



iDATA Service Guide

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Table of Content

A.	OVERVIEW	2
B.	CONTENTS	3
C.	SPECIFICATION.....	3
C.1	COMPANY ANNOUNCEMENT	3
C.2	FINANCIAL STATEMENTS AND NOTES	9
C.3	REFERENCE DATA.....	16
D.	DELIVERY METHODS.....	45
D.1	COMPANY ANNOUNCEMENTS AND FINANCIAL STATEMENTS AND NOTES....	45
D.2	REFERENCE DATA.....	45

Appendix 1: Balance Sheet Specification

Appendix 2: Cash Flow Statement Specification

Appendix 3: Income Statement Specification

A. Overview

This guide is applicable to all China Investment Information Service Ltd. (CIIS) iDATA clients. The main purposes of this guide are to help clients understand what iDATA is and provide information of iDATA.

iDATA includes announcements, financial statements and notes, reference data, etc. It helps enhance the transparency of mainland China market and provides comprehensive information for back-testing, analysis and decision-making purposes.

In this guide, the service content of iDATA will be listed in detail.

For business-related questions, please contact marketing@ciis.com.hk.

For technical-related questions, please contact technical@ciis.com.hk.

B. Contents

In the first stage, iDATA provides announcements, financial statements and notes, and reference data.

Category	Description
Company Announcements	Same data source and update frequency as Shanghai Stock Exchange official website.
Financial Statements and Notes	Unified and structured data.
Reference Data	Includes trading day data, securities fundamental data, suspension data, dividend data, etc.

C. Specification

C.1 Company Announcement

To provide unified and standardized company announcement, the announcement covers:

- Main Board and STAR Market
- Bond
- Fund
- Letter of Inquiry

Data source and update frequency are the same as Shanghai Stock Exchange (SSE) official website.

Company announcement data provided is in JSON format which is stored in txt file and categorized by mainboard, starboard and bond. The company announcement issued before 09:00 will be regarded as T+0 and for announcement issued after 15:00 will be regarded as T+1(E.g: The company announcement issued on 2021 Apr 20 before 09:00 will be regarded as announcement issued on 2021 Apr 20 while the company announcement issued on 2021 Apr 20 after 15:00 will be regarded as announcement issued on 2021 Apr 21). The company announcement data is delivered to clients by FTP.

File Format

The company announcement data files are in .txt format which are in UTF-8 encoding.

Directory Hierarchy

Market	Hierarchy
SSE Mainboard	<date>/<date>_mainboard.txt e.g 20210420/20210420_mainboard.txt
SSE Starboard	<date>/<date>_starboard.txt e.g 20210420/20210420_starboard.txt
SSE Detailed classification information announcement	<date>/<date>_detail.txt e.g 20210420/20210420_detail.txt
SSE Bond Market	<date>/<date>_bond.txt e.g 20210420/20210420_bond.txt
SSE Fund Market	<date>/<date>_fund.txt e.g 20210420/20210420_fund.txt <date>/<date>_ETF_fund.txt e.g 20210420/20210420 ETF_fund.txt
SSE Letter of Inquiries	<date>/<date>_mainboard_inquiries.txt e.g 20210420/20210420_mainboard_inquiries.txt <date>/<date>_starboard_inquiries.txt e.g 20210420/20210420_starboard_inquiries.txt

Json fields on Company Announcement data files

1. Shanghai Stock Exchange Stock Announcement

1.1 <date>_mainboard.txt

Shanghai Stock Exchange Main Board Announcement

Field Name	Type	Definition	Remarks
companyFullName	String	Company full name	
companyAbbr	String	Company abbreviation	
sseDate	String	Disclosure date	Format: yyyy-MM-dd
url	String	Document location	
title	String	Document title	
securityCode	String	Security code	
bulletinCategory	String	Category of announcement	
bulletinType	String	Type of announcement	
bulletinYear	String	Year of announcement	
addSeq	String	Sequence of adding announcement	Indicates the change of the announcement, calculated from the announcement time
index	String	Index	

1.2 <date>_starboard.txt

Shanghai Stock Exchange STAR Board Announcement

Field Name	Type	Definition	Remarks
companyFullName	String	Company full name	
companyAbbr	String	Company abbreviation	
sseDate	String	Disclosure date	Format: yyyy-MM-dd
url	String	Document location	
title	String	Document title	
securityCode	String	Security code	
bulletinCategory	String	Category of announcement	
bulletinType	String	Type of announcement	
bulletinYear	String	Year of announcement	
addSeq	String	Sequence of adding announcement	Indicates the change of the announcement, calculated from the announcement time
index	String	Index	

1.3 <date>_detail.txt

Detailed classification information announcement

Field Name	Type	Definition	Remarks
companyFullName	String	Company full name	Reserved, “ ” currently
companyAbbr	String	Company abbreviation	Reserved, “ ” currently
sseDate	String	Disclosure date	Format: yyyy-MM-dd
url	String	Document location	
title	String	Document title	
securityCode	String	Security code	
bulletinCategory	String	Category of announcement	
bulletinType	String	Type of announcement	
bulletinYear	String	Year of announcement	
addSeq	String	Sequence of adding announcement	Indicates the change of the announcement, calculated from the announcement time
index	String	Index	

2 Shanghai Stock Exchange Bond Announcement

2.1 <date>_bond.txt

Shanghai Stock Exchange bond announcement

Field Name	Type	Definition	Remarks
sseDate	String	Disclosure date	Format: yyyy-MM-dd
url	String	Document location	
title	String	Document title	
securityCode	String	Security code	
type	String	Type of bond	Enumeration value: National debt Local government bonds Financial debt Corporate bonds Company bonds Exchangeable corporate bonds Non-public issuance of corporate bonds Subordinated bonds Corporate asset-backed securities Credit asset-backed securities

			Convertible bond Separately traded convertible corporate bonds
extGGDL	String	Type of announcement	null: Indicates that the current bond type has no announcement category Release announcement Listing announcement annual report midterm report Interest payment announcement Announcement of Delisting of Principal and Interest Redemption Amortization announcement Suspension announcement Interest rate adjustment announcement Other announcements Resale announcement ABS redemption announcement ABS listing announcement ABS periodic report ABS temporary
addSeq	String	Sequence of adding announcement	Indicates the change of the announcement, calculated from the announcement time
index	String	Index	

3 Shanghai Stock Exchange Fund Announcement

3.1 <date>_fund.txt / <date>_ETF_fund.txt

Shanghai Stock Exchange fund announcement

Field Name	Type	Definition	Remarks
sseDate	String	Disclosure date	Format: yyyy-MM-dd
url	String	Document location	
title	String	Document title	
securityCode	String	Security code	

fundType	String	Fund Type	01 Fund 02 ETF
bulletinCategory	String	Category of announcement	Reserved, value is null
bulletinType	String	Type of announcement	Issuance and listing announcement Fund Custody Agreement Fund contract other annual report Semi-annual report First quarter report Second quarter report Third quarter report Fourth quarter report
addSeq	String	Sequence of adding announcement	Indicates the change of the announcement, calculated from the announcement time
index	String	Index	

4 Shanghai Stock Exchange Letters of Inquiries

4.1 <date>_mainboard_inquiries.txt/<date>_starboard_inquiries.txt

Shanghai Stock Exchange Letters of Inquiries

Field Name	Type	Definition	Remarks
sseDate	String	Sent date	Format: yyyy-MM-dd
url	String	Document location	
title	String	Document title	
securityCode	String	Security code	
extGSJC	String	Company abbreviation	
type	String	Type of letter	Inquiry letter Regular report post-audit opinion letter Review opinion letter for major asset reorganization plans
addSeq	String	Sequence of adding announcement	Indicates the change of the announcement, calculated from the

			announcement time
index	String	Index	

C.2 Financial Statements and Notes

To provide structured financial statements and notes, all Shanghai Stock Exchange listed companies are included. Financial statements include:

- Balance Sheets
- Income Statements
- Cash Flow Statements

Financial statements and notes data provided is in JSON format which is stored in txt file and categorized by consolidated balance sheet, cashflow and income statement. The financial report data is delivered to clients by FTP.

File Format

The company announcement data files are in .txt format which are in UTF-8 encoding.

Directory Hierarchy

Report Type	Hierarchy
Consolidated balance sheet statement	<date>/<date>_<stock_code>_balancesheet.txt e.g 20210630/20210630_600000_balancesheet.txt
Consolidated cashflow statement	<date>/<date>_<stock_code>_cashflow.txt e.g 20210630/20210630_600000_cashflow.txt
Consolidated income statement	<date>/<date>_<stock_code>_income.txt e.g 20210630/20210630_600000_income.txt

Consolidated balance sheet statement, consolidated cashflow statement and consolidated income statement

Field	Type	Definition	Remarks
SSE_SUBID		SUBID	Sequence Number
SSE_LATESTNOTICEDATE		Latest announcement	The current report is the date when the report is submitted

		date	to the board of directors, and it will be updated to the date of the announcement on the Internet in the future
SSE_COMPANYNAME		Company Name	Company Full Name
SSE_SECURITYNAME		Security Abbreviation	Empty currently
SSE_SECURITYCODE		Security Code	Security Code
SSE_REPORTDATE		Reporting Date	
SSE_REPORTYEAR		Reporting Year	
SSE_COMBINETYPE		Merge type	Consolidated
SSE_UNIT		Unit	The concept of data accuracy
SSE_CURRENCY		Currency	
...			
For the details, please check on the data dictionary. *			

* Please refer to Appendix 1, 2 and 3.

Example

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{
  "returnCode": 0,
  "requestId": "9a45d29e2b0b4eb990fbbf8c07d395d8",
  "bizBody": {
    "msg": "",
    "code": 200,
    "body": {
      "pageNum": 1,
      "pageSize": 50,
      "totalSize": 1,
      "totalPages": 1,
      "data": [
        {
          "SSE_BORROWINGSFROMCBANK": "",
          "SSE_RECEIVABLESUBROGATIONFEE": "",
          "SSE_LONGTERMRECEIVABLES": "",
          "SSE_CUSTOMERBROKERAGEDEPOSITS": "",
          "SSE_PREPAIDACCOUNTS": "3837985.100000000000000000",

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"SSE_NOTESRECEIVABLE": "",
"SSE_OTHERLIABILITIES": "",
"SSE_INTANGIBLEASSETS": "22597155639.440000000000000000",
"SSE_DIVIDENDPAYABLE": "133171177.370000000000000000",
"SSE_PROVISIONWITHCLEARINGCOMP": "",
"SSE_GOODWILL": "",
"SSE_AVAILABLEFORSALEFAS": "",
"SSE_INVESTMENTPROPERTIES": "641605227.030000000000000000",
"SSE_DOMESTICBILLSSETTLEMENT": "",
"SSE_NONCURRENTASSETSIN1YEAR": "",
"SSE_SEPARATEACCOUNTASSETS": "",
"SSE_ACCOUNTSPAYABLE": "671907305.400000000000000000",
"SSE_DEPOSITSFROMPOLICYHOLDERS": "",
"SSE_OTHERRESERVES": "",
"SSE_BALANCESWITHCBANK": "",
"SSE_SEATCOSTS": "",
"SSE_FASSOLDUNDERREPURCHASE": "",
"SSE_LEASELIABILITIES": "",
"SSE_DEFERREDEXPENSE": "",
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"SSE_CLAIMSPAYABLE": "",
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"SSE_OTHERNONCURRENTFAS": "",
"SSE_RECEIVABLESFINANCING": "",
"SSE_PERPETUALBONDS": "",
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"SSE_PREFERENCESHARES": "",
"SSE_OTHERPAYABLES": "524095301.750000000000000000",
"SSE_IMPAWNEDLOAN": "",
"SSE_DEFERREDTAXASSETS": "331499782.130000000000000000",
"SSE_PSRVESFORLONGTERMHIN": "",
"SSE_REPORTYEAR": "20200630",
"SSE_INVESTMENTSATFVTOCI": "",
"SSE_DEFERREDINCOME": "1145354084.640000000000000000",
"SSE_PRODUCTIVEBIOASSETS": "",
"SSE_CASHANDBALANCESWITHCBANK": "",
"SSE_OTHHEREQUITYINSTRUMENTS": "175000000.000000000000000000",
"SSE_LONGTERMEQUITYINVES": "5249993659.980000000000000000",

"SSE_CONSTRUCTIONINPROGRESS": "12103302.570000000000000000",
"SSE_UNCERTAINEDINVESLOSS": "",
"SSE_RIGHTOFUSEASSETS": "",
"SSE_COMMISSIONPAYABLE": "",
"SSE_DEBTINVESTMENTSATFVTOCI": "",
"SSE_GUARANTEEBCBUSINESSRVES": "",
"SSE_HELDFORSALELIABILITIES": "",
"SSE_CLAIMRESERVES": "",
"SSE_DEBTSECURITIESISSUED": "",
"SSE_OTHERLONGTERMLIABILITIES": "13693150.260000000000000000",
"SSE_REPORTDATE": "2020-06-30",
"SSE_POLICYHOLDERSRVESFORLIN": "",
"SSE_FINANCIALINVESATAMORCOST": "",
"SSE_DEBTINVESTMENT": "",
"SSE_COMPANYNAME": "河南中原高速公路股份有限公司",
"SSE_DEPOSITSFROMCUSANDINTERBANK": "",
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"SSE_COMBINETYPE": "合并",
"SSE_CURRENTASSETS": "5140513651.330000000000000000",
"SSE_HEDGINGINSTRUMENTS": "",
"SSE_EQUITYATTRITOPARENTCOMP": "11647234941.540000000000000000",
"SSE_OTHERASSETS": "",
"SSE_PREMIUMSRECEIVEDINADVANCE": "",
"SSE_SECURITYCODE": "600020",
"SSE_NOTESANDACCRECEIVABLE": "",
"SSE_SECUUNDERWRITEBKDEPOSITS": "",
"SSE_TOTALEQUITYANDLIABILITIES": "48054423463.310000000000000000",
"SSE_EQUITYINVESTMENTSATFVTOCI": "",
"SSE_INTERESTPAYABLE": "",
"SSE_DEFERREDTAXLIABILITIES": "640901769.900000000000000000",
"SSE_CONTRACTASSETS": "",
"SSE_FINLEASESPAYABLE": "",
"SSE_REINSUSHAREOFINSULIABILITIES": "",
"SSE_SUBID": "3",

"SSE_LONGTERMLIABILITIES": "22554521901.580000000000000000",
"SSE_INTERNATIONALBILLSSETTLEMENT": "",
"SSE_CONTRACTLIABILITIES": "672656468.490000000000000000",
"SSE_TAXPAYABLE": "287205273.730000000000000000",
"SSE_MARGINACCOUNTSRECEIVABLE": "",
"SSE_SHARECAPITAL": "2247371832.000000000000000000",
"SSE_FINANCIALINVESTMENTS": "",
"SSE_BEARERBIOASSETS": "",
"SSE_SHORTTERMBONDPAYABLE": "",
"SSE_CONSTRUCTIONMATERIALS": "",
"SSE_LATESTNOTICEDATE": "2020-08-28",
"SSE_EXPLORATIONCOSTS": "",
"SSE_RETAINEDPROFITS": "4764686957.540000000000000000",
"SSE_REINSUSHAREOFUPRVES": "",
"SSE_TRANSACTIONALFLS": "",
"SSE_TRADERISKRSRVFD": "",
"SSE_LONGTERMBORROWINGS": "20206948442.000000000000000000",
"SSE_OTHERRECEIVABLES": "215626410.030000000000000000",
"SSE_PREMIUMSRESERVES": "",
"SSE_SPECIFICACCTPAYABLE": "",
"SSE_SEPARATEACCTLIABILITIES": "",
"SSE_DEPOSITSFROMINTERBANK": "",
"SSE_SALARIESANDWELFAREPAYABLE": "86278563.210000000000000000",
"SSE_ACCOUNTSRECEIVABLE": "278870432.340000000000000000",
"SSE_REINSURECEIVABLES": "",
"SSE_LONGTERMPREPAIDEXPENSES": "163952083.150000000000000000",
"SSE_UNFINISHEDPROJECTADVANCES": "",
"SSE_LONGTERMLIABILITIESIN1YEAR": "6112738453.890000000000000000",
"SSE_DEBTANDEQUITYINVESTFVTOCI": "",
"SSE_REINSUSHAREOFCRVES": "",
"SSE_REFUNDABLEDEPOSITS": "",
"SSE_PAYABLES": "",
"SSE_FASCARRIEDATFVTPORL": "",
"SSE_STATUTORYDEPOSITS": "",
"SSE_PPELIQUIDATION": "",
"SSE_ADVANCESFROMCUSTOMERS": "",
"SSE_TREASURYSHARES": "",
"SSE_BONDSPAYABLE": "547624454.780000000000000000",

"SSE_DEPOSITSRECEIVED": "",
"SSE_FACTORINGRECEIVABLE": "",
"SSE_BORROWINGSFROMOTHERFIS": "",
"SSE_PREMIUMRECEIVABLES": "",
"SSE_PLACEMENTSWITHINTERBANK": "",
"SSE_ACCRUEDEXPENSE": "",
"SSE_CAPITALRESERVES": "1361820503.810000000000000000",
"SSE_DEPOSITSFROMCUSTOMERS": "",
"SSE_DEVELOPMENTEXPENSES": "",
"SSE_OTHERDEBTINVESTMENT": "",
"SSE_HELDTOMATURITYINVES": "",
"SSE_CUSTOMERDEPOSITS": "",
"SSE_NONCURRENTASSETS": "42913909811.980000000000000000",
"SSE_LONGDEFERINCOME": "",
"SSE_INVENTORY": "3159429558.780000000000000000",
"SSE_PROVISIONS": "",
"SSE_GENERALRISKPROVISIONS": "",
"SSE_OTHERCOMPREHENSIVEINCOME": "-26558948.550000000000000000",
"SSE_SECURITYNAME": "",
"SSE_CURRENCY": "CNY",
"SSE_OTHERCURRENTASSETS": "161585552.580000000000000000",
"SSE_ARINVESTMENT": "",
"SSE_CURRENTLIABILITIES": "13769182735.050000000000000000",
"SSE_NOTESPAYABLE": "",
"SSE_MONETARYCAPITAL": "1321113712.500000000000000000",
"SSE_CUSTOMERPROVISION": "",
"SSE_NOTACCOUNTSPAYABLE": "",
"SSE_FINANCELEASERECEIVABLE": "",
"SSE_FOREIGNCURREPORTCONVDIFF": "",
"SSE_SPECIALRESERVES": "",
"SSE_UNEARNEDPREMIUMRVES": "",
"SSE_TRANSACTIONALFAS": "50000.000000000000000000",
"SSE_FASPURCHASEDUNDERREVERSE": "",
"SSE_TOTALASSETS": "48054423463.310000000000000000",
"SSE_POLICYHOLDERDIVIDENDPAYABLE": "",
"SSE_ACCRUEDFINANCIALOUTLAY": "",
"SSE_REINSUSSHAREOFPSRVESFORLIN": "",
"SSE_TERMDEPOSITS": "",

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    "SSE_DEBTINVESTAMORCOST": "",
    "SSE_TOTALEQUITY": "11730718826.680000000000000000",
    "SSE_REINSUSHAREOFPSRVESFORHIN": "",
    "SSE_OILANDGASPROPERTIES": "",
    "SSE_PLACEMENTSFROMINTERBANK": "",
    "SSE_LONGTERMPAYABLES": "",
    "SSE_PRECIOUSMETAL": "",
    "SSE_INSURANCECONTRACTRVES": "",
    "SSE_HELDFORSALEASSETS": "",
    "SSE_OTHHEREQUITYINVESTMENT": "231316917.000000000000000000",
    "SSE_DERIVATIVEFAS": "",
    "SSE_INVESTMENTSATFVTPORL": "",
    "SSE_POLICYPLEDGELOANS": "",
    "SSE_CERTIFICATESOFDEPOSIT": "",
    "SSE_INTERESTRECEIVABLE": "",
    "SSE_UNSETTLEDRECEIVABLESASSETS": "",
    "SSE_SHORTTERMSECURITIES": "",
    "SSE_DIVIDENDSRECEIVABLE": "",
    "SSE_LOANSANDADVANCES": "",
    "SSE_LONGTERMSALARIESPAYABLE": "",
    "SSE_REINSUPREMIUMSPAYABLE": "",
    "SSE_OEIPREFERENCESHARES": "",
    "SSE_OTHERLONGTERMASSETS": "4916018.050000000000000000",
    "SSE_FLSCARRIEDATFVTPORL": "",
    "SSE_OTHERCURRENTLIABILITIES": "1503175342.460000000000000000",
    "SSE_OEIPERPETUALBONDS": "1750000000.000000000000000000",
    "SSE_CASH": "",
    "SSE_TOTALLIABILITIES": "36323704636.630000000000000000",
    "SSE_NETVALUEOFPPE": "13681367182.630000000000000000"
  }
]
},
"status": "success"
}
}

```

Note: The announcement data list returned by the interface is sorted in descending order according to the data update time, that is, the latest one appears first. If there are

duplicate data in the same reporting period and the same fiscal year, the latest data shall prevail.

C.3 Reference Data

Reference data is a structured reference data product which intends to provide basic and static market data information of listed securities of Shanghai Stock Exchange.

To provide unified and standardized static data, reference data includes:

- Trading Day Information
- Suspension Information
- Dividend And Bonus
- Daily IPO Overview
- Annual IPO Overview
- Equity Fundamental Data
- Capital Structure
- Constituents Of Indexes
- Market Overview
- Monthly Overview
- Market Close Information
- Block Trading Information
- ETF NAV
- Convertible Bonds Information
- Weekly ETF Subscription and Redemption Information
- Bond Repurchase Conversion Rate of Standard Bonds
- ETF Subscription and Redemption Information
- Financial Report / Index
- Constituents of ETFs

Product Category	Type of Category	Name of Document	Update Frequency	Update Time
62	Trading Calendar Data	Trading Calendar YYYYMMDD_TRADEDAY.txt	D	T+1 8:45
	Securities Basic Data	Securities Basic Information YYYYMMDD_STOCKINFO.txt	D	T+1 8:45
		Share Capital	D	T+1

		YYYYMMDD_SHARECAPITAL.txt		8:45
		Index Constitution List YYYYMMDD_CONSTITUENTINFO.txt	D	T+1 8:45
Market Basic Data		Listed Companies Financial Report YYYYMMDD_FINREPORT.txt	D	T+1 8:45
		Listed Companies Financial Figure YYYYMMDD_FININDEX.txt	D	T+1 8:45
		ETF Subscription Redemption Data YYYYMMDD_ETFMASTER.txt	D	T+1 8:45
		ETF Constitution List YYYYMMDD_ETFCONSTITUENT.txt	D	T+1 8:45
		Weekly ETF Subscription & Redemption Statistics YYYYMMDD_ETFSUBSTAT.txt	W1	T+1 8:45
		Fund Value YYYYMMDD_FUNDVALUE.txt	D (Daily update is not guaranteed)	T+1 8:45
		Bond Repo Ratio YYYYMMDD_BONDREPORATIO.txt	D	T+1 8:45
		Convertible Bond Information YYYYMMDD_CONVERTBONDS.txt	D	T+1 8:45
		North Bound Target List YYYYMMDD_NTARGETLIST.txt	D	T+1 8:45
	Trading Reference Data		Historical Suspension Information YYYYMMDD_SUSP_HIS.txt	D
		Rights & Dividend Data YYYYMMDD_RIGHTSDATA.txt	D	T+1 8:45
		STAR Board Abnormal information YYYYMMDD_KSHABNINFO.txt	D	T+1 8:45
Post Trade Reference Data		Daily trading statistics YYYYMMDD_TRDSTATIS_D.txt	D	T+1 8:45
		Monthly trading statistics YYYYMMDD_TRDSTATIS_M.txt	M5	T+1 8:45
		Securities closing statistics YYYYMMDD_CLSQUOT.txt	D	T+1 8:45
		Block trades statistics YYYYMMDD_POSTRADE.txt	D	T+1 8:45

	IPO Reference Data	Daily IPO statistics YYYYMMDD_ISSUE_D.txt	D	T+1 8:45
		Yearly IPO statistics YYYYMMDD_ISSUE_M.txt	M5	T+1 8:45

Refreshing frequency and refreshing time symbols:

D: Trading Day

WX: Xth trading day of every week

MX: Xth trading day of every month

T: Transaction Date

File Format

The data files are named in the format: YYYYMMDD_XXXXX.txt, the meaning of each field is shown in Table 1-1.

Table 1-1 Data File Format Description

File Name Definition	Example Shown	Remarks
Date	YYYYMMDD	File creation date, in Year Month Day (e.g 20111103)
Filename	XXXXX	Fixed file subject name
File extension	txt	File extension

The data file format specification is shown in Table 1-2.

Table 1-2 Data File Format Specification

Format	Type	Remarks
Character Set	None	The encoding in the txt file is gbk, and the flg file is UTF-8
File Header	None	BOM header without UTF-8
Record separation method	Line Feed	Each record is ended with Line-Feed(0A)
Separator		Vertical bar separator, beginning and ending fields do not contain vertical bar separator
Decimal Sign	.	Decimal sign
Thousands Separator	None	There are no thousand separators in thousands, millions places, etc.
Whether the length of the field is fixed	No	The length of the field is not fixed, and the length is subject to the actual content

File List

Filename: mainref_list.txt

File description: The document list is issued daily, revealing the list of all documents issued on the day.

Field	Definition	Format and example
FILENAME	Filename	YYYYMMDD: 20190410
FILEDATE	File creation date	Format: 600000
MD5	MD5 value	Character Format

Note: File list has still not yet been disseminated.

Data Content Description

1 Trading Date Data

1.1 Trading Calendar Data

The filename of the trading calendar data is: YYYYMMDD_TRADEDAY.txt, describing Shanghai market trading calendar, including trading day and non-trading day. The specific data content is shown in Table 2-1.

Table 2-1 Trading Calendar Data File Format

Field	Definition	Field Value Description	Format and Example
DATE			YYYYMMDD: 19000101
ISTRADE	Whether it is trading day	0 Non-trading day 1 Trading Day	Character Format: 1
DESCRIPTION	Non-trading day description		Character Format: 1 month 1 day
EXCHANGECODE	Exchange code		Character Format: SH

2 Security Basic Information Data

2.1 Security Basic Information

The filename of security basic information data is: YYYYMMDD_STOCKINFO.txt, describing the basic information of securities listed in Shanghai Stock Exchange and China Securities Index. The specific data content is shown in Table 2-2.

Table 2-2 Security Basic Information File Format

Field	Definition	Format and Example
DATADATE	Data Date	YYYYMMDD: 20190410
SECODE	Security Code	Character Format: 600000
SYMBOL	ISIN Code	Character Format: CNSH06000002
PROTYPE	Instrument Category	Character Format: EQUITY
SETYPE	Security Type	Character Format: ES 'ES' represents stock; 'EU' represents fund; 'D' represents bond; 'RWS' represents warrants; 'FF' represents futures(Reference: ISO10962), Integrate asset management plan, bond pre-issuance are categorized in 'D'
SUBSETYPE	Security Sub-type	Customized detailed security categories reference: GBF Treasury Bond GBZ interest-free government bonds DST Treasury Bond Distribution (only for the distribution stage) DVP Corporate Bond (Local Debt) Distribution CBF corporate bonds CCF Convertible Corporate Bonds CPF corporate bonds (or local bonds) FBF financial institutions issue bonds CRP pledged government bond repo BRP pledged corporate bond repo ORP buyout bond repo CBD Separated Convertible Bond OBD other bonds CEF Closed-End Fund OEF open-end fund EBS Exchange Traded Funds (Buying and Selling) OFN other funds ASH stocks traded in RMB

		BSH stocks traded in U.S. dollars CSH International Board Stock OEQ other stocks CIW Enterprise Issue Warrant COV Covered Warrant FEQ individual stock futures FBD bond futures OFT other futures AMP collective asset management plan WIT national debt pre-issuance LOF LOF Fund OPS public issuance of preferred shares PPS non-public issuance of preferred shares QRP offer repurchase CMD control instruction (reuse of ID authentication and password service products CMD securities sub-category)
EXCHANGECODE	Exchange Code	Character Format: SH
SENAME_FULL	Full name in Chinese	Character Format: 浦发银行
SENAME	Chinese Abbreviation	Character Format: 浦发银行
PINYIN	PINYIN Abbreviation	Character Format: PFYH
ENGNAME	English Abbreviation	Character Format: SPD BANK
CUR	Trading Currency	Character Format: CNY US Dollar: USD; RMB: CNY; (Reference ISO4217)
TOTALSHARE	Total Number of Shares	Character Format: 2935208.040000
CIRCSKAMT	Tradable Equity	Character Format: 2810376.390000
PARVALUE	Par Value	Character Format: 1
PREPRICE	Previous Closing Price	Character Format: 11.2400
VALUECUR	Par Value Currency	Character Format: CNY
ISSUEDATE	Issue Date	Character Format: 19000101
LISTSTATUS	Listing Status	Character Format: 1 0: Not yet listed(pending for listing)

		1: Listed 2: Delisted 3: Unlisted
ISSUEPRICE	Issuing Price	Character Format: 10.0000
PAUSEDATE	Date of suspension of listing	Character Format:
LISTDATE	List Date	Character Format: 20080605
LISTOPPRICE	Open Price of the first day of listing	Character Format: 29.5000
DELISTDATE	Delist Date	Character Format:
DELISTCPRICE	Closing Price before delisting	Character Format:
LASTTRADDAE	Last Trading Day	Character Format:
FINANCFLAG	Financing Flag	Character Format: T 'T' means securities that are subjected to financing, 'F' means securities that are not subjected to financing
UNDERLYFLAG	Securities Lending Flag	Character Format: T 'T' means securities that are subjected to securities lending, 'F' means securities that are not subjected to securities lending.
PRODUCTSTATUS	Product Status Flag	Character Format: D F This field is a 20-character string. The meaning of each character is as the following. Blank for no specific meaning. The 1st character: 'N' indicates listing on the first day. The 2nd character: 'D' indicates exit right. The 3rd character: 'R' indicates ex-dividend. The 4th character: 'D' indicates normal domestic trading instrument, 'S' indicates stock risk warning instrument, 'P' indicates delisting instrument, 'T' indicates delisting

		<p>transfer instrument, and ‘U’ indicates preferred stock instrument.</p> <p>The 5th character: ‘Y’ indicates the instrument is a depositary receipt.</p> <p>The 6th character: ‘L’ indicates the suitability requirement for bond investors, ‘M’ indicates the suitability requirement for bond institutional investors.</p> <p>The 7th character: ‘F’ indicates instrument that is closed at 15:00, ‘S’ indicates instrument that is closed at 15:30, and empty indicates that instrument is not listed on the auction matching platform, which is meaningless.</p> <p>The 8th character: ‘U’ indicates the stock or depositary receipt of the issuer that has not yet made a profit at the time of listing. After the issuer makes a profit for the first time, the special character will be cancelled. This field is only valid for instrument listed on STAR board.</p> <p>The 9th character: ‘W’ indicates the issuer’s stock or depositary receipt with a voting right difference arrangement. This field is only valid for instrument listed on STAR board.</p>
CSRCLEVEL1NAME	Securities Regulatory Commission Industry	Character Format: Financial industry
GICSLABEL1NAME	GICS Industry Level1	Character Format: Finance
SWLEVEL1NAME	Shenwan Industry Level 1	Character Format: Bank
CSILEVEL1NAME	China Securities Industry Level 1	Character Format: Finance and Property
HSILEVEL1NAME	Hang Seng Industry Level 1	Character Format:

PROVINCENAME	Province Name	Character Format: Shanghai
CITYNAME	City Name	Character Format:

2.2 Security Equity Structure

The file name of Security Equity Structure is: YYYYMMDD_SHARECAPITAL.txt, describing the equity structure information of Shanghai Stock Exchange Securities. The specific data content is shown in Table 2-3.

Table 2-3 Securities equity structure file format

Field	Definition	Format and Example
TRADE_DATE	Data Date	YYYYMMDD: 20190331
SEC_CODE	Security Code	Character Format: 600283
LASTCHANGEDATE	Date of the last change	YYYYMMDD: 20190302
CHANGEREASON	Change Reason	Character Format: Other Listing
TOTALSHARE	Total Share	Number Format: 352995758.000000
NONTRADABLESHARE	Non-tradable Share	Number Format: 0.000000
FLOWSHARE	Tradable Equity	Number Format: 352995758.000000
AUTHORIZEDSHARE	Authorized Share Capital (H Share)	Number Format: 0.000000
HSHARE	H share capital (H share)	Number Format: 0.000000
EXCHANGECODE	Exchange Code	Character Format: SH

2.3 Index Constituent Stock Information

The filename of index constituent stock information is: YYYYMMDD_CONSTITUENTINFO.txt, describing the index constituent information. The specific data content is shown in Table 2-4.

Table 2-4 index constituent stock information file format

Field	Definition	Format and Example
DATADATE	Data Date	YYYYMMDD: 20190410
INDEXCODE	Index Code	Character Format: 000001
INDEXNAME	Index Name	Character Format: 上证指数
INDEXMARKET	Index Market	Character Format: SH
SECURITYCODE	Security Code	Character Format: 600000

EXCHANGECODE	Exchange Code	Character Format: SH
INDEXMARK	Index Source	Character Format: 上证系列 SSE

3 Market Data

3.1 Financial Statement of Listed Company

The filename of financial statement of listed company is: YYYYMMDD_FINREPORT.txt, describing the financial statement information of Shanghai Stock Exchange stocks. The information is provided according to the specific disclosure time of the listed company. If there is no data on that day, the file will be empty. The specific data content is shown in Table 2-5.

Table 2-5 Financial statement of listed company file format

Field	Definition	Format and Example
DATADATE	Data Date	YYYYMMDD: 20190331
SECURITYCODE	Security Code	Character Format: 600004
REPORTTYPE	Report Quarter YYYYQ	Character Format: 20191
PUBDATE	Publish Date	YYYYMMDD: 20190331
EXCHANGECODE	Exchange Code	Character Format: SH
TOTALASSET	Total Assets	Number Format: 25523239604.14
CURRENTASSET	Current Assets	Number Format: 2476215870.47,
FIXEDASSET	Fixed Assets	Number Format: 0.00
OTHERASSET	Other Assets	Number Format: 539303783.41
TOTALLIABILITY	Total Liabilities	Number Format: 9523122713.21
CURRENTLIABILITY	Current Liabilities	Number Format: 7977669285.65
TOTALEQUITY	Total equity attributable to shareholders of listed companies	Number Format: 15851920655.50
CAPITALRESERVE	Capital Reserve	Number Format: 6676758244.35
TOTALOPERREVENUE	Total Operational Revenue	Number Format: 0.00
OPENPROFIT	Profit from principal	Number Format:

	operations	372623205.65
TOTALPROFIT	Total Profit	Number Format: 333281784.31
NETPROFIT	Net profit attributable to shareholders of listed companies	Number Format: 223593783.47
UNDISTRIBUTEDPROFIT	Undistributed Profit	Number Format: 223593783.47
NETCASHFLOWOPER	Net Operating Cash Flow	Number Format: 393182222.78
NETCASHFLOWINV	Net Investment Cash Flow	Number Format: - 456238208.96
NETCASHFLOWFINA	Funding Cash Flow Amount	Number Format: - 1324393503.08
CASHEQUINETINCR	Net increase in cash and cash equivalents	Number Format: - 1387449489.26

3.2 Financial Indicators of listed Company

The filename of financial indicators of listed company is: YYYYMMDD_FININDEX.txt, describing the financial indicator information of the Shanghai Stock Exchange listed company, calculated according to the latest financial reports of listed companies and related indicators. The specific data content is shown in Table 2-6.

Table 2-6 Financial indicators of listed company file format

Field	Definition	Format and Example
DATADATE	Data Date	YYYYMMDD: 20190331
SECURITYCODE	Security Code	Character Format: 00001
REPORTTYPE	Report Quarter YYYYQ	Character Format: 20184
PUBDATE	Publish Date	YYYYMMDD: 20181231
EXCHANGECODE	Exchange Code	Character Format: HK
REPORTFORMAT	Accounting report format (For Hong Kong stocks)	Character Format: ”

FORMERBASICEPS	Net Profit/Total Equity in Former Year (%)	Number Format: 8.675360
ESTIMATEDEPS	Annual estimated net profit/total equity (%)	Number Format: 8.675360
BVPS	Book Value Per Share	Number Format: 99.243857
NETCASHFLOWPS	Net Cash Flow Per Share	Number Format: - 4.776745
RETAINEDEARNINGPS	Retained Earnings Per Share	Number Format: 128.220856
NETINTERESTRATEOPER	Operating Net Profit Margin	Number Format: 332.720000
GROSSPROFITMARGIN	Gross Profit Margin (%)	Number Format: 60.460000
MAINOPERPROFITMARGIN	Main Operating Profit Margin (%)	Number Format: 17.750000
OPERATINGPROFITMARGIN	Operating Net Profit Margin (%)	Number Format: 16.810000
ANNUALROE	Annualized Return on Equity (%)	Number Format: 8.900000
CURRENTRATIO	Current Ratio (%)	Number Format: 1.550000
QUICKRATIO	Quick Ratio (%)	Number Format: 1.440000
LONGTERMDEBTEQUITYRATIO	Long-term Debt to Shareholders' Equity Ratio (%)	Number Format: 29.671302
EQUITYRATIO	Shareholders' Equity Ratio (%)	Number Format: 47.950000
ACCOUNTRECTURNOVER	Accounts Receivable Turnover Rate (%)	Number Format: 17.990000
INVENTORYTURNOVER	Inventory Turnover (%)	Number Format: 4.860000
OPERREVENUEYOY	Year-on-year Growth in Operating Revenue (%)	Number Format: 11.510000
NETPROFITYOY	Year-on-year Growth in Net Profit (%)	Number Format: 6.830000
BASICEPSYOY	Year-on-year Growth in	Number Format:

	Basic Earnings Per Share (%)	11.100000
OPERATINGPROFITYOY	Year-on-year Growth in Operating Profit (%)	Number Format: 29.640000
TOTALASSETYOY	Year-on-year Growth in Total Assets (%)	Number Format: 12.000000
EPS	Earnings Per Share	Number Format: 8.672358
LASTPARENETP	Static P/E Ratio Factor	Number Format: 33454200000.000000
NOWPARENETP	Dynamic P/E Ratio Factor	Number Format: 33454200000.000000

3.3 ETF Creation and Redemption Information

The filename of ETF creation and redemption information is: YYYYMMDD_ETFMASTER.txt, describing the creation and redemption of Shanghai Stock Exchange listed ETF funds. The fund company is responsible for the authenticity and accuracy of the relevant content. If the information is inconsistent with the information in the announcement file issued by the SSE via satellite after 8 o'clock, the announcement information issued by the satellite shall prevail. The specific data content is shown in Table 2-7.

Table 2-7 ETF purchase and redemption information file format

Field	Definition	Format and Example
DATADATE	Data Date	YYYYMMDD: 20181210
ISINCODE	ETF ISIN Code	Character Format: 01
FUNDINSTRUMENTID1	Fund Primary Market Redemption Code	Character Format: 510011
FUNDINSTRUMENTID2	Fund Secondary Market Redemption Code	Character Format: 510010
FUNDNAME	Fund Name	Character Format: 治理 ETF
FUNDCOMPANYNAME	Fund Company Name	Character Format: 施罗 德基金

UNDERLYINGINDEX	Underlying Index Code	Character Format: 000021
UNDERLYINGINDEXISINCODE	Underlying Index ISIN Code	Character Format: ”
CREATIONREDEMPTIONUNIT	Creation Redemption Unit	Character Format: 1000000
TRADINGDAY	Trading Day	YYYYMMDD: 20181210
PRETRADINGDAY	Previous Trading Day	YYYYMMDD: 20181207
NAVPERCU	Net Value of The Smallest Redemption Unit on The Previous Day	Number Format: 1012357.92
NAV	Net Value of Fund Units on The Previous Day	Number Format: 1.012
PRECASHCOMPONENT	Cash Component on The Previous Day	Number Format: 989.92
CASHDIVIDEND	Smallest Fund Unit Cash Dividend	Number Format: 0
ESTIMATEDCASHCOMPONENT	Cash Component on T Day	Number Format: 986.92
MAXCASHRATIO	Total Cash Replacement Ratio	Number Format: 0.3
CREATIONLIMIT	Creation Limit on The Day	Number Format: 0
REDEMPTIONLIMIT	Redemption Limit on The Day	Number Format: 250000000
PUBLISHIOPVFLAG	Flag indicating if the Indicative Optimized Portfolio Value needed to be revealed	Character Format: Y Flag indicating if the Indicative Optimized Portfolio Value needed to be revealed Y – IOPV is calculated by the trading host and

		<p>released through market data</p> <p>B - The trading host does not calculate IOPV but publishes it through market data</p> <p>N – N-The trading system does not calculate IOPV, nor does it need to be released through market data</p> <p>For cross-border ETFs, the value of this field should be B, but the system does not perform verification</p>
CREATEREDEMPTIONSWITCH	Creation/Redemption Switch	<p>Character Format: 1</p> <p>0 – Not allow to be created and redeemed</p> <p>1 – Allow to be created and redeemed</p> <p>2 – Only allow to be created</p> <p>3 – Only allow to be redeemed</p>
RECORDNUMBER	Number of constituents	Character Format: 100

3.4 ETF Constituent Securities Information

The file name of the ETF constituent securities information is YYYYMMDD_ETFCONSTITUENT.txt, describing the information content of the Shanghai Stock Exchange ETF fund constituent stocks. The fund company is responsible for the authenticity and accuracy of the relevant content. If the information is inconsistent with the information in the announcement file issued by the SSE via

satellite after 8 o'clock, the announcement information issued by the satellite shall prevail. The specific data content is shown in Table 2-8.

Table 2-8 ETF Constituent Securities Information file format

Field	Definition	Format and Example
DATADATE	Data Date	YYYYMMDD: 20190830
ISINCODE	ETF ISIN Code	Character Format: ”
FUNDINSTRUMENTID1	Fund primary market redemption code	Character Format: 510011
FUNDINSTRUMENTID2	Fund secondary market redemption code	Character Format: 510010
INSTRUMENTID	Constituent Securities ID	Character Format: 600000
INSTRUMENTNAME	Constituent Securities Abbreviations	Character Format: 浦发 银行
QUANTITY	Number of Securities	Character Format: 2600
SUBSTITUTIONFLAG	Substitution Flag	Character Format: 1 Indicates whether the constituent security can be replaced by cash 0 – cannot be replaced in SSE 1 – can be replaced by SSE 2 – must be replaced in SSE 3 – replaced by cash in Shenzhen Stock Exchange 4 – must be replaced by cash in Shenzhen Stock Exchange 5 – replaced by cash for

		either not Shanghai nor Shenzhen Stock Exchange constituent stock 6 – must be replaced by cash for either not Shanghai nor Shenzhen Stock Exchange constituent stock
PREMIUMRATE	Premium Rate	Number Format: 0.1
SUBSTITUTIONCASHAMOUNT	Substitution Cash Amount	Number Format: 0

3.5 Weekly ETF Creation and Redemption Statistics

The file name of the weekly ETF creation and redemption data is YYYYMMDD_ETFSUBSTAT.txt, describing the weekly creation and redemption data statistics of the Shanghai Stock Exchange ETF. The data is provided on the first trading day of each week, the specific data content is shown in Table 2-9.

Table 2-9 Weekly ETF creation and redemption statistics file format

Field	Definition	Format and Example
STATDATE	Statistics Date	YYYYMMDD: 20110401
SECCODE	ETF Code	Character Format: 510130
ECVOL	Weekly Creation Volume (in 100 million)	Number Format: 0.08
ERVOL	Weekly redemption Volume (in 100 million)	Number Format: 7.23
CHGVOL	Weekly Net Share Change(亿份)	Number Format: -0.26

3.6 Fund Net Value

The file name of the fund's net value is YYYYMMDD_FUNDVALUE.txt, describing the fund's net value and other related information. The code of the fund is different from the code system of the Shanghai Stock Exchange. The data comes from the XBRL file

provided by the fund company daily (Daily update is not guaranteed). The specific data content is shown in Table 2-10.

Table 2-10 Fund net value file format

Field	Definition	Format and Example
UPDATEDATE	Update Date	YYYYMMDD: 20110401
FUNDCODE	Fund Code	Character Format: 510160
FUNDABBR	Fund Abbreviation	Character Format: 小康 ETF
FUNDMNGR	Fund Manager	Character Format: 南方基金管理有限公司
FUNDNAV	Fund Net Asset Value	Number Format: 0.8878

3.7 Bond Repurchase Conversion Rate of Standard Bonds

The file name of Bond Repurchase Conversion Rate of Standard Bonds is YYYYMMDD_BONDREPORATIO.txt, describing the bond repurchase conversion rate of standard bond on daily basis. The specific data content is shown in Table 2-11.

Table 4-11 Bond repurchase conversion rate of standard bonds file format

Field	Definition	Format and Example
TRADEDATE	Trading Date	YYYYMMDD: 20110401
SECCODE	Security Code	Character Format: 010107
SECABBR	Security Abbreviation	Character Format: 05 国债(12)
DISCRATE	Conversion Rate	Number Format: 0.970

3.8 Convertible Bond Conversion Information

The file name of the Convertible Bond Conversion Information is YYYYMMDD_CONVERTBONDS.txt, describing the convertible bond conversion information. The specific data content is shown in Table 2-12.

Table 2-12 Convertible bond conversion information file format

Field	Definition	Format and Example
DATADATE	Data Date	YYYYMMDD: 20190410
BONDCODE	Bond Code	Character Format: 110030
SKCODE	Stock Code	Character Format: 600185
CVTPRICE	Convertible Price	Character Format: 6.94

CBPRICE	Convertible Bond Price	Character Format: 104.72
SKMARKET	Market	Character Format: 001002

3.9 Northbound Securities Targets List

The file name of the Northbound Securities Target List is YYYYMMDD_NTARGETLIST.txt, describing the list of securities targets for A-Share Northbound trading. The specific data content is shown in Table 2-13.

Table 2-13 Northbound securities targets list file format

Field	Definition	Format and Example
DATADATE	Data Date	YYYYMMDD: 20190410
REFDATATYPE	Reference Data Type	Character Format: R0407
SECCODE	A-Share Security Code	Character Format: 600000
TARGETTYPE	A-Share Target Type	Character Format: 1 1: A-Share Target Type (Buyable and sellable)

4 Trading Reference Data

4.1 Historical Suspension Information

The file name of the Historical Suspension Information is YYYYMMDD_SUSP_HIS.txt, describing the historical suspension information until the trading day T. The specific data content is shown in the Table 2-14.

Table 2-14 Historical suspension information file format

Field	Definition	Format and Example
DATADATE	Data Date	YYYYMMDD: 20190410
SECCODE	Security Code	Character Format: 600360
SECABBR	Security Abbreviation	Character Format: 华微电子
SUSPREASON	Suspension (Resumption) Reason	Character Format: 配股
SUSPDATE	Starting Date of Suspension	YYYYMMDD: 20190404
RETRADDATE	Date of the Resumption of trading	YYYYMMDD: 20190415

SUSPSTAT	Suspension (Resumption) Status	<p>Character Format: 4</p> <p>Instructions for handling continuous trading suspension types:</p> <p>If the securities code is in the "Suspend and Resumption Data File" of the company's management department, and the data usage date is between the starting date of trading suspension and the ending date of trading suspension, it will be '4'. In the case of continuous trading suspensions, the trading resumption date has not been announced and the data usage date is later than or on the suspension date, the status is also '4'. In the case of trading resumption, if the suspension date is not announced, and the data usage date is earlier than the trading resumption date, the status is also '4'</p> <p>If it is (the suspension termination date + 1) the trading day, it will be '3';</p> <p>Instructions of handling temporary suspension types:</p> <p>If the securities code is in the "Temporary Suspension" of the Company Management Department, and the data usage date is on the trading suspension date, and the trading suspension period = 'all day', then it is '1',</p> <p>If the trading suspension period='9:30-10:30', then it is '2', otherwise it is '0' (in the case of continuous trading suspensions, if the suspension date is announced and the suspension date is earlier than the data</p>
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		usage date, and the status is also '0' .) Status description: 0-other; 1- suspension of trading whole day; 2- suspension of trading for 1 hour; 3- end of suspension; 4- continuous suspension;
EXCHANGECODE	Exchange Code	Character Format: SH

4.2 Dividend Distribution Data

The file name of the Dividend Distribution Data is YYYYMMDD_RIGHTSDATA.txt, describing the historical dividend distribution data of the listed securities on SSE. The specific data content is shown in Table 2-15.

Table 2-15 Dividend distribution data file format

Field	Definition	Format and Example
TRD_DATE	Data Date	YYYYMMDD: 20070625
SEC_CODE	Security Code	Character Format: 000629
SEC_NAME	Security Name	Character Format: 攀钢钒 钛
EXCHANGECODE	Exchange Code	Character Format: SZ
CORP_ANN_ALERT	Corporate Action Alert	Character Format: ”
BON_REG_DATE	Bonus Registration Date (distribution)	YYYYMMDD: 20070622
BON_EX_DATE	Bonus Ex-dividend Date	YYYYMMDD: 20070625
BON_LIST_DATE	Bonus Stock Listing Date	YYYYMMDD: 20070625
BON_RATIO	Bonus Stock Ratio	Number Format: 0.1000000000
CAPITAL_REG_DATE	Capital Registration Date(increase)	YYYYMMDD: 20070622
CAPITAL_EX_DATE	Capital Ex-right Date	YYYYMMDD: 20070625
CAPITAL_LIST_DATE	Capital Listing Date	YYYYMMDD: 20070625
CAPITAL_RATIO	Capital Increasing Ratio	Number Format: 0.1000000000
DIV_REG_DATE	Dividends Registration Date	YYYYMMDD: 20070622
DIV_EX_DATE	Dividend ex-dividend	YYYYMMDD: 20070625

	date	
DIV_PRICE	Dividend amount per share	Number Format: 0.1000000000
RIGHT_OFFER_REG_DATE	Stock Right Registration Date (Allotment)	YYYYMMDD: 20070625
RIGHT_OFFER_EX_DATE	Allotment ex-right date	YYYYMMDD: 20070625
RIGHT_OFFER_LIST_DATE	Allotment listing date	YYYYMMDD: 20070625
RIGHT_OFFER_PRICE	Allotment Price	Number Format: 0.1000000000
RIGHT_OFFER_EXEC_RATIO	Proportion of actual allotment	Number Format: 0.1000000000

4.3 STAR Board Abnormal Trading Information

The file name of the STAR Board Abnormal Trading Information is YYYYMMDD_KSHABNINFO.txt , describing the public information during abnormal trading of securities on the STAR Board. The specific data content is shown in the Table 2-16.

Table 2-16 STAR board abnormal trading information file format

Field	Definition	Format and Example
DATADATE	Data Date	YYYYMMDD: 20190410
TRADEDATE	Trading Date	YYYYMMDD: 20190410
INDITYPE	Indication Type	Character Format: Y6 Character format: Y6 Y3 STAR Board securities appeared 3 times in 10 consecutive trading days, and the deviation of the daily closing price increase within 3 consecutive trading days reached 30% Y4 STAR Board securities appeared 3 times in 10 consecutive trading days. The deviation of the daily closing price within 3 consecutive trading days reached 30%. Y5 STAR Board Securities has a cumulative deviation of 100% from

		<p>the daily closing price increase within 10 consecutive trading days</p> <p>Y6 The deviation of the daily closing price of securities on the STAR Board for 10 consecutive trading days has reached 50%</p> <p>Y7 STAR Board Securities has a cumulative deviation of 200% from the daily closing price increase within 30 consecutive trading days</p> <p>Y8 STAR Board Securities has accumulated a total of 70% deviation from the daily closing price drop within 30 consecutive trading days</p> <p>G7 Securities subject to special suspension of trading (this document only provides G7 investor classified transaction information)</p>
EXCEPTIONSTART	Exception Start Date	<p>YYYYMMDD: 20190410</p> <p>For Y3 and Y4, it is the start date of the first occurrence of Y1/2; for example: the first occurrence date of Y1/2 is 20190514, and the statistical interval is 20190512-20190514, then it is 20190512</p>
EXCEPTIONEND	Exception End Date	<p>YYYYMMDD: 20190410</p> <p>For Y3 and Y4, it is the date of the third occurrence of Y1/2</p>
SECCODE	Security Code	Character Format: 600000
INSTRTYPE	Instrument Type	<p>Character Format: A</p> <p>A-STAR Board A-Share</p> <p>C- STAR Board CDR</p> <p>Securities types do not participate in the ranking of securities</p>
ABBREVIATIONS	Security Abbreviations	Character Format: 浦发银行

RANKING	Security Ranking	Number Format: 1
INDICATORS	Security Indicator	Number Format: 0.28 For Y3, Y4, it is not displayed
VOLUME	Volume during the trading abnormal periods	Number Format: 18 The unit is a share, and the interval refers to the period from the beginning of the abnormality to the end of the abnormality. For Y3 and Y4, it needs to calculate the volume from the start date of the first abnormal trading period to the day when the third time abnormal trading period occurs
TURNOVERS	Turnover during the trading abnormal periods	Number Format: 2000 The unit is yuan, and the interval refers to the period from the beginning of the abnormality to the end of the abnormality. For Y3 and Y4, it needs to calculate the turnover from the start date of the first abnormal trading period to the day when the third time abnormal trading period occurs
DIRECTIONS	Trading Directions	Character Format: B B: Buy S: Sell
CLASSIFICATION	Classification of the Investor	Character Format: A00 Natural person: A00 Small and medium investors: A10 Other natural persons: A20 Organization: D00 Shanghai Stock Connect: H00
INVESTORS	Description of the classification of the investor	Character Format: 自然人 自然人；中小投资者；其他自然人；机构；沪股通
TRADING	Number of transactions in	Character Format: 20

	the investor category	
AMOUNT	Investor classification range transaction amount	Number Format: 2888.88
ACCOUNTED	Market share of the transaction amount of the investor classification during the abnormal interval	Number Format: 0.26

5 After-market Reference Data

5.1 Daily Trading Statistics Overview

The filename of the Daily Trading Statistics Overview is YYYYMMDD_TRDSTATIS_D.txt, describing the daily statistical data of various types of securities on the SSE. The scope of statistics includes data on auction trading platforms, fixed income platforms and block trading platforms. The specific data content is shown in Table 2-17.

Table 2-17 Trading statistic file format

Field	Definition	Format and Example
TRADEDATE	Trading Date	YYYYMMDD: 20110401
SECTYPEDESC	Security Type Description	Character Format: 国债买断式回 购
TOTMKTVAL	Total Market Value (hundred million yuan)	Number Format: 189149.13
TRADEVOL	Volume (Ten thousand shares)	Number Format: 555692.09
TRADEAMT	Turnover (hundred million yuan)	Number Format: 1342.23
TOTFLTVAL	Circulation market value (hundred million yuan)	Number Format: 152477.96
AVGPERATIO	Average PE Ratio	Number Format: 22.77

5.2 Monthly Trading Statistics Overview

The filename of the Monthly Trading Statistics Overview is YYYYMMDD_TRDSTATIS_M.txt, describing the monthly transaction overview of

various types of securities on the SSE. The scope of statistics includes data on auction trading platforms, fixed income platforms and block trading platforms. The statistical deadline is the last trading day at the end of the month, and B shares are calculated in U.S. dollars. Provided on the 5th trading day of each month. The specific data content is shown in the Table 2-18.

Table 2-18 Monthly trading statistics overview file format

Field	Definition	Format and Example
STATDATE	Statistics Date	YYYYMMDD: 20110401
SECTYPEDESC	Security Type Description	Character Format: A 股
TRADEVOL	Volume	Number Format: 127977.89
TRADECNT	Transactions Count	Number Format: 18733.28
TRADEAMT	Turnover	Number Format: 36920.00
HIGHCNT	Highest Transactions Count	Number Format: 1035.98
HIGHCNTDATE	Highest Transactions Count Date	YYYYMMDD: 20110401
LOWCNT	Lowest Transactions Count	Number Format: 630.12
LOWCNTDATE	Lowest Transactions Count Date	YYYYMMDD: 20110401
HIGHTRADEVOL	Highest Volume	Number Format: 1679316.44
HIGHTRADEVOLDATE	Highest Volume Date	YYYYMMDD: 20110401
LOWTRADEVOL	Lowest Volume	Number Format: 946168.88
LOWTRADEVOLDATE	Lowest Volume Date	YYYYMMDD: 20110401
HIGHTRADEAMT	Highest Turnover	Number Format: 2074.72
HIGHTRADEAMTDATE	Highest Turnover Date	YYYYMMDD: 20110401
LOWTRADEAMT	Lowest Turnover	Number Format: 1199.09
LOWTRADEAMTDATE	Lowest Turnover Date	YYYYMMDD: 20110401

5.3 Securities Closing Data

The file name of the Securities Closing Data is YYYYMMDD_CLSQUOT.txt, describing the after-hours statistical data of a single security on the SSE. The statistical scope includes only the auction trading platform, excluding the data of the fixed income platform and the block trading platform. The specific data content is shown in the Table 2-19.

Table 2-19 Securities closing data file format

Field	Definition	Format and Example
TRADEDATE	Trading Date	YYYYMMDD: 20110401
SECCODE	Security Code	Character Format: 600002
PRECLOSEPRICE	Previous Close Price	Number Format: 22.7700
OPENPRICE	Open Price	Number Format: 22.4700
HIGHPRICE	Highest Price	Number Format: 22.9000
LOWPRICE	Lowest Price	Number Format: 22.3700
CLOSEPRICE	Close Price	Number Format: 22.6500
TRADECNT	Number of transactions (Count)	Number Format: 200231
TRADEVOL	Volume (ten thousand)	Number Format: 12500.02
TRADEAMT	Turnover (ten thousand yuan)	Number Format: 2250.23

5.4 Block Trades Data

The file name of the Block Trade Data is YYYYMMDD_POSTRADE.txt, describing the block trade statistics of a single security on the SSE on the trading day. The specific data content is shown in the Table 2-20.

Table 2-20 Block trade data file format

Field	Definition	Format and Example
TRADEDATE	Trading Date	YYYYMMDD: 20110401
SECCODE	Security Code	Character Format: 600002
TRADEPRICE	Block Trade Price	Number Format: 22.770
TRADEVOL	Block Trade Volume	Number Format: 56000
SELLBRANCHNAME	Sell Side Branch Name	Character Format: 中信证券有限公司上海市吴淞路营业 部
BUYBRANCHNAME	Buy Side Branch Name	Character Format: 中信证券有限公司上海市吴淞路营业 部
IF_DS	If it is dedicated platform	Character Format: 0 0: No 1: Yes

6 IPO Reference Data

6.1 Daily IPO Information

The file name of Daily IPO Information is YYYYMMDD_ISSUE_D.txt, describing the daily IPO data on SSE. The specific data content is shown in the Table 2-21.

Table 2-21 Daily IPO information file format

Field	Definition	Format and Example
TRADEDATE	Trading Date	YYYYMMDD: 20110401
SECCODE	Security Code	Character Format: 600255
SECABBR	Security Abbreviation	Character Format: 紫金矿业
ISSUECODE	Issue Code	Character Format: 700255
ISSUEDATE	Issue Date	YYYYMMDD: 20110801
ISSUEPRICE	Issue Price	Number Format: 38.200
ISSUEVOL	Issue Volume	Number Format: 7500.00
PRICINGVOLLIMIT	Issue Volume Limit (ten thousand share)	Number Format: 2.4000
ISSUEPERATIO	Issuance of diluted PE ratio	Number Format: 67.20
ISSUEPERATIO2	Issuance weighted PE ratio	Number Format: 67.20
ALLOTRATIO	Issuance allotting ratio (%)	Number Format: 1.23
LEADUNDERWRITER1	Lead underwriter 1	Character Format: 兴业证券有限公司
LEADUNDERWRITER2	Lead underwriter 2	Character Format: 兴业证券有限公司
LEADUNDERWRITER3	Lead underwriter 3	Character Format: 兴业证券有限公司
LEADUNDERWRITER4	Lead underwriter 4	Character Format: 兴业证券有限公司
LEADUNDERWRITER5	Lead underwriter 5	Character Format: 兴业证券有限公司
LEADUNDERWRITERREP	Sponsor representative of lead underwriter 1	Character Format: 兴业证券有限公司保荐人 XXX
LEADUNDERWRITERREP2	Sponsor representative of lead underwriter 2	Character Format: 兴业证券有限公司保荐人 XXX

6.2 Annual IPO Information

The file name of Annual IPO Information is YYYYMMDD_ISSUE_M.txt, describing the year-to-date market IPOs and market additional issuance statistics. The statistical deadline is the last trading day at the end of the month. Provided on the 5th trading day of each month. The specific data content is shown in the Table 2-22.

Table 2-22 Annual IPO information file format

Field	Definition	Format and Example
SYMBOL	Security Code	Character Format: 600087
SESNAME	Security Abbreviation	Character Format: 长航油运
ONLSUBCODE	Subscription code	Character Format
ONLSUBSNAME	Subscription name	Character Format
EXCHANGE	Exchange	Character Format
UWBEGDATE	Underwriting start date	YYYYMMDD: 20110303
UWENDDATE	Underwriting end date	YYYYMMDD: 20110303
ONLSUBBEGDATE	Online subscription start date	YYYYMMDD: 20110303
ONLSUBENDDATE	Online subscription end date	YYYYMMDD: 20110303
SECMKPLADATE	Secondary market placement date	YYYYMMDD: 20110303
LISTPUBDATE	Listing announcement date	YYYYMMDD: 20110303
LISTDATE	Listing date	YYYYMMDD: 20110303
ACTISSQTY	Issue quantity	Number Format: 2750000
ISSPRICE	Issue price	Number Format: 5.630
ACTTOTRAISEAMT	Amount raised	Number Format: 154825.00
PEAFT	Issuance PE ratio (diluted method)	Number Format: 36.47
ISSUEMODE	Issuing method	Character Format: 定向募集
LEADUWER	Lead underwriter	Character Format: 民生证券有限责任公司
ONLLOTWINRT	Issuance allotting ratio (%)	Number Format: 0.4785

7 Enumeration value description

Field	Enumeration	Description
EXCHANGE EXCHANGECODE	SH	Shanghai Stock Exchange
	SZ	Shenzhen Stock Exchange
	HK	Hong Kong Exchange Stock
	BJ	National Equities Exchange and Quotations
	DCE	Dalian Commodity Exchange
	CZCE	Zhengzhou Commodity Exchange
	SHFE	Shanghai Futures Exchange
	CFF	China Financial Futures Exchange

D. Delivery Methods

D.1 Company Announcements and Financial Statements and Notes

For our cloud platform clients, they can download the data via FTP in virtual machine (VM). For other clients, they can access FTP to download the data through internet.

D.2 Reference data

For our cloud platform clients, they can download the data via FTP in VM. For SSE Level-2 data vendors, they can receive the data via their existing VDE. For other clients, they can access FTP to download the data through internet.