxYYYYMMDD001.txt) adds "Listing place" field and the related description
2023-08-01	1.1.18	Shanghai-London Connect CDR basic information file adjustment: 1. Shanghai-London Connect CDR basic information file (se018cdrYYYYMMDD001.txt) offline 2. Shanghai-London Connect CDR Pre-open positions change accumulation file (se053pqccbgljYYYYMMDD001.txt) offline
2023-08-14	1.1.19	The name of the bond product information file compression package is adjusted to:

		archive_bondinfoYYYYMMDD.zip
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3. Introduction

3.1 Purpose

To describe how to receive static data with LDDS system and provide the detail description of the static data format, so the information provider can receive static data.

3.2 Target Audience

This document is for developers and static data technology supporting staff of information provide or any other accessors.

3.3 Reference

Table 1-1 Reference file List

文档名称	文档来源
《上海证券交易所低延时行情发布系统(LDDS)接口说明书》	SSE INFONET LTD
《中证指数估值文件接口规范》	China Securities Index Co. LTD Website
《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》	Shanghai Stock Exchange Website Technical Area
《IS109 固定收益平台外部数据接口规范》	Shanghai Stock Exchange Website Technical Area
《IS113 上海证券交易所股票期权市场参与者接口规格说明书》	Shanghai Stock Exchange Website Technical Area
《IS113 上海证券交易所股票期权模拟交易系统市场参与者接口规格说明书》	Shanghai Stock Exchange Website Technical Area
《IS117 上海证券交易所港股通市场参与者接口规格说明书（港股交易）》	Shanghai Stock Exchange Website Technical Area
《IS105_上海证券交易所综合业务平台市场参与者接口规格说明书》	Shanghai Stock Exchange Website Technical Area
《End of Day Summary Technical Specifications》	London Stock Exchange
《Catalogo-de-Taxonomia-UP2DATA-Ingles.pdf》	Brazil Stock Exchange

The link of Shanghai Stock Exchange Website Technical Area:

<http://www.sse.com.cn/services/tradingservice/tradingtech/technical/data/>

The link of Shanghai Stock Exchange Website Technical Area (Development and Testing) :

<http://www.sse.com.cn/services/tradingservice/tradingtech/technical/development/>

4. System Connection

As long as the accessing party has signed a contract with our company and has access to the LDDS system of the Shanghai Stock Exchange, we will open the corresponding authority in the IDC. The accessing party can get static data in VDE without adding equipment or changing the configuration.

For the LDDS system architecture and access, please refer to the 《SSE_LDDS_TechnicalSpecification_Main_1.1.0》.

5. Data definition

5.1 Scope

Static data includes five types of files: SSE static documents, CSI index of corporate bond valuation file, Hong Kong Connect (SH) data sample, Stock option static documents and BSE indexes closing file.

5.2 Content

Table 3-1 Static Data Content List

Product Code	Type	Document name	Time Table
10	SSE static documents	Margin trading file “dbpMMDD.txt” Promotion Indices Performance File “zsbxYYMMDD.txt” Product basic information Second Edition First Batch file “cpxx0201MMDD” Product basic information Second Edition Second Batch file “cpxx0202MMDD” Products Non-Trading Basic Information file	Trading day 8:00

	<p>“fjyYYYYMMDD.txt” Funds Non-Trading Basic Information file “jfjyYYYYMMDD.xml” Bonds Non-Trading Basic Information file “zfyYYYYMMDD.xml” Market data file “mkttdt00.txt” Bond Market data file “mkttdt02.txt” Shanghai-London Connect CDR End of Day Summary file (New) LSE_EODSUMMARY_<YYYYMMDD>.CSV Shanghai-London Connect GDR basic information increment file “se038gdrjbxYYYYMMDD001.txt” Product Short Name File “cpjcMMDD.txt” Directional convertible bond transaction details information file “se060dxkzzcjYYYYMMDD001.txt” Funds and Public-offering REITs business parameter announcement file “sfpm01MMDD.txt” Options-based information file “reff03mmdd.txt” Options-based information second edition file “reff0302YYYYMMDD.xml” Option portfolio strategy file “zhcl03MMDD.txt” List of transaction participants “se015jycyrYYYYMMDD001.txt” Trader list “se015jyyYYYYMMDD001.txt” Internationalized product information file “ifjyymmdd.xml” Bond product information file “archive_bondinfoYYYYMMDD.zip” Securities information reference file “se015zqxxyymmdd002.txt” Treasury bond interest file “gzlx.MDD”</p>	
	Shanghai-London Connect GDR basic information full image file “se060gdrjbxYYYYMMDD001.txt”	Trading day 9:30
	Options closing price file “clpr03mmdd.txt”	Trading day 16:15
	Disclosure of information on mainboard	Trading

		transactions file “jygkxxMMDD.txt”. Disclosure of information on Science and Technology Innovation board transactions file “jygkxx02MMDD.txt”.	day 17:30
12	CSI index of corporate bond valuation file	CSI index of corporate bond valuation file “YYYYMMDDbond_valuation.txt	Trading day 17:30
18	Hong Kong Connect (SH) data sample	Hong Kong Connect (SH) basic data file “reff04MMDD.txt” The Minimum price difference of HK Stock file “zxjcMMDD.txt” Hong Kong Connect (SH) reference exchange rate file “extra04MMDD.txt”	Trading day 8:40
45	BSE indexes closing file	BSE Index Closing File: “Index_TradeInformationIndexFile_YYYYMMDD_1.c sv”	Trading day 8:40

5.3 Data format

Static data is provided with file format which directly put the contents of the file into tag 96, please refer to Message Description for detailed explanation.

6. Message Description

LDDS system obtain static data in two ways, one is automatically obtained, VSS can automatically get static file from VDE static file directory. If the VDE experiences exception, please restart VDE to re-obtain the static file; The other way is to rebuild the file.

The file content and format are consistent with the original publisher of the file. LDDS system static data can be rebuilt with request message “UA1201”. There are two types of return message. One is returned as a file (UA2001) and the other is returned with a specific message type.

In LDDS system, most of the static data of is provided by file, the system request parameters according to the sending product category (tag10142) and the message

sequence number (tag10072). The contents of the file directly back to the message tag96. Information providers need to analyze the actual content according to the different file types.

When VSS requests static data, it must be connected to VDE's data rebuild port 9130. After the connection is successful, you can send the rebuild request of UA1201 directly and disconnect when the request is completed.

All UA2001 messages returned by static file data are formatted with STEP and are not encoded by FAST.

Table 4-1 Static data file message format

Tag	Name	Mandatory	Type	Description
	Standard Header	Y		MsgType = UA2001
10142	CategoryID	Y	int	Product Type 10: SSE Static file 18 : HK connect (SH)reference data 26: Stock option real time static data 30: Stock option static data
10072	MsgSeqID	Y	int	Message sequence number
10178	DataTimeStamp	Y	Int	Timestamp, unit as second 143025 represent 14:30:25
1472	File ID	Y	Int	File ID
16001	FileName	Y	String	File Name
1474	FileEncoding	Y	String	File encode (blank, now this tag is not using)
61	Level			1 Normal data fil 2 Important data files, please show to client side as soon as possible (with pop-up or rolling bar)
16003	TotalFragment	Y	Int	Total Fragment. If the file is larger than 2MB, the file will be transfer with fragmentation
16005	FragmentNo	Y	Int	Fragment number, start from 1
10097	FileStatus	Y	Int	1 = new file 2 = update file

95	RawDataLength	N	Int	The length of content of Tag96
96	RawData	N	Data	The content of file
	Standard Tailer	Y		

The static file data is requested based on the product category and the message sequence number obtained when the Rebuild server (DRS) loads the file. The sequence of DRS loading files is not necessary the same every day, so the message sequence number (tag10072) for each file is not determined. The daily message sequence number starts from 0. For example, when an index file is started to load with message sequence number is 0, the message serial number will not be 0 in the other day if the index file is loaded again, VSS can determine the type of file returned by file ID (tag1472) or the file name (tag16001). The tag58 which is returned from UA1201 will show the total number of the messages of the product category (taking into account that the file may be fragmented and the number of messages may be greater than or equal to the number of files).

If the size of the static data file is greater than 2 MB, the file will be transmitted with fragmentation. Each UA2001 message will transfer 1 fragment. When the static data file is less than 2 MB, a UA2001 message corresponds to a file, otherwise a group of multiple messages corresponds to a file

The system supports to update static data in intraday. If the contents of the file need to be fixed, DRS will not delete or update the original message, but will generate a new message to publish the update file. Therefore, if you receive multiple sets of messages with the same file title name on the same day, please use the set of messages with message sequence number (tag10072). The system of information provide should also support to rebuild static data, repair or reinitialize old data.

If a static file request is initiated before the market open, it is recommended that the starting sequence number (tag10073) of the UA1201 set to 0 and the ending sequence number (tag10074) is set to 10000 (or other larger value). Then all the files in the product category can be obtained at once. Since the number of messages requested is greater than the actual number, so the tag 10076 in the returned UA1201 will be equal

to 2 (return part of the data), which is normal case.

If the disk is to initiate a static file request, it is recommended that the starting sequence number and the ending sequence number of the UA1201 are set with the same value, request the file one by one, so as not to take up too much bandwidth and affect the real-time data reception.

It should be noted that the static data file is no longer transcoding.

6.1 Margin Trading Documents

The file ID of Margin trading document is 10000, "file name is dbpMMDD.txt".

The Content as below:

Table 4-2 Margin trading file format

Code	Name	Mandatory	Type	Description
1	SecurityID	Y	C6(String)	Security ID
2	FinancingType	Y	C3(String)	001: Margin buying Financing 002: Short sale Margin 003: Collateral
3	FinancingQty	Y	N15(64Bit Int)	Balance If FinancingType = 001 , represent Margin buying balance; If FinancingType = 002 , represent Short sale Margin balance; If FinancingType = 003, the value is fixed to be 0;

Example of request message:

```
8=STEP.1.0.0<SOH>9=90<SOH>35=UA1201<SOH>49=VSS<SOH>56=VDE<SOH>34=0<SOH>52=20110820-15:29:52<SOH>10075=1<SOH>10142=10<SOH>10073=0<SOH>10074=10000<SOH>10=191<SOH>
```

Example of returned message (Part of message):

```
8=STEP.1.0.0<SOH>9=43945<SOH>35=UA2001<SOH>49=VDE<SOH>56=VDR<SOH>34=0<SOH>52=20110822-09:11:32<SOH>347=UTF-8<SOH>10142=10<SOH>10072=3<SOH>10178=81510<SOH>1472=10000<SOH>16001=dbp0822.txt<SOH>1474=utf-8<SOH>61=1<SOH>16003=1<SOH>16005=1<SOH>10097=1<SOH>95=43767<SOH>96=010107|003| 0
010110|003| 0
010112|003| 0
```

```

010203|003|          0
010213|003|          0
010303|003|          0
010308|003|          0
010407|003|          0
010410|003|          0
010601|003|          0.....<SOH>10=117<SOH>
8=STEP.1.0.0<SOH>9=101<SOH>35=UA1201<SOH>49=VDE<SOH>56=VDR<S
OH>34=0<SOH>52=<SOH>347=UTF-8<SOH>10075=1<SOH>10142=10<SOH>1
0077=0<SOH>10073=0<SOH>10074=10000<SOH>10076=2<SOH>58=3<SOH>10
=244<SOH>
8=STEP.1.0.0<SOH>9=73<SOH>35=5<SOH>49=VDE<SOH>56=VDR<SOH>34=
0<SOH>52=<SOH>347=UTF-8<SOH>58=Data rebuild request
responded.<SOH>10=185<SOH>

```

6.2 Key Indexes Performance File

Key indexes 1 performance file is marked with 10010 and the name is zsbxYYMMDD.txt, the specific content shown in Table 4-3

Key indices include: SSE (000001), STAR 50 (000688), SSE 180 (000010), SSE 50 (000016), SSE 380 (000009), SSE 100 (000132), SSE 150 (000133), B-share Index (000003), Treasury Bond Index (000012), Fund Index (000011)

Table 4-3 Promotion Index Performance File

Code	Name	Type	Description
1	Index code	C6	Index code, as main key
2	Index Name	C8	Index name
3	Number of samples	N10	The current number of samples
4	Close price	N12(2)	The trading day close price
5	Average price	N8(2)	The current average price, unit: Yuan, if it is B share index (000003), the unit is US Dollar Total market value / Issuance of share capital
6	Turnover	N12(2)	The turnover of the current sample of the index

1 Indices include: SSE Index (000001), STAR Board 50 (000688), SSE 180 (000010), SSE 50 (000016), SSE 380 (000009), SSE 100 (000132), SSE 150 (000133), B shares Index (000003), Treasury Bond Index (000012), Fund Index (000011)

			(Unit: 100 million Yuan)
7	Average share capital	N12(2)	Current average share capital of the index (Unit: 100 million shares)
8	Total market value	N12(2)	The total market value of the current sample of the index (Unit: trillion Yuan).
9	Percentage ratio %	N6(2)	The total market value of the current sample of the index as a percentage of the total market value of the entire sample of the Shanghai Composite Index
10	Static price-earnings ratio	N8(2)	The current static price-earnings ratio Formula: Total (RMB closing price * Share issuance) / Total (Earnings per share * Share issuance)
11	Index level identification	C6	The values are as follows: Shanghai Composite Index: 011 STAR Board 50 :100 SSE 180:101 SSE 50:201 SSE 380:301 SSE 100:401 SSE 150:501 B Share index: 1102 Treasury Bond Index: 2002 Fund Index: 3002

Example of Request message:

```
8=STEP.1.0.0<SOH>9=89<SOH>35=UA1201<SOH>49=VDE<SOH>56=VSS<SOH>34=0<SOH>52=<SOH>347=UTF-8<SOH>10075=1<SOH>10142=10<SOH>10077=0<SOH>10073=0<SOH>10074=10000<SOH>10=173<SOH>
```

Example of Returned message:

```
8=STEP.1.0.0<SOH>9=986<SOH>35=UA2001<SOH>49=VDE<SOH>56=VDR<SOH>34=0<SOH>52=20110822-09:11:32<SOH>347=UTF-8<SOH>10142=10<SOH>10072=0<SOH>10178=81510<SOH>1472=10010<SOH>16001=zsxbx110819.txt<SOH>1474=utf-8<SOH>61=1<SOH>16003=1<SOH>16005=1<SOH>10097=1<SOH>95=808<SOH>96=000010|上证 180 | 180| 6032.32| 6.9| 377.74| 100.62| 12.5| 72.6| 13.15| 101| 000016|上证 50| 50| 1862.89| 7.06| 197.66| 254.23| 8.98| 52.15| 12.16| 201| 000009|上证 380 | 380| 3982.8| 9.43| 274.46| 8.8|
```

3.15 18.32 28.79 301						
000001 上证综指 965 2608.17 7.45 906.11 23.93 						
17.21 100 15.62 1002						
000012 上证国债 117 129.17 N/A 7.47 						
N/A N/A N/A N/A 2002						
000011 上证基金 33 4289.53 N/A 7.23 						
N/A N/A N/A N/A 3002						
000013 上证企债 409 145.2 N/A 5.2 						
N/A N/A N/A N/A 4002						

<SOH>10=112<SOH>

8=STEP.1.0.0<SOH>9=101<SOH>35=UA1201<SOH>49=VDE<SOH>56=VDR<SOH>34=0<SOH>52=<SOH>347=UTF-8<SOH>10075=1<SOH>10142=10<SOH>10077=0<SOH>10073=0<SOH>10074=10000<SOH>10076=2<SOH>58=3<SOH>10=244<SOH>

8=STEP.1.0.0<SOH>9=73<SOH>35=5<SOH>49=VDE<SOH>56=VDR<SOH>34=0<SOH>52=<SOH>347=UTF-8<SOH>58=Data rebuild request responded.<SOH>10=185<SOH>

6.3 CSI Index of Corporate Bonds Valuation File

CSI Index of Corporate Bonds Valuation Document is tagged as 12001, the name is "YYYYMMDDbond_valuation.txt". For details, please refer to the "《中证指数数据文件服务规范（资讯商专用）》"

6.4 Product Basics Information Second Edition First Batch File

Product Basics Information First Edition First Batch File is tagged as 10042 and the name is "cpxx0201MMDD.txt". in the file name 0201 means second edition and first batch.

We adjust the format, add and subtract fields and adjust the definition of this document based on the cpxxMMDD.txt file. The new and old format cpxxMMDD.txt files (i.e. the first and second editions) are sent simultaneously when the Science and Technology Innovation Board is on line, the whole market system can be put on line in stages.

For details, please refer to 《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》.

6.5 Product Basics Information Second Edition Second Batch File

Product Basics Information Second Edition Second Batch File is tagged as 10043 and the name is “cpxx0202MMDD.txt”, in the file name 0202 means second edition and second batch. This document has the same file format and field with cpxx0201MMDD.txt.

The difference between cpxx0201MMDD.txt and cpxx0202MMDD.txt is: after the sending of cpxx0201MMDD.txt, updates to the price-related content of cpxx0201MMDD.txt will be issued through this document. Currently, the first and the second batch has the same content.

For details, please refer to 《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》.

6.6 Products Non-Trading Basis Information File

Product Non-Transaction Basis Information File is 10050 and is named “fjyYYYYMMDD.txt”. This document is the non-transaction basic information data related to the product. For details, please refer to 《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》.

6.7 Funds Non-Trading Basic Information File

The fjfyYYYYMMDD.xml is the Non-Trading Basic Information data relating to Funds, as described in the 《IS105 上海证券交易所综合业务平台市场参与者接口规格说明书》.

Fund Non-Trading Basic Information File fjfyYYYYMMDD.xml

jfjyyyyymmdd.xml	Fund non-trading information interface
<p>Description:</p> <p>This document contains non-trading information of fund (currently includes ETF physical subscription and redemption, ETF cash subscription and redemption, Gold ETF physical subscription and redemption): yyyyymmdd in the document represents the applicable date of the document in the format of year, month and day. The</p>	

document is sent to the market through channels such as one-way satellites before the market opens. The format of the document is xml, GBK coding is used for Chinese characters and each non-trading information of fund corresponds to a Non_Trading_Rec record in XML.

jfyjyyymmdd.xml		Fund non-trading basic information interface (ETF physical / Goal ETF physical subscription and redemption)	
Serial number	Field Name	Description	Type
1	Inst_ID	Securities code	C6
2	Inst_Nam	Securities abbreviation	C8
3	Busi_Typ	Business type: IEC= Single market/cross market —ETF subscription IER= Single market/cross market —ETF redemption GEC= Gold ETF Physical Subscription GER= Gold ETF Physical Redemption	C3

jfyjyyymmdd.xml		Fund non-trading basic information interface (ETF cash subscription and redemption)	
Serial number	Field Name	Description	Type
1	Inst_ID	Securities code	C6
2	Inst_Nam	Securities abbreviation	C8
3	Busi_Typ	Business type: EEC=ETF cash subscription EER=ETF cash redemption	C3
4	Crea_Rtgs_ Tag	RTGS subscription symbol 0= Does not support RTGS subscription 1= Support RTGS subscription Invalid field when Busi_Typ is EER	C1

6.8 Bonds Non-Trading Basic Information File

The name of the bond non-trading basis information file is zfyjYYYYMMDD.xml, this file is the non-trading basis information data related to bonds, please refer to 《IS105 上海证券交易所综合业务平台市场参与者接口规格说明书》 for details.

Bond non-trading basic information interface zfyjyyymmdd.xml

zfyjyyymmdd.xml	Bond non-trading basic information interface
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Description:

This document contains non-trading information of bond: yyyyymmdd in the document represents the applicable date of the document in the format of year, month and day. The document is in xml format, GBK coding is used for Chinese characters and each non-trading information of bond corresponds to a Non_Trld_Rec record in XML.

zfjyyyyymmdd.xml		Bond non-trading basic information (Repo repurchase deposit and withdrawal)	
Serial number	Field Name	Description	Type
1	Inst_ID	Securities code	C6
2	Inst_Nam	Securities abbreviation	C8
3	Busi_Typ	Business type: BPD= Repo repurchase deposit BPW= Repo repurchase withdrawal	C3
4	Nts_Bgn_Dat	Start date of order entry	C8
5	Nts_End_Dat	End date of order entry	C8
6	Rond_Lot_Qty	Whole lot quantity, the quantity of declared orders must be a multiple of the value of this field, unit of the fund is shares.	N12
7	Min_Ord_Qty	Minimum order quantity to declare an order, bond unit is lot, fund unit is shares	N12
8	Max_Ord_Qty	Maximum order quantity to declare an order, bond unit is lot, fund unit is shares	N12

zfjyyyyymmdd.xml		Bond non-trading basic information (Share conversion, share exchange)	
Serial number	Field Name	Description	Type
1	Inst_ID	Securities code	C6
2	Inst_Nam	Securities abbreviation	C8
3	Busi_Typ	Business type: BES= Convertible Bond BSS= Exchangeable Bond	C3
4	Tar_Inst_ID	Securities code of the target securities for conversion/exchange	C6
5	Tar_Inst_Nam	Securities abbreviation of the target securities for conversion/exchange	C8
6	Nts_Bgn_Dat	Start date of order entry	C8
7	Nts_End_Dat	End date of order entry	C8
8	Rond_Lot_Qty	Whole lot quantity, the quantity of declared orders must be a multiple of the value of this field	N12
9	Min_Ord_Qty	Minimum order quantity to declare an order, the bond unit is lot	N12
10	Max_Ord_Qty	Maximum order quantity to declare an order, the bond unit is lot	N12
11	Non_Trld_Prc	Conversion / Exchange price, unit is yuan。	N13(5)

zfjyyyyymmdd.xml		Bond non-trading basic information (Repurchase, Repurchase cancellation)	
Serial number	Field Name	Description	Type
1	Inst_ID	Securities code	C6
2	Inst_Nam	Securities abbreviation	C8
3	Busi_Typ	Business type: BSB= Bond repurchase BSC= Bond Repurchase cancellation	C3
4	Nts_Bgn_Dat	Start date of order entry	C8
5	Nts_End_Dat	End date of order entry	C8
6	Rond_Lot_Qty	Whole lot quantity, the quantity of declared orders must be a multiple of the value of this field	N12
7	Min_Ord_Qty	Minimum order quantity to declare an order, the bond unit is lot	N12
8	Max_Ord_Qty	Maximum order quantity to declare an order, the bond unit is lot	N12
9	Non_Trld_Prc	Repurchase price, unit is yuan	N13(5)

6.9 Hong Kong Connect (SH) Reference Data

Hong Kong Connect Reference Data include “reff04MMDD.txt”, “zxjcMMDD.txt” and “extra04MMDD.txt”. Please refer to Hong Kong Connect (SH) basic information “reff04MMDD.txt”, the minimum price difference of Hong Kong stocks file “zxjcMMDD.txt” and the Hong Kong Connect(SH) reference exchange rate file “extra04MMDD.txt” in the 《IS117 上海证券交易所港股通市场参与者接口规格说明书（港股交易）》.

6.10 Stock Options Static File

Stock Options Static Files include “reff03MMDD.txt”, “reff0302YYYYMMDD.xml”, “zhcl03MMDD.txt” and “clpr03MMDD.txt”, Please refer to the options-based information reff03MMDD.txt, options-based information second edition file reff0302YYYYMMDD.xml, option portfolio strategy file “zhcl03MMDD.txt” and options closing price file clpr03MMDD.txt of 《IS113 上海证券交易所股票期权市场参与者接口规格说明书》.

6.11 Market Data File

Market data file is 10060, the name is “mkttdt00.txt”. Please refer to 《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》.

6.12 Bond Market Data File

The bond market data file name is mkttdt02.txt, this file is a market data file, please refer to the specific content in 《IS124_上海证券交易所市场数据文件交换接口规格说明书》.

6.13 Shanghai-London Connect CDR End of Day Summary File

Shanghai-London Connect CDR End of Day Summary file is called LSE_EODSUMMARY_<YYYYMMDD>.csv, YYYYMMDD is the London local date.

The specific content refers to <HDP_EOD_Summary_Technical_Specification>.

The original Shanghai-London Connect CDR End of Day Summary File “Eod_sum_d_DDMMYYYY.csv” had been offline.

6.14 Shanghai-London Connect GDR Basic Information Increment File

Shanghai-London Connect GDR Basic Information Increment file is 10110, the name is “se038gdrjbxYYYYMMDD001.txt”, the size of this file may be 0 bytes, YYYYMMDD is the date of current trading day. The specific content shown in Table 4-6.

Table 4-6 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	GDR Conversion ratio The formula is: (number of GDR on the listing/highest common factor): (number of basic stocks

			on the listing/highest common factor), among which highest common factor is the highest common factor of number of basic stocks on the listing and number of GDR on the listing.
12	Listing place	C40	Can be null

6.15 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 current trading day. The specific content shown in Table 4-7.

Table 4-7 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	GDR Conversion ratio The formula is: (number of GDR on the listing/highest common factor) :(number of basic stocks on the listing/highest common factor), among which highest common factor is the highest common factor of number of basic stocks on the listing and number of GDR on the listing.
12	Listing place	C40	Can be null

6.16 Disclosure of Information on Mainboard Transactions File

Disclosure of information on mainboard transactions file is tagged as 10130 and the name is “jygkxxMMDD.txt”.

jygkxxMMDD.txt	Disclosure of information on mainboard transactions file
<p>Description:</p> <p>Forwarding the documents of the information centre of the Shanghai Stock Exchange. According to the trading rule (2013 Revision) 5.4.1、5.4.2、5.4.3 Publish relevant information to the whole market. The MMDD in the filename represents the date of the month-day format. File will be sent after the market is close.</p> <p>This file is a text file.</p>	

For details, please refer to 《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》.

6.17 Disclosure of information on Science and Technology Innovation Board Transactions File

Disclosure of information on science and Technology Innovation board transactions file is tagged as 10140 and the name is “jygkxx02MMDD.txt”.

jygkxx02MMDD.txt	Disclosure of information on mainboard transactions file
<p>Description:</p> <p>Publish relevant information to the whole market in accordance with the business rules such as the <Special Regulations on Science and Technology Innovation Board of SSE>. The MMDD in the filename represents the date of the month-day format. File will be sent after the market is close.</p> <p>This file is a text file.</p>	

For details, please refer to 《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》.

6.18 Product Short Name File

The product abbreviation file named cpjcMMDD.txt provides the primary abbreviation for all securities in the Product Base Information Document. The encoding format of this document is GBK.

Table 4-8 Product short name file format

Code	Name	Type	Description
1	Security Code	C6	Trading Code
2	Primary Abbreviation	C32	Primary Abbreviation of securities

6.19 BSE Index Closing File

The BSE index closing file is called Index_TradeInformationIndexFile_YYYYMMDD_1.csv, where YYYYMMDD is the local date of the Brazilian exchange. For details, please refer to the TradeInformationIndexFile format description in 《Catalogo de Taxonomia UP2DATAIngles.pdf》。

6.20 Directional Convertible Bond Transaction Details Information File

The name of the directional convertible bond transaction details information file is se060dxkzzcjYYYYMMDD001.txt., YYYYMMDD is for the previous trading day. For details, see Table 4-9.

Table 4-9 Directional convertible bond transaction details information file format

Code	Name	Data Type	Output text width	Description
1	Transaction Date	DATE	8	Right aligned, left filled, format “YYYYMMDD”
2	Security Code	CHAR(6)	6	Left aligned, right filled
3	Security Abbreviation	CHAR(8)	8	Left aligned, right filled
4	Transaction Price	DECIMAL(18,5)	20	Right aligned, left filled, unit is yuan
5	Transaction Amount (ten thousand yuan)	DECIMAL(18,3)	20	Right aligned, left filled, unit is ten thousand yuan
6	Transaction Volume (lot)	DECIMAL(19,0)	20	Right aligned, left filled, unit is lot

6.21 Funds and Public-offering REITs Business Parameter Announcement File “sfpm01MMDD.txt”

Please refer to IS105 《上海证券交易所综合业务平台市场参与者接口规格说明书》 for detailed description.

6.22 List of Trading Participants

The name of the trading participant list file is se015jycyrYYYYMMDD001.txt, of which YYYYMMDD is the previous trading day. For details, see Table 4-10.

Table 4-10 File format of trading participant list

Code	Name	Type	Length	Format
1	Trading participants number	TEXT	3	
2	Trading participants abbreviation	TEXT	10	Left align right fill blank
3	Trading participants full name	TEXT	120	Left align right fill blank

- a. The content of the file is a list of all trading participants (i.e., dealers) on the day; if there is no data, an empty file will be sent.

6.23 List of Traders

The trader list file name is se015jyyYYYYMMDD001.txt, where YYYYMMDD is the previous trading day, and the specific content is shown in Table 4-11

Table 4-11 File format of list of traders

Code	Name	Type	Length	Format
1	Trader number	TEXT	6	
2	Trader abbreviation	TEXT	30	Left align right fill blank
3	Affiliated transaction	TEXT	3	

	participants number			
4	Affiliated transaction participants abbreviation	TEXT	10	Left align right fill blank
5	Contact number	TEXT	40	Left align right fill blank

- a. The content of the file is a list of all traders on the day; if there is no data, an empty file will be sent.

6.24 Internationalized Product Information File

The name of the internationalized product information file is ifjyyyyymmdd.xml and the content is shown in Table 4-12.

Table 4-12 Internationalized product information file format

Code	Field	Description	Type
1	Inst_ID	Security Code	C6
2	Inst_Nam	Security Abbreviation	C8
3	Underlying_ID	Supplementary Security Code	C6
4	Busi_Typ	Business type: BTH=B to H business	C3

1. The security code is the virtual security code of B to H shares;
2. The supplementary security code is the Hong Kong stock code of B to H shares.

6.25 Bond product information file

The name of bond product information file is called [archive_bondinfoYYYYMMDD.zip](#), the file inside the compressed file is bondinfoYYYYMMDD.txt. Please refer to 《IS124_上海证券交易所市场数据文件交换接口规格说明书》 for details.

6.26 Securities information reference file

The name of securities information reference file is se015zqxxyyyymmdd002.txt, in which yyymmdd is the current trading day, the content is shown in Table 4-13.

Table 4-13 securities information reference file format

Code	Field	TYPE	Length	Format
1	Securities Code	TXT	6	For bond pledged agreement repo, tri-party Repo, it is repo codes
2	Securities Name	TXT	8	Abbreviation of Securities For bond pledged agreement repo, tri-party Repo, it is repo abbreviation
3	Expanded abbreviations	TXT	30	
4	Trading Products	TXT	2	01: Treasury cash bonds 03: Corporate cash bonds 05: Bond Pledged Agreement Repo 06: SME Private Placement Bonds 10: Tri-party Repo 15: Public REITs 21: Specific bonds 22: Publicly traded convertible bonds
5	Security Properties	TXT	1	N: Treasury bonds E: Corporate bonds P: Private bonds A: Asset-backed securities T: Specific bonds R: Public REITs C: Publicly traded convertible bonds

				Blank: Other
6	Security Status	TXT	1	N: Normal S: pending (prohibited) Z: Delisted D: Maturity For bond pledged agreement repo, tri-party Repo applies
7	Pledged Coupon Code	TXT	6	Not valid
8	Open Time	TIME	6	HHMMSS For bond pledged agreement repo, tri-party Repo applies
9	Close Time	TIME	6	HHMMSS For bond pledged agreement repo, tri-party Repo applies
10	Way of securities issued	TXT	1	A: Interest-bearing Z: Zero coupon/discount P: repayment of principal and interest
11	Securities denomination	Number	10	Unit: one-hundredth 1/100 Not valid for the Fund
12	Listing Price	Number	10	Unit: one-hundredth 1/100
13	Interest Type	TXT	1	X: Fixed rate F: Variable rate 12-20 Not valid for funds
14	Frequency of interest payment	TXT	1	Y: Annual H: Semi-annual Q: Quarterly
15	Coupon Rate / Underwriting	Number	10	Unit: one-hundredth 1/100

	Rate			
16	Basic Rate	Number	10	Unit: one-hundredth 1/100 Base rate for the current interest payment cycle
17	Underlying spreads	Number	10	Unit: one-hundredth 1/100
18	Duration	Number	3	Unit: year
19	Total actual issuance	Number	6	Unit: billion
20	Issue start date	DATE	8	YYYYMMDD
21	Issue end date	DATE	8	YYYYMMDD
22	Listing Date	DATE	8	YYYYMMDD
23	Maturity Date	DATE	8	YYYYMMDD 22-28 Not valid for funds
24	Type of Treasury bond	TXT	1	A: Book-entry type R: Physical V: Voucher style
25	Issuance method	TXT	1	S: Underwriting R: Agency sell B: Tender O: Other
26	Cross market or not	TXT	1	Y: Cross market N: Not Cross market
27	Short or not	TXT	1	Y: Can short N: Can't short
28	Shorting Quota	Number	10	Unit: Lots
29	Shorting Quota for dealers	Number	10	Unit: Lots
30	Closing Price of	Number	10	Unit: One-hundredth 1/100

	previous trading day			
31	Weighted Average Price of last trading day	Number	10	Unit: One-hundredth 1/100 For public convertible bonds, it is the previous trading day Bid closing price

1. For bond pledge agreement repo and tri-party repo, all fields except those explicitly stated are invalid.
2. Includes only bonds whose settlement venue is China Clearing and Settlement.
3. This file is mainly used to support securities with expanded abbreviations.

4.29 Treasury bond interest file

The name of treasury bond interest file is gzlx.MDD. Please refer to 《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.