

# SSE Historical Market Data Technical Specification

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## 1. Introduction

This file specification applies to Day-end Closing Data (Yearly File).

### Data scope:

Data content cover Shanghai A-share 、Shanghai B-share 、Indices (SSE Indices, SHSE-SZSE 300 Index, CSI Indices). The data files are provided in fixed length text format.

The data files are in “txt” format include yearly basis historical data in a single file for delivery. The following table lists out the data files to be found within the txt file:

(Yearly File) File Name	Contents
se003sshqyyymdd.txt	Day-end closing data file of the year <i>yyymdd</i> (e.g. 19911231 means from the first trading date to the last trading date in 1991)

## 2. Basic historical data output

**File Name:** se003sshqyyymdd.txt

**File Description:** historical data

**Content Encode:** GB2312

### Data Format:

No	Field name	Field Type	Description
1	TradeDate	DATE	YYYYMMDD
2	Security Code	CHAR(6)	
3	Security Name	CHAR(8)	
5	Open Price	DECIMAL(18,3)	
6	Close Price	DECIMAL(18,3)	
7	High Price	DECIMAL(18,3)	

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8	Low Price	DECIMAL(18,3)	
9	Trade Volume	DECIMAL(18,0)	
10	Trade Amount	DECIMAL(18,0)	

Each field separated by “|” between this 2 fields and the content body can find at the beginning of second row record. The line break between one line and its next is “0x0A”.

Sample as follow:

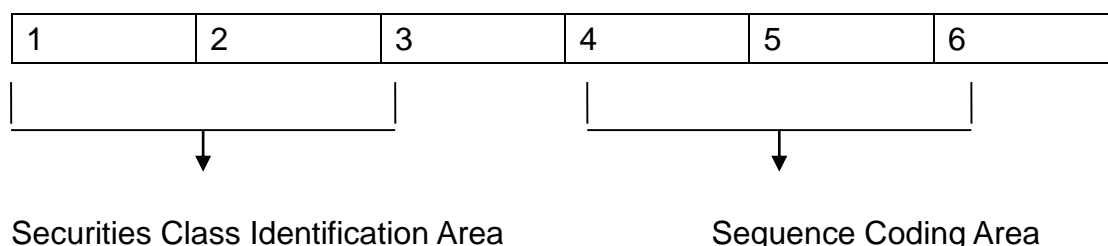
20130104 000001 上证指数	2289.510	2276.992	2296.113	2256.560	139469931	114627763955
20130104 000002 A股指数	2397.402	2384.189	2404.316	2362.752	138454034	114079162319
20130104 000003 B股指数	246.676	247.496	248.363	245.788	1015897	548601636
20130104 000004 工业指数	1882.067	1866.109	1886.607	1851.166	72189004	61997076455
20130104 000005 商业指数	2417.111	2392.996	2422.825	2362.506	3963282	3509299574
20130104 000006 地产指数	3850.148	3865.844	3898.923	3782.247	7215693	5505000972

**Remark:**

1. Sort: Date of positive sequence, Code positive sequence
2. Primary key: Date, Code
3. All price and value are shown in RMB except those of B share shown in USD.
4. Data content cover Shanghai A-share、Shanghai B-share、Indices (SSE Indices, SHSE-SZSE 300 Index, CSI Indices).
5. Individual Index / stock suspension will keep previous close price value in “Close Price” field. “Open Price”, “High Price”, “Low Price”, “Trade Volume”, “Trade Amount” will fill in “0” value.

## SSE Rules on Assignment of Securities Codes (2012 Edition)

I. The Shanghai Stock Exchange (SSE) adopts six-digit codification for securities codes, with the range from 000000 to 999999. The securities class identification area falls at the first three digits of the six-digit code, with the first digit representing the class of the securities product and the second and third indicating the category of the securities business. The last three digits of the six-digit code is referred to as the sequence coding area.



### II. Assignment Rules for Securities Product Codes

Initial Code	Product Definition
0	SSE Indices, SHSE-SZSE 300 Index, CSI Indices
6	A shares
9	B shares

### III. Assignment Rules for Securities Business Codes

First Digit	Second & Third Digits	Business Definition
0	00	SSE Indices, SHSE-SZSE 300 Index, CSI Indices
6	00	A shares
	01	A shares
	03	A shares
9	00	B shares

IV. The SSE may adjust the code assignment methods in accordance with specific situations.