**Specification File of SZSE High-frequency Market Quote Data**

**Stock\_status.txt**

|  |  |  |  |
| --- | --- | --- | --- |
| **Field Name** | **Field Abbreviation** | **Data Type** | **Notes** |
| Date of trade | TradeDate | N8 | Format: yyyymmdd |
| Data generation time | OrigTime | Int64 | The time when the stock exchange data is generated |
| Send time | SendTime | Int64 |  |
| Receipt time | recvtime | Int64 |  |
| Database entry time | dbtime | Int64 |  |
| Channel code | ChannelNo | uInt16 |  |
| Securities code | SecurityID | C8 |  |
| Securities code source | SecurityIDSource | C4 | 102 = Shenzhen Stock Exchange |
| Securities status | FinancialStatus | C8 |  |
| Margin trading buyout | FinancialLongFlag | C1 | Y=Yes, N=No |
| Margin trading sale | LendSecurityShortFlag | C1 | Y=Yes, N=No |
| Subscription | SubscribeFlag | C1 | Y=Yes, N=No |
| Redemption | RedeemFlag | C1 | Y=Yes, N=No |
| Subscription offer | OfferBuyFlag | C1 | Y=Yes, N=No |
| Stock conversion | ConvertStockFlag | C1 | Y=Yes, N=No |
| Resale | PutBackFlag | C1 | Y=Yes, N=No |
| Exercise (options) | ExerciseFlag | C1 | Y=Yes, N=No |
| Long open | LongOpenFlag | C1 | Y=Yes, N=No |
| Short open | ShortOpenFlag | C1 | Y=Yes, N=No |
| Gold ETF material purchase | GoldETFMaterial OfferbuyFlag | C1 | Y=Yes, N=No |
| Gold ETF material redemption | GoldETFMaterialRedeemFlag | C1 | Y=Yes, N=No |
| Advance acceptance of tender offer | ADReciveOfferFlag | C1 | Y=Yes, N=No |
| Removal of tender offer | RemoveOfferFlag | C1 | Y=Yes, N=No |
| Stock conversion canceled | ConvertStockCancelFlag | C1 | Y=Yes, N=No |
| Resale canceled | PutbackCancelFlag | C1 | Y=Yes, N=No |
| Pledge | PledgeFlag | C1 | Y=Yes, N=No |
| Release of mortgage | UnresolvedChargeFlag | C1 | Y=Yes, N=No |
| Voting right | Vote | C1 | Y=Yes, N=No |
| Stock pledge repurchase | StockPledgedRepurchase | C1 | Y=Yes, N=No |
| Real time split | RealtimeSplit | C1 | Y=Yes, N=No |
| Real time merge | RealtimeCombine | C1 | Y=Yes, N=No |
| Covered call | Covered Call | C1 | Y=Yes, N=No |
| Market maker offer price | MarketMakerOfferPrice | C1 | Y=Yes, N=No |

**Market Quote Snapshots**

Spot goods hq\_snap\_spot.txt MDStreamID = 010

Options hq\_snap\_option.txt MDStreamID = 040

Pledged repurchase hq\_snap\_pledge.txt MDStreamID = 020

Bond distribution hq\_snap\_bond.txt MDStreamID = 030

|  |  |  |  |
| --- | --- | --- | --- |
| **Field Name** | **Field Abbreviation** | **Data Type** | **Notes** |
| Date of trade | TradeDate | N8 | Format: yyyymmdd |
| Data generation time | OrigTime | Int64 | The time when the stock exchange data is generated |
| Send time | SendTime | Int64 |  |
| Receipt time | recvtime | Int64 |  |
| Database entry time | dbtime | Int64 |  |
| Channel code | ChannelNo | uInt16 |  |
| Securities code | SecurityID | C8 | Securities code |
| Securities code source | SecurityIDSource | C4 | 102 = Shenzhen Stock Exchange |
| Market quote type | MDStreamID | C3 | 010 = snapshot of the spot goods (stock, fund and bond etc.) centralized bidding020 = snapshot of pledged repurchase030 = snapshot of bond distribution040 = snapshot of options centralized bidding (all in 300111) |
| Previous closing price | PreClosePx | N(9,3) | Three decimal places |
| Price change 1 | PxChange1 | N(9,3) | Change compared with previous closing, three decimal places |
| Price change 2 | PxChange2 | N(9,3) | Change compared with today opening, three decimal places |
| Opening price | OpenPx | N(9,3) | Three decimal places |
| Highest price | HighPx | N(9,3) | Three decimal places |
| Bottom price | LowPx | N(9,3) | Three decimal places |
| Last price | LastPx | N(9,3) | Three decimal places |
| Number of trades | NumTrades | N9 |  |
| Total trade volume | TotalVolumeTrade | N12 |  |
| Total trade value | TotalValueTrade | N(17,3) | Three decimal places |
| P/E ratio 1 | PERatio1 | N(7,2) | Two decimal placesStock: price/last-year EPSBond: accrued interest per CNY100 par value |
| P/E ratio 2 | PERatio2 | N(7,2) | Two decimal placesStock: price/current-year EPSBond: yield-to-maturityFund: IOPV or net valueWarrant: premium rate |
| Stage of trading | TradingPhaseCode | C2 | Code for product trading phase:Codes at the zero bit position:S = start (before market open)O = batch auction at market openT = continuous tradingB = market breakC = closing auctionE = market closeH = trading halt A = after-hours tradingV = volatility interruptionCodes at the one bit position0 = normal status1 = trading suspension for a whole day |
| Total offer volume | totalofferqty | N12 |  |
| Weighted average offer price | weightedavgofferpx | N(9,3) |  |
| Total bid volume | totalbidqty | N12 | Agreement, with the quantity and the price are combined in one item |
| Weighted average bid price | weightedavgbidpx | N(9,3) | Agreement, with the quantity and the price are combined in one item |
| T-1 net value of funds | PreNAV | N(12,6) | Fund |
| Real-time reference net value of funds | RealTimeNAV | N(12,6) | Fund |
| Premium rate of warrants | WarrantPremiumRate | N(9,3) | Warrant |
| Upper circuit | UpLimitPx | N(9,3) |  |
| Lower circuit | DownLimitPx | N(9,3) |  |
| Contract volume | TotalLongPosition | N12 | The contract volume of derivatives |

**After-hours Pricing Trading Snapshot hq\_closeSnape.tzt**

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| --- | --- | --- | --- |
| **Field Name** | **Field Abbreviation** | **Data Type** | **Notes** |
| Date of trade | TradeDate | N8 | Format: yyyymmdd |
| Data generation time | OrigTime | Int64 | The time when the stock exchange data is generated |
| Send time | SendTime | Int64 |  |
| Receipt time | recvtime | Int64 |  |
| Database entry time | dbtime | Int64 |  |
| Channel code | ChannelNo | uInt16 |  |
| Market quote type | MDStreamID | C3 | 060 = with the closing price as the pricing basis061 = with the weighted average price of the trading volume as the pricing basis |
| Securities code | SecurityID | C8 |  |
| Securities code source | SecurityIDSource | C4 | 102 = Shenzhen Stock Exchange |
| Previous closing price | PreClosePx | N(9,3) | Three decimal places |
| Number of trades | NumTrades | N9 |  |
| Total trade volume | TotalVolumeTrade | N12 |  |
| Total trade value | TotalValueTrade | N(17,3) | Three decimal places |
| Stage of trading | TradingPhaseCode | C2 | Code for product trading phase:Codes at the zero bit position:S = start (before market open)O = batch auction at market openT = continuous tradingB = market breakC = closing auctionE = market closeH = trading halt A = after-hours tradingV = volatility interruptionCodes at the one bit position0 = normal status1 = trading suspension for a whole day |
| After-hours pricing: buying price | `buypx` | NUMBER(9,3) | (300611) when the market quote type is 060 061 |
| After-hours pricing: buying volume | `buynum` | NUMBER(12) | When the market quote type is 060 061 |
| After-hours pricing: selling price | `sellpx` | NUMBER(9,3) |  |
| After-hours pricing: selling volume | `sellnum` | NUMBER(12) | When the market quote type is 060 061 |

**Securities Market Quote Snapshot Levels**

**Spot goods snap\_level\_spot.txt MDStreamID = 010**

**Options snap\_level\_option.txt MDStreamID = 040**

**Pledged repurchase snap\_level\_pledge.txt MDStreamID = 020**

**Bond distribution snap\_level\_bond.txt MDStreamID = 030**

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| **Field Name** | **Field Abbreviation** | **Data Type** | **Notes** |
| Date of trade | TradeDate | NUMBER (8) | Format: yyyymmdd |
| Data generation time | OrigTime | Int64 | The time when the stock exchange data is generated |
| Send time | SendTime | Int64 |  |
| Receipt time | Recvtime | Int64 |  |
| Database entry time | dbtime | Int64 |  |
| Channel code | ChannelNo | uInt16 |  |
| Securities code | SecurityID | C8 |  |
| Securities code source | SecurityIDSource | C4 | 102 = Shenzhen Stock Exchange |
| Market quote type | MDStreamID | C3 | 010: spot goods (stocks, funds and bonds etc.) centralized bidding trading snapshot020: pledged repurchase trading snapshot030: bond distribution snapshot040: options centralized bidding trading snapshot (300111) |
| Offer price 1 | OfferPX1 | NUMBER(9,3) |  |
| Bid price 1 | BidPX1 | NUMBER(9,3) |  |
| Offer volume 1 | OfferSize1 | NUMBER(12) |  |
| Bid volume 1 | BidSize1 | NUMBER(12) |  |
|  | OfferPX2 | NUMBER(9,3) |  |
|  | BidPX2 | NUMBER(9,3) |  |
|  | OfferSize2 | NUMBER(12) |  |
|  | BidSize2 | NUMBER(12) |  |
|  | OfferPX3 | NUMBER(9,3) |  |
|  | BidPX3 | NUMBER(9,3) |  |
|  | OfferSize3 | NUMBER(12) |  |
|  | BidSize3 | NUMBER(12) |  |
|  | OfferPX4 | NUMBER(9,3) |  |
|  | BidPX4 | NUMBER(9,3) |  |
|  | OfferSize4 | NUMBER(12) |  |
|  | BidSize4 | NUMBER(12) |  |
|  | OfferPX5 | NUMBER(9,3) |  |
|  | BidPX5 | NUMBER(9,3) |  |
|  | OfferSize5 | NUMBER(12) |  |
|  | BidSize5 | NUMBER(12) |  |
|  | OfferPX6 | NUMBER(9,3) |  |
|  | BidPX6 | NUMBER(9,3) |  |
|  | OfferSize6 | NUMBER(12) |  |
|  | BidSize6 | NUMBER(12) |  |
|  | OfferPX7 | NUMBER(9,3) |  |
|  | BidPX7 | NUMBER(9,3) |  |
|  | OfferSize7 | NUMBER(12) |  |
|  | BidSize7 | NUMBER(12) |  |
|  | OfferPX8 | NUMBER(9,3) |  |
|  | BidPX8 | NUMBER(9,3) |  |
|  | OfferSize8 | NUMBER(12) |  |
|  | BidSize8 | NUMBER(12) |  |
|  | OfferPX9 | NUMBER(9,3) |  |
|  | BidPX9 | NUMBER(9,3) |  |
|  | OfferSize9 | NUMBER(12) |  |
|  | BidSize9 | NUMBER(12) |  |
|  | OfferPX10 | NUMBER(9,3) |  |
|  | BidPX10 | NUMBER(9,3) |  |
|  | OfferSize10 | NUMBER(12) |  |
|  | BidSize10 | NUMBER(12) |  |
| Total number of buy orders 1 | NUMORDERS\_B1 | NUMBER(10) |  |
| Number of displayed buy order 1 | NOORDERS \_B1 | NUMBER(10) |  |
| Queue of buy order 1 | ORDERQTY\_B1 | VARCHAR2(512) | Separate with | |
| Total number of sale order 1 | NUMORDERS\_S1 | NUMBER(10) |  |
| Number of displayed sale order 1 | NOORDERS \_S1 | NUMBER(10) |  |
| Queue of sale order 1 | ORDERQTY\_S1 | VARCHAR2(512) | Separate with | |

**Index Market Quote hq\_index.txt**

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| --- | --- | --- | --- |
| **Field Name** | **Field Abbreviation** | **Data Type** | **Notes** |
| Date of trade | TradeDate | N8 | Format: yyyymmdd |
| Data generation time | OrigTime | Int64 | The time when the stock exchange data is generated |
| Send time | SendTime | Int64 |  |
| Receipt time | recvtime | Int64 |  |
| Database entry time | dbtime | Int64 |  |
| Channel code | ChannelNo | uInt16 |  |
| Market quote type | MDStreamID | C3 | 309011，900 = market quote of index snapshots |
| Securities code | SecurityID | C8 |  |
| Securities code source | SecurityIDSource | C4 | 102 = Shenzhen Stock Exchange |
| Previous closing price | PreClosePx | N(9,3) | Three decimal places |
| Opening index | OpenPx | N(9,3) | Opening price, three decimal places |
| Highest index | HighPx | N(9,3) | Highest price, three decimal places |
| Lowest index | LowPx | N(9,3) | Bottom price, three decimal places |
| Current index | LastPx | N(9,3) | Last price, three decimal places |
| Number of trades | NumTrades | N9 |  |
| Total trade volume | TotalVolumeTrade | N12 |  |
| Total trade value | TotalValueTrade | N(17,3) | Three decimal places |
| Stage of trading | TradingPhaseCode | C2 | Code for product trading phase:Codes at the zero bit position:S = start (before market open)O = batch auction at market openT = continuous tradingB = market breakC = closing auctionE = market closeH = trading halt A = after-hours tradingV = volatility interruptionCodes at the one bit position0 = normal status1 = trading suspension for a whole day |

**Order**

**Spot goods hq\_order\_spot.txt MDstreamID = 011**

**Trade by agreement hq\_order\_agreement.txt MDstreamID = 051 or 052**

**Refinancing securities trading hq\_order\_refinance.txt MDstreamID = 071**

**Pledged repurchase trading hq\_order\_pledge.txt MDstreamID = 021**

**Options hq\_order\_option.txt MDstreamID = 041**

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| --- | --- | --- | --- |
| **Field Name** | **Field Abbreviation** | **Data Type** | **Notes** |
| Date of trade | tradedate | N8 |  |
| Data generation time | OrigTime | Int64 |  |
| Send time | SendTime | Int64 |  |
| Receipt time | recvtime | Int64 |  |
| Database entry time | dbtime | Int64 |  |
| Channel code | ChannelNo | uInt16 | Securities set code |
| Market quote type | MDStreamID | C3 | 010: spot goods (stocks, funds and bonds etc.) trading order by centralized bidding041: options trading order by centralized bidding051: trade by agreement for quotation of intention by order052: trade by agreement for pricing quotation by order071: refinancing trading quotation by order |
| Order sequence number | ApplSeqNum | Int64 | Message record number:Counting from 1 for every dayOne-way progressive increaseUnique in a day |
| Securities code | SecurityID | C8 |  |
| Securities code source | SecurityIDSource | C4 | 102 = Shenzhen Stock Exchange |
| Order price | Price | N(9,3) | Three decimal places |
| Order quantity | OrderQty | N(9) |  |
| Time of order | TransactTime | N(10) |  |
| Sale or buy orders | Side | C2 | 1 = buy, 2 = saleG = borrowing, F = lending |
| Type of order | OrderType | C2 | 1 = market order, 2 = limit order, U = peg best (available to 300192) |
| Confirm ID for pricing quotation | ConfirmID | N(9,3) | When ConfirmID is null, it indicates the quotation of intention. When ConfirmID is not null, it indicates pricing quotation.For the market quote types of 051 and 052(300592) |
| Contact person | Contactor | C20 | For the market quote types of 051 and 052(300592) |
| Contact information | ContactInfo | C50 | For the market quote types of 051 and 052(300592) |
| Term of expiration | ExpirationDays | N8 | Unit: dayFor the market quote type of 071(300792) |
| Type of expiration | ExpirationType | N8 | 1= fixed termFor the market quote type of 071(300792) |

**Trade**

**Spot Goods hq\_trade\_spot.txt MDstreamID =011**

**Trade by agreement** hq\_trade\_agreement.txt MDstreamID = 051or 052

**Refinancing securities trading** hq\_trade\_refinance.txt MDstreamID = 071

Pledged Repurchase Trading hq\_trade\_pledge.txt MDstreamID = 021

**Options hq\_trade\_option.txt MDstreamID = 041**

|  |  |  |  |
| --- | --- | --- | --- |
| **Field Name** | **Field Abbreviation** | **Data Type** | **Notes** |
| Date of trade | tradedate | N(8) |  |
| Data generation time | OrigTime | Int64 |  |
| Send time | SendTime | Int64 |  |
| Receipt time | recvtime | Int64 |  |
| Database entry time | dbtime | Int64 |  |
| Channel code | ChannelNo | uInt16 | Securities set code |
| Market quote type | MDStreamID | C3 | 011: spot goods (stocks, funds and bonds etc.) trading order by centralized bidding041: options trading order by centralized bidding021: pledged repurchase trading by order051: trade by agreement for for quotation of intention by order052: trade by agreement for pricing quotation by order071: refinancing trading quotation by order |
| Order sequence number | ApplSeqNum | Int64 | Message record number:Counting from 1Unique and progressive increase in a dayNot necessarily one-way progressive increase every other day |
| Securities code | SecurityID | C8 |  |
| Securities code source | SecurityIDSource | C4 | 102 = Shenzhen Stock Exchange(for convenience, the position is changed and different from the what's set in the agreement) |
| Bid order sequence number | BidApplSeqNum | Int64 | Counting from 10 stands for order unavailable |
| Offer order sequence number | OfferApplSeqNum | Int64 | Counting from 10 stands for order unavailable |
| Trade price | Price | N(9,3) | Three decimal places |
| Trade quantity | TradeQty | N(9) |  |
| Type of deal closed | ExecType | C2 | 4 = withdrawalF = done |
| Time of trade | tradetime | N10 |  |

Remark: The above data content and structure are subject to changes due to the system upgrades.