深圳证券交易所
SHENZHEN
STOCK EXCHANGE

Engineering Standard

Interface Specification of Data File Exchange of Shenzhen Stock Exchange 5th Trading System (Ver 1.42)

Shenzhen Stock Exchange

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REVISION LIST

Date of Issue	Version	Comments
Jan 2014	0.90	Establishment
Apr 2014	1.00 α	Amendment based on feedback on Ver0.90
Jun 2014	1.00 β	Field “SecurityType” in Securities Info changed from N2 to N4; Add the field “QtyUnit”; Add an “additional shares listing (12)” in field “Status“; The field "repo contract security" changed into RegularShare; Add a certain field for options; Auction Info file name changed into “Cashauction Info”, and no longer including option auction info; The definition of field “Type of settings” is the same as “Trading phase code” in the snapshort data; Add “Derivative Auction Info (derivativeauction)” file; Add three fields “EnglishName”, “SecurityIDSource” and “ClearingPrice” in the end-of-day market data file.
Sep 2014	1.00 γ	The field “WarrantClearingType” in “WarrantParams” of “Securities Info” is renamed to “DeliveryType”; “DeliveryMonth” in “OptionParams” of “Securities Info” is renamed to “DeliveryDay”; Add the field “DeliveryType”, “ExcerciseType” in “OptionParams”; Add the field “Currency” in “IndexInfo”; Add the field “MarginRatioParam1” & “MarginRatioParam2” in “Derivativeauctionparams”; Add the field “PriceTick” in “negotiationparams”; Delete the field “Lower limit of a buy amount” & “Lower limit of a buy quantity” in “afterhoursparams”; Add the filed “SecurityType”, “PrevClosePx” & “ContractPosition” in “securityclosemd”

Jan 2015	1.00 δ	Add the description of file exchange flow; Add the definition of Preferred stock params; Add the description of pcf file format; Information for Static Market Data is sent out twice before each trading day, related description is added. End-of-day static market data info is split into cash security file and derivative security file, “UnderlyingSecurityIDSource” is added in Securities Info; The English field name of “Whether support T+0” is changed from “DayTrade” to “DayTrading”; “share reform not complete”, “first listing day of share reform resume” are deleted,and add three more statuses “refinancing”, “online voting”, “contract adjustment” in “Security Status”; add “PriceCheckMode”; The type of “Ratio of repo contract security” is changed from N6(5) to N5(4); add the field “QualificationFlag”; The type of “Accrued interest per 100 yuan” is changed from N8(4) to N12(8). Add “ListType”, “DeliveryMonth”, delete “Adjusted” in OptionParams; “SecurityIDSource” is added in Statistics Info; “SecurityIDSource” is added in Cash Auction Info; “SecurityIDSource” is added in Derivative Auction Info; The English name of “Price increasing limit” is changed from “RisePrice” into “PriceUpperLimit”, English name of “Price falling limit” is changed from “FallPrice” into “PriceLowerLimit”. “SecurityIDSource” is added in Negotiation Trade Info, the English name of “Price increasing limit” is changed from “PriceUpLimit” into “PriceUpperLimit”, the English name of “Price falling limit” is changed from “PriceDownLimit” into “PriceLowerLimit”. “SecurityIDSource” is added in “After-hours-trading Info”; “SecurityIDSource” is added in Security Lending Info, the English name of “Rate” is changed from “Price” into “Rate”; “SecurityIDSource”, “EnglishName” are added in Online Issuance and Subscription Info; The English name of “Price up limit” is changed from “PriceUpLimit” into “PriceUpperLimit”, English

		name of “Price down limit” is changed from o”PriceDownLimit” into “PriceLowerLimit”; “SecurityIDSource”, “EnglishName”, “UnderlyingSecurityIDSource”, “SecurityType” are added in “Bond Distribution Business Info”. The field of “Bond code” is changed to “UnderlyingSecurityID”, The English name of “Up limit of subscription quantity” is changed from “UpQty” into “QtyUpperLimit”, the English name of “Total quantity of proxy issuance” is changed from “ProxyIssueQty” into “ProxyListQty”. The English name “Total quantity of self issuance” is changed from “SelfIssueQty” into “SelfListQty”. “BrokerName” is deleted. “SecurityIDSource”, “EnglishName”, “UnderlyingSecurityIDSource” are added in “Online Voting Business Info”; “SecurityIDSource”, “EnglishName”, “UnderlyingSecurityIDSource” are added in “Rights Issue Business Info”.
Aug 2015	1.00	Online voting Reference Info “evoteparams” files are deleted, and replaced by “Tech spec of shareholder meetings” Description of Cx character string is added. Name change of business rules of point-point data exchange. Definition of security firm short-term bonds, cash bond ETF and convertible bonds added. Field “SecurityType” is added in the “issueparams”. In “Securities”, “14-negotiable transfer after suspension” is added in “Status”, 11- is deleted, “LastTradeDay” is added in “WarrantParams”; “Whether in a convertible repo period” is added in “PreferredStockParams”. Security Type Name changes: Details in the document. “derivativeauctionparams” changes: Details in the document. “securityswitch” file is added. “evotereport” file is added.

Jun 2016	1.01	Execution Aggregate File is added. Online Voting Business Info is added. “9999”is added in the Code Source of Underlying Security of PCF Remarks of 4 Switch Type of Security Business Status is revised: Conversion, Resale, Cancellation of conversion, Cancellation of resale
Jun 2016	1.02	International Market Mutual Connect Status Info (imcparams) is added. International Market Mutual Connect Underlying Securities Info (imcsecurityparams) is added. Reference Data of Southbound Eligible Stocks file is added. End of day data file of HK stocks (hkexclpr04) is added.
Oct 2016	1.03	Execution File for HK Eligible Stocks(hkexecution_tax_memberID) is added. HK Connect related business docs list which is available by satellite connection is added.
May 2017	1.04	“QualificationClass” is added in Securities. “QualificationClass” is added in Bonddistributionparams.
July 2017	1.05	The information of share reduction quota (reducequota) is added.
Mar 2018	1.06	Front End Funding Risk Management Info (fundquota) is added.
May 2018	1.07	A new value of "36-Depository Receipts" is added to the SecurityType. "Stock Attribute" is added to the StockParams in Securities Info (securities). "Security Attribute" is added to the Online Issuance and Subscription Info (issueparams). "Subscription Unit" is added to the Rights Issue Business Info (rightsissueparams).
May 2018	1.08	Triparty Repo Basket Info (tripartyrepobasket) is added. The maturity date of REITS is added in “Securities”. An example of share reduction quota is added.
June 2018	1.09	“NoProfit” and “WeightedVotingRights” are added in the StockParams of Securities Info. “NoProfit” and “WeightedVotingRights” are added in the issueparams of Online Issuance and Subscription Info.
July 2018	1.10	Definition of the record in Execution Aggregate File (execution_aggr) is modified

Jan 2019	1.11	Option Combination Strategy Info is added in the Securities Info file (securities); Option Combination Strategy Info file (optioncombinationstrategy) is added in chapter 3.20. Add two more types in Security Switch Info (securityswitch), options from ordinary to covered, & options from covered to ordinary.
Jan 2019	1.12	A new value is added in “Status” field of Securities Info (securities) file, “15: adjustment from two-way to single-way for transaction mode”.
May 2019	1.13	“Discount Ratio” is added in "Real-time Open Subscription and Redemption of ETF Info" (pcf) file.
May 2019	1.14	A new value is added in “Status” field of Securities Info (securities) file, “16-specific bond transfer”. An explanation is added to " Maturity Date" field extended for Bond and Asset-backed securities (ReitsParams) of Securities Info (securities) file, it explains when its value would be 0.
May 2019	1.15	Tenderer List fields are added in "Securities info" file in Chapter 3.1
Sep 2019	1.16	CNI Indices Information file is added.
Jan 2020	1.17	“Accrued interest per 100 yuan” changed into “Accrued interest per unit” in BondParams of securities.xml file, and three fields: “Whether in a conversion period”, “Whether in a resale period”, “Whether in a resale cancellation period” are added. The original filed “Whether in a convertible repo period” is not recommended anymore; New field “issuance type”is added in Issueparams.xml file; “34-resale cancellation” is added in securityswitch.xml file, “18-Cancellation of conversion”, “19-Cancellation of resale” are deleted, “24-Split in real time” and “25-Combined in real time” are combined in . “Market code of Constituent stock” field is added in CNI Indices file.

April 2020	1.18	- Add a new value “17: Initial period (within 10 trading days) from IPO” to the status field of securities. - Two fields “IsRegistration” and “IsVIE” are added to securities.xml and issueparams.xml files. - New fields such as “MarketBuyQtyUpperLimit”,”Type of auction reference price” are added to cashauctionparams.xml file. - Add new file ‘fixedpriceparams.xml’; - New switch type value of “35-Security lending” is added in securityswitch.xml; - Add Upper/lower limit of (tcr) security lending order、Marketization flag、Restricted share lending flag fields to securitylendingparams.xml files; - Add compatibility requirement; - Add new field “SymbolEx” to securities.xml、issueparams.xml、indexinfo.xml、stat.xml、bonddistibutionparams.xml、rightsissueparams.xml、evoteparams.xml、cnindex.xml、cashsecurityclosemd.xml files.
May, 2020	1.19	- Add BuyQtyUpperLimit、SellQtyUpperLimit in file fixedpriceparams.xml; - Change the field name of BuyQtyUpperLimit from “Upper limit of buy quantity” to “Upper limit of limit buy quantity”、name of SellQtyUpperLimit from “Upper limit of limit sell quantity” to “Upper limit of limit sell quantity”、name of BuyQtyUnit and SellQtyUnit to limit buy/sell quantity unit in cashauctionparams.xml file;
May, 2020	1.20	New value “37-ChiNext depository receipts” is added in SecurityType;
Aug, 2020	1.21	Add following value to ‘Memo’ field of ‘Eligible HK stocks product information’ 4th digit valid: Y means to participate in the opening period optimization N means no participation in the opening period optimization. 5th ~ 6th digit valid: Tick size code, filled with zero from left if no more than 2 digits 7th ~ 8th digit valid: Market fluctuation adjustment mechanism type
Sep, 2020	1.22	Add bondmbrinfo、bondinvestorinf, bondtraderinfo; Add value of “38-Infrastructure fund” in SecurityType;

Oct, 2020	1.23	Add value of “39-directional convertable bond” in SecurityType; Add “PurposeType” filed in Bondparams of SecurityType.
Nov, 2020	1.24	Add Tender info to ReitsParams in Table3-1.
Dec, 2020	1.25	Add new field “InvestorShortName” to Bondinvestorinfo.
Jan, 2021	1.26	Add new enumeration “18-the first day of delisting period” to Status of Securities.
Apr, 2021	1.27	Add bondtradingparams; Add bondrepoparams; Add “PricingMethod” filled in BondParams of securities, add “PricingMethod” 、“CouponRate”、”Interest”、”InterestAccrualDate” to ReitsParams in Table 3-1.
Jul, 2021	1.28	Add ”PutbackResellFlag” in BondParams of securities and ReitsParams in Table3-1. Add “Bond put option and resale” in the Security Switch Type of the Real time Status of Security.
Jul, 2021	1.29	Change the description of the "QualificationClass" field.
Sep, 2021	1.30	Change the code for “Accrued interest” of ReitsParams in Table3-1 from N8(4) to N12(8). Add bondlendingclosemd.
Sep, 2021	1.31	Add spot bond transaction bid booking declaration information file; A new "subscription base" field was added to the bond distribution business reference information file.
Mar, 2022	1.32	Change the description of Tick Size File in 3.16 HK Stocks Connect Trading Info.
May, 2022	1.33	Cross-market stock ETFs that support investment in the underlying BSE stock: ETF real-time subscription and redemption business reference information. (pcf_NNNNNNNN_YYYYMMDD.xml), fitting index code source (UnderlyingSecurityIDSource) and the stock code source of constituent stock information (UnderlyingSecurityIDSource) added "104=Beijing Stock Exchange" Add supplementary explanations to some fields in the closing quotation file.

July, 2022	1.34	In pcf_NNNNNNNN_YYYYMMDD.xml, change UnderlyingSecurityIDSource and UnderlyingSecurityIDSource from "104=Beijing Stock Exchange" to "106=Beijing Stock Exchange"
Sep, 2022	1.35	Add a security type: Inter bank physical securities ETF. Inter bank physical securities ETF information reveal in the "PCF" (Real-time Open Subscription and Redemption of ETF Info) file. 1) Fields explanation of the pcf file for Inter bank physical securities ETF. 2) Change the type of the field "UnderlyingSecurityID" to C30. 3) Add new value "105=Foreign exchange trading center" in the "UnderlyingSecurityIDSource" field of PCF file.
Feb, 2023	1.36	All revisions are in red. Change the field name of "HasAuctionLimit" in cashauctionparams.xml to "Whether has a limit on the valid auction price range". Change the descriptions of the field "NoProfit","WeightedVotingRights", "IsRegistration" and "IsVIE" in securities.xml and issueparams.xml
April, 2023	1.37	Delete status "14" and "15" in securities.xml. Add two fileds "MappingSecurityID" and "PhysicalCreationRedemption" of Components in Real-time Open Subscription and Redemption of ETF Info（pcf_NNNNNNNN_YYYYMMDD.xml） Adjust the value of ContituentSoure in CNI Indices Info (cnindex)
July, 2023	1.38	Modify the reference informationof ETF real-time subscription and redemption business (pcf) , support cross-market ETF full-object redemption.
Oct, 2023	1.39	Modify the bond-specific fields and asset-backed securities specific fields of securities information, to add information such as the start/end dates of resale, repurchase, resale, and cancellation of resale of bonds and asset-backed securities.
Mar, 2025	1.40	The example of modifying the spread table code in the minimum spread file (hkexzxjc)
Mar, 2025	1.41	New additional reference information file for non-targeted expansion of infrastructure funds

		(additionalofferingparams) The securities business switch for the non-targeted expansion of infrastructure funds reuses the switch category "5" of the securities business switch information (securityswitch)
Aug, 2025	1.42	**(Revisions are all in red.)** **Add new security type: Multi Asset ETF**

Note： Please note that this English translation is for reference only and is not the official version issued by SZSE. In the event of any inconsistency or conflict between Chinese original version and English translation version, the terms and conditions contained in the official Chinese version shall prevail.

GLOSSARY

Abbreviation of Terms	Meanings
FTS	File Transfer System

CONTENTS

Interface Specification of Data File Exchange of Shenzhen Stock Exchange 5th Trading System

1 INTRODUCTION

This document is provided to our vendors and members (“members” hereinafter) to act as a guidance for their development of data exchange with SZSE 5th trading system via FTS. This specification document specifies contents of data file, necessary operation guidance, as well as data exchange format in details.

Files use UTF-8 encoding.

Unless expressed specially, xml files are case-sensitive.

2 FILES EXCHANGE METHOD

2.1 File Transfer System (FTS)

Files exchange is carried out through the FTS based on SZSE V5 Trading System. Brokers, banks, fund companies or future companies only need one line connection with this platform to deal with all kinds of financial business, which is called “one point connection” on communication and business.

Clients can choose the best suitable accessing method (co-location or WAN) according to their own needs. They can also apply for multiple accessing methods and back-ups.

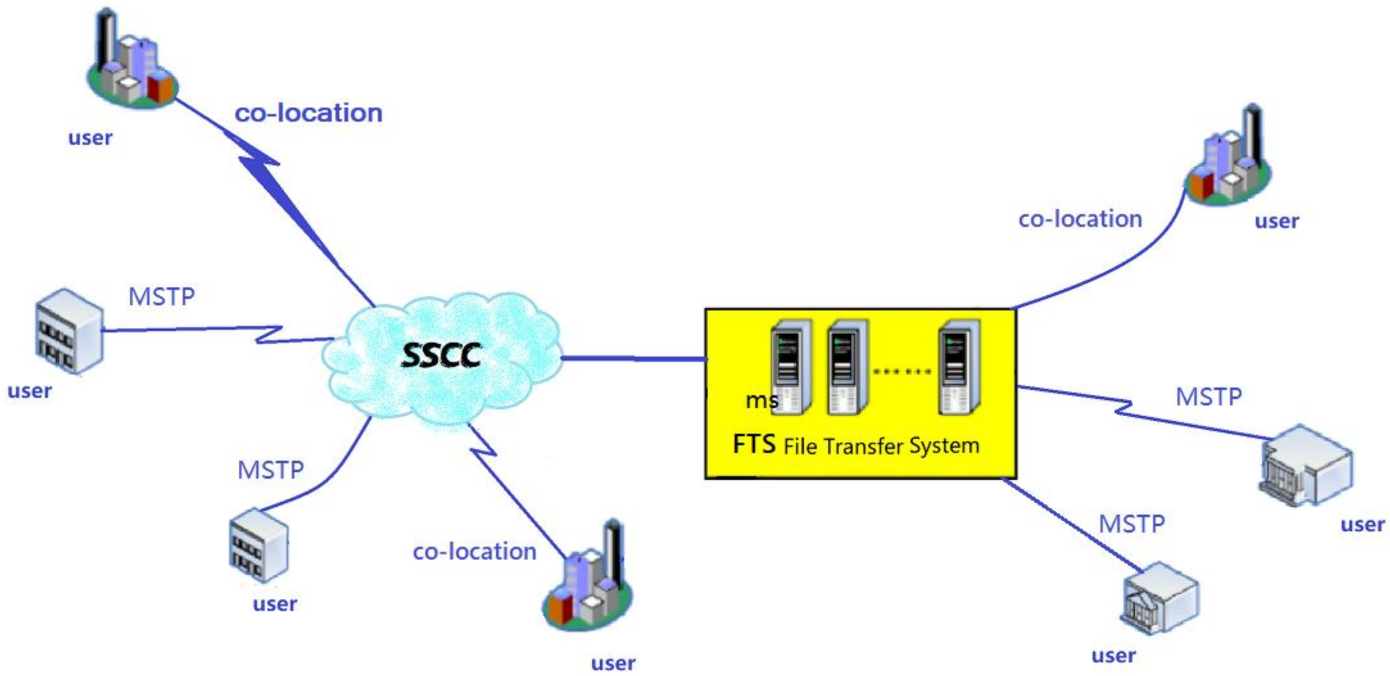

Figure 2-1 FTS User Access Network Diagram

2.2 Group Sending by the Exchange

Group sending here means the Exchange shall send all the data files to all members through the FTS.

Group sending only allows the Exchange to send to all members, but not allow the latter to upload any files to the Exchange.

2.3 Point-to-point Data Exchange

Point-to-point data exchange means the file exchange between the Exchange and individual member. Point-to-point business allows a member to upload files or receive files from the Exchange.

2.3.1 Uploading Files

Uploading files means a member sends a file to the Exchange.

Members shall send the source files to the Exchange within designated time each day, together with the *.flag file ("*" here means the source file name without the extension) which describes the source files. The Exchange shall check the source file after receiving it. If the check review is okay, *.suc file which is nil shall be returned. If any error is found, *.err file shall be returned, which includes the detailed error description, and the member is required to resend the data files to the Exchange after receiving it.

After the Exchange receives the source files from members, if the check review is okay, the Exchange shall return the source files imported to the Trading System to the member for a confirmation. The file name is *.reply which the same content and format as the source file.

Members can resend the source files to the Exchange in multiple times within designated time. The Exchange shall have the same flow chart as the first file received and shall regard the final file received as the right one.

The flag file *.flag is xml file with the format as below.

Table 2-1 Definition of Flag File *.flag

Field Name	English Field Name	Type	Description
File name	FileName	C128	Name of source file
Date of file	FileDate	N8	YYYYMMDD, no check
Time of file	FileTime	N6	HHMMSS, no check
File bytes	FileBytes	N9	Number of bytes of files
Check code	CheckSum	C32	MD5 check code with 32 bytes, in 16-band, each byte represents a 16 character.

The error return file *.err is xml file with the format as below.

Table 2-2 Definition of Error File *.err

Field Name		English Field Name	Type	Description
List of error info		Errors		
→	Error info	Error	C256	

2.3.2 File Issuance

File issuance means the Exchange issues files to a member.

2.4 Descriptions of specific exchange methods of various files

Table 2-3 Descriptions of specific exchange methods of various files

File		Exchange Method	Business rules name via FTS	Memo
Information for static market data		Group sending by the Exchange	szse_marketdata	
EOD static market data				
EOD report data	Online voting report	Point-to-point	Szse_trading_XXXXXX	XXXXXX is the 6 digits ID of market participants (member ID)
	Execution aggregate file	Point-to-point	Szse_report_TGWID	TGWID is the gateway ID of the execution aggregate file
	Execution file for HK eligible stocks	Point-to-point	Szse_trading_XXXXXX	XXXXXX is the 6 digits ID of market participants (member ID)
Risk management info	Share reduction quota info	Point-to-point	Szse_trading_XXXXXX	XXXXXX is the 6 digits ID of market participants (member ID)
	Front end funding risk management Info	Point-to-point	Szse_trading_XXXXXX	XXXXXX is the 6 digits ID of market participants (member ID)

2.5 Compatibility requirement

1、OMS or VSS should have the ability to automatically neglect the new added files without program update, if these new files are not needed.

2、OMS or VSS should have the ability to automatically neglect the new added fields in existed XML files without program update, if these new fields are not needed.

3、OMS or VSS should have the ability to automatically neglect the new added fields at the tail of the TSV、CSV files without program update, if these new files are not needed.

3 INFORMATION FOR STATIC MARKET DATA

All the Information for Static Market Data (excluding Real-time Open Subscription and Redemption of ETF Info PCF file) shall send out twice before market open at each trading day (T). Firstly sent out after the Exchange completes the main business data preparation (generally at the night of T-1), Secondly sent out before the market open at day T (generally in the morning of T).

The file name format of Information For Static Market Data at first time is as below, where YYYYMMDD is the date of T:

pre file ID YYYYMMDD.extension

for sample: pre securities YYYYMMDD.xml

The file name format of Information For Static Market Data at second time is as below, where YYYYMMDD is the date of T:

file ID YYYYMMDD.extension

for sample: securities YYYYMMDD.xml

Real-time Open Subscription and Redemption of ETF Info PCF file shall be sent out with the second Information for Static Market Data sending.

Comparing with the second data, the first data has a missing as below:

- ✓ NAV at T-1 in Securities Info could be inaccurate;
- ✓ Without Real-time Open Subscription and Redemption of ETF Info PCF file;
- ✓ Without international market mutual connect status info;
- ✓ Without international market mutual connect underlying securities info;
- ✓ Without international market mutual connect exchange rate info;

- ✓ Without reference data of southbound trading under SZ-HK Connect.
- ✓ Without CNI Indices info.
- ✓ Without spot bond transaction bid booking info;

Due to business or technical reasons, the first data could have other differences from the second data, it is possible that only the second data is sent out without the first data. Members and other related participants should rely on the second data (without “pre” in the file name)

For the listed files below, market participants may also get access by the MDGW through satellite.

No.	File Name	File ID
1	Securities Info	Securities
2	Index info	Indexinfo
3	Statistics Info	Stat
4	Cash Auction Info	Cashauctionparams
5	Derivative Auction Info	derivativeauctionparams
6	Online Issuance and Subscription Info	Issueparams
7	Bond Distribution Business Info	Bonddistributionparams
8	Rights Issue Business Info	Rightsissueparams
9	EOD closing data of cash market	Cashsecurityclosemd
10	EOD closing data of derivative market	derivativesecurityclosemd
11	International Market Mutual Connect Status Info	imcparams
12	International Market Mutual Connect Underlying Securities Info	imcsecurityparams
13	International Market Mutual Connect Exchange Rate Info	imcexchangerate
14	Eligible HK stocks product information	hkexreff04
15	Tick Size File	hkexzxjc
16	End of day data of Eligible HK stocks	hkexclpr04

17	Option combination strategy info	optioncombinationstrategy
18	CNI Indices info	cnindex
19	Spot Bond Trading Business Params	bondtradingparams
20	Bond General Pledged Repo Business Params	bondrepoparams
21	Three party repurchase pledged bond basket Params	tripartyrepobasket
22	After hours Pricing Trading Business Params	fixedpriceparams

3.1 Securities Info (securities)

The file ID is securities, extension name is xml.

Securities contain the basic information of all listed instruments on SZSE, but excluding the temporary listing code of some special business, like online voting, bond distribution, online issuance or subscription. This data is released in XML file before the market opens, one security for one security entry in XML file.

Table 3-1 Definition of Securities.xml

	Field Name	English Field Name	Type	Description
Fields available for all securities	Security code	SecurityID	C8	
	Security code source	SecurityIDSource	C4	102=Shenzhen Stock Exchange
	Security symbol	Symbol	U40	Could include Chinese characters, means 40 UTF-8 characters at maximum
	Security symbol (Extended)	SymbolEx	U40	Reserved for long symbol. Same with Symbol field if long symbol not exists.

Fields available for all securities	English name	EnglishName	C40	For options, this field is the option contract number
	ISIN code	ISIN	C12	
	Underlying security code	UnderlyingSecurityID	C8	
	Underlying security code source	UnderlyingSecurityIDSource	C4	102=Shenzhen Stock Exchange
	Listing date	ListDate	N8	
	Security type	SecurityType	N4	
	currency	Currency	C4	Currency CNY=Ren Min Bi HKD=HongKong dollars
	Quantity unit	QtyUnit	N15(2)	For a certain security's order, the order quantity should be the integer multiplier of the quantity unit.
	Whether support T+0	DayTrading	C1	Y=support N=not support
	Previous close price	PrevClosePx	N13(4)	
	Security status	SecurityStatus		One security may have 0 or multiple status.
	Status	Status	N2	Security status code: 1: suspension 2: ex-rights 3: ex-dividend 4: ST 5: *ST 6: first listing day 7: refinancing

				8: first day of listing resume 9: online voting 10: delisting transitional period 12: additional shares listing 13: contract adjustment 16： specific bond transfer 17: Initial period (within 10 trading days) from IPO 18: The first day of delisting period
	Total outstanding shares	OutstandingShare	N18(2)	
	Public negotiable shares	PublicFloatShareQuantity	N18(2)	
	Par value	ParValue	N13(4)	
	Whether as a margin security of short selling/security lending	GageFlag	C1	Y: yes N: no
	ratio of a margin security	GageRatio	N5(2)	
	Whether as an underlying stock of short selling	CrdBuyUnderlying	C1	Y: yes N: no
	Whether as an underlying stock of security lending	CrdSellUnderlying	C1	Y: yes N: no
Fields available for all securities	Price check mode	PriceCheckMode	N2	0=no check 1=no less than the latest price 2=no less than previous close price 3=no less than the highest bid 4=no less than the lowest ask
	Whether pledged	PledgeFlag	C1	Y: yes N: no

	Ratio of repo contract security	ContractMultiplier	N5(4)	
	Repo contract security	RegularShare	C8	
	Flag of qualification management	QualificationFlag	C1	Whether need to do qualification management on this stock Y=yes N=no
	Investors qualification class	QualificationClass	N2	Qualification class of investors. 0=all investors including ordinary investors and professional investors 1=only professional investors 2=only institutional investors of the professional investors
StockParams **Category code of related securities (1,2,3,4, 36, 37)**				
StockParams	Industry classification	IndustryClassification	C4	
	Profit per share of previous year	PreviousYearProfitPerShare	N10(4)	Profit per unit for Depository Receipts (Security Type Code is 36)
	Profit per share of current year	CurrentYearProfitPerShare	N10(4)	Profit per unit for Depository Receipts (Security Type Code is 36)
	Whether in a tender offer period	OfferingFlag	C1	Y: yes N: no
	List of tenderer information	TendererList		One security could have more than one tenderers. For each tenderer there is a TendererList record.
	→ Tenderer ID	TendererID	C6	
	→ Tenderer Name	TendererName	U50	

	→	Offering Price	OfferingPrice	N13(4)	
	→	Begin Date	BeginDate	N8	
	→	End Date	EndDate	N8	
	Stock Attribute		Attribute	N2	0=common stocks 1=stocks of innovative firms This field is only applicable for those with a Security Type Code of 1, 2 or 3.
	If any profit		NoProfit	C1	Y=yes, no profit N=no, in profit
	If any difference of voting rights		WeightedVotingRights	C1	Y=have a difference N=no difference
	If registration		IsRegistration	C1	Y=Yes N=No
	If any Variable Interest Entities		IsVIE	C1	Y=Yes N=No
FundParams **Category code of related securities (14,15,16,17,18,19,20,23,24,25,26,40)**					
fundparams	NAV of day T-1		NAV	N13(4)	For most funds, this field places NAV of T-1; For some funds (like funds investing in overseas market), it could be NAV of T-x (x＞=1, for instance, for funds investing in US stocks, x=2)
BondParams **Category code of related securities (5,6,7,8,9,10,11, 34, 35、39)**					
	Coupon rate		CouponRate	N8(4)	

	Issue price with a discount	IssuePrice	N13(4)	
	Accrued interest per unit	Interest	N12(8)	The accrued interest for each issued bond or per hundred yuan face value issued bond.
	Interest accrual date or interest payment date	InterestAccrualDate	N8	
	Maturity date	MaturityDate	N8	The value would be fixed to 0, if a bond has a Status valued "16-specific bond transfer", and for other bonds, the value of this field would be their actual maturity date.
	Whether in a convertible repo period	OfferingFlag	C1	Y: yes N: no
	Whether in a conversion period	SwapFlag	C1	Y: yes N: no
	Whether in a resale period	PutbackFlag	C1	Y: yes N: no Buy-back business reuses this field.
	Start date for Pub-back	PutbackBeginDate	N8	If the security is in the resale period, this field stores the actual resale registration start date; If the security is not in the resale period, the value of this field is 0 (meaningless); For convertible bonds and directional convertible bonds, this field is fixed at 0 (meaningless). Buy-back business reuses this field.

	End date for Pub-back	PutbackEndDate	N8	If the security is in the resale period, this field stores the expected end date of resale registration; If the security is not in the resale period, the value of this field is 0 (meaningless); For convertible bonds and directional convertible bonds, this field is fixed at 0 (meaningless). Buy-back business reuses this field.
	Whether in a resale cancellation period	PutbackCancelFlag	C1	Y: yes N: no
	Start date for Pub-back Cancellation	PutbackCancelBeginDate	N8	If the security is in the put-back cancellation period, this field stores the actual put-back cancellation start date; If the security is not in the put-back cancellation period, the value of this field is 0 (meaningless).
	End date for Pub-back Cancellation	PutbackCancelEndDate	N8	If the security is in the put-back cancellation period, this field stores the expected end date of put-back cancellation; If the security is not in the put-back cancellation period, the value of this field is 0 (meaningless).
	Whether in a put option and resale period	PutbackResellFlag	C1	Y: yes N: no

	Start date for Pub-back Resale	PutbackResellBeginDate	N8	If the security is in the resale period, this field stores the actual resale start date; If the security is not in the resale period, the value of this field is 0 (meaningless).
	End date for Pub-back Resale	PutbackResellEndDate	N8	If the security is in the resale period, this field stores the expected end date of resale; If the security is not in the resale period, the value of this field is 0 (meaningless).
	Purpose Type	PurposeType	N2	This field is applicable to directional convertible bonds, its value defines as below: 1=re-financing 2=supporting financing 3=capital consideration 0=for other bonds (meaningless)
	Pricing Method	PricingMethod	N2	Refers to the pricing method used in bond transactions, its value defines as below: 1=net price 2=full price
WarrantParams **Category code of related securities (28)**				
warrantparams	Exercise price	ExercisePrice	N13(4)	
	Exercise ratio	ExerciseRatio	N10(4)	
	Exercise beginning date	ExerciseBeginDate	N8	

	Exercise ending date	ExerciseEndDate	N8	
	Call or put	CallOrPut	C1	C: call P: put
	Delivery type	DeliveryType	C1	S: security clearing C: cash clearing
	clearing price	ClearingPrice	N13(4)	
	Exercise type	ExerciseType	C1	A: American style E: European style B: Bermuda style
	Last trading day	LastTradeDay	N8	
RepoParams **Category code of related securities (12)**				
RepoParams	Expiration days	ExpirationDays	N4	
OptionParams **Category code of related securities (29,30)**				
OptionParams	Call or put	CallOrPut	C1	C: call P: put
	Type of list	ListType	N2	1=new listing of new instrument 2=add listing at expiration 3=add listing of adjustment 4=add listing of fluctuation
	Delivery day	DeliveryDay	N8	
	Delivery month	DeliveryMonth	N6	Format is YYYYMM
	Delivery type	DeliveryType	C1	S=security settlement C=cash settlement
	Exercise beginning date	ExerciseBeginDate	N8	

	Exercise ending date		ExerciseEndDate	N8	
	Exercise price		ExercisePrice	N13(4)	
	Exercise type		ExcerciseType	C1	A=American style E=European style B=Burmuda style
	Last trading day		LastTradeDay	N8	
	Adjustment times		AdjustTimes	N2	
	Contract unit		ContractUnit	N15(2)	
	Previous settle price		PrevSettPrice	N13(4)	
	Contract positions		ContractPosition	N18(2)	
	Combination Strategy Info		CombinationStrategy		List of combination strategies that the option contract supports. One contract can support multiple strategies and each one has one Strategy record.
	→	Strategy ID	StrategyID	C8	
	→	Automatic split day	AutoSplitDay	N8	After the automatic split day, the contract can not combined any more.
PreferredStockParams **Category code of related securities (33)**					
PreferredStockParams	Interest of preferred stocks		Interest	N8(4)	0.0000 represents floating interest
	Whether in a convertible repo period		OfferingFlag	C1	Y=yes N=no
ReitsParams **Category code of related securities (13、38)**					
ReitsParams	Maturity Date		MaturityDate	N8	The value would be fixed to 0, if a asset-backed security has a Status

				valued "16-specific bond transfer", and for other asset-backed securities, the value of this field would be their actual maturity date.
	Whether in a resale period	PutbackFlag	C1	Y: yes N: no Buy-back business reuses this field.
	Start date for Pub-back	PutbackBeginDate	N8	If the security is in the resale period, this field stores the actual resale registration start date; If the security is not in the resale period, the value of this field is 0 (meaningless); For convertible bonds and directional convertible bonds, this field is fixed at 0 (meaningless). Buy-back business reuses this field.
	End date for Pub-back	PutbackEndDate	N8	If the security is in the resale period, this field stores the expected end date of resale registration; If the security is not in the resale period, the value of this field is 0 (meaningless); For convertible bonds and directional convertible bonds, this field is fixed at 0 (meaningless). Buy-back business reuses this field.
	Whether in a resale cancellation period	PutbackCancelFlag	C1	Y: yes N: no
	Start date for Pub-back Cancellation	PutbackCancelBeginDate	N8	If the security is in the put-back

				cancellation period, this field stores the actual put-back cancellation start date; If the security is not in the put-back cancellation period, the value of this field is 0 (meaningless).
	End date for Pub-back Cancellation	PutbackCancelEndDate	N8	If the security is in the put-back cancellation period, this field stores the expected end date of put-back cancellation; If the security is not in the put-back cancellation period, the value of this field is 0 (meaningless).
	Whether in a put option and resale period	PutbackResellFlag	C1	Y: yes N: no
	Start date for Pub-back Resale	PutbackResellBeginDate	N8	If the security is in the resale period, this field stores the actual resale start date; If the security is not in the resale period, the value of this field is 0 (meaningless).
	End date for Pub-back Resale	PutbackResellEndDate	N8	If the security is in the resale period, this field stores the expected end date of resale; If the security is not in the resale period, the value of this field is 0 (meaningless).
	Pricing Method	PricingMethod	N2	Refers to the pricing method used in asset-backed security transactions, its value defines as below:

				1=net price 2=full price And for infrastructure funds, the pricing method will be fixed as 0(meaningless)
	Coupon Rate	CouponRate	N8(4)	For infrastructure funds, the coupon rate will be fixed as 0(meaningless), and for asset-backed security, the value of this field would be their actual coupon rate.
	Accrued interest	Interest	N12(8)	Accrued interest on asset-backed securities issued per hundred yuan. For infrastructure funds, the accrued interest will be fixed as 0(meaningless), and for asset-backed security, the value of this field would be their actual accrued interest.
	Interest Accrual Date	InterestAccrualDate	N8	For infrastructure funds, the interest accrual date will be fixed as 0(meaningless), and for asset-backed security, the value of this field would be their actual interest accrual date.
	Whether in offering period	OfferingFlag	C1	Y = yes N = no
	Tenderer list	TendererList		Each security can have more than one tenderers. Each tenderer is recorded as one Tenderer record.
	→ Tenderer ID	TendererID	C6	ID of the tenderer

	→	Tenderer name	TendererName	U50	
	→	Offering price	OfferingPrice	N13(4)	
	→	Begin date	BeginDate	N8	
	→	End date	EndDate	N8	

Notes:

1) Definition of Securities Type Code is as follows.

Table 3-2 Definition of Securities Type

Name	Code
A shares on main board	1
SME shares	2
ChiNext shares	3
B shares on main board	4
Treasury bonds (including municipal bonds)	5
Enterprise bonds	6
Corporate bonds (including detachable)	7
Convertible bonds	8
SME private bonds	9
SME exchangeable private bonds	10
subordinated debts of security firms	11
Pledged repo	12
Asset-backed securities	13
ETFs of Shenzhen market	14
ETFs of cross market	15

Cross border ETFs	16
Physical bond ETFs of Shenzhen market	17
Cash bond ETF	18
Gold ETFs	19
Currency ETFs	20
Leverage ETF	21 (reserved)
Commodity future ETF	22
Standard LOF	23
Classified sub-funds	24
Close-ended funds	25
Funds only allowed for subscription and redemption	26
Warrants	28
Individual Stock options	29
ETF options	30
Preferred stocks	33
Security firm short-term bonds	34
Convertible bonds	35
Mainboard&SME depository receipts	36
ChiNext depository receipts	37
Infrastructure fund	38
Directional convertible bonds	39
Inter bank physical security ETF	40
Multi Asset ETF	41

3.2 Index info (indexinfo)

The file ID is indexinfo_the extension name is xml,.

This message contains the basic information of index released by SZSE. This data is released in XML file before the market opens, one security for one index entry in XML file.

Table 3-3 Definition of indexinfo.xml

Field Name	Field English Name	Type	Description
Index code	SecurityID	C8	
Security code source	SecurityIDSource	C4	102=Shenzhen Stock Exchange
Index symbol	Symbol	U40	Could include Chinese characters, means 40 UTF-8 characters at maximum
Index symbol (Extended)	SymbolEx	U40	Reserved for long symbol. Same with index symbol if long symbol not exists.
English name	EnglishName	C40	
Currency	Currency	C4	Currency CNY=Renminbi HKD=Hong Kong dollars
Previous close index	PrevCloseIdx	N18(5)	

3.3 Statistics Info (stat)

The file ID is stat_the extension name is.xml.

This message contains the basic information of statistics released by SZSE. This data is released in XML file before the market opens, one security for one stat entry in XML file.

Table 3-4 Definition of stat.xml

Field Name	Field English Name	Type	Description
Statistic code	SecurityID	C8	
Security code source	SecurityIDSource	C4	102=Shenzhen Stock Exchange
Statistic symbol	Symbol	U40	Could include Chinese characters, means 40 UTF-8 characters at maximum
Statistic symbol (Extended)	SymbolEx	U40	Reserved for long symbol. Same with statistic symbol if long symbol not exists.
English name	EnglishName	C40	

3.4 Cash Auction Info (cashauctionparams)

The file ID is cashauctionparams_the extension name is xml.

This message contains the parameters of securities in the cash auction business, including spot(stocks and funds),etc. . This data is released in XML file before the market opens, one security for one security entry in XML file.

Table 3-5 Definition of cashauctionparams.xml

Field Name	Field English Name	Type	Description
Security code	SecurityID	C8	
Security code source	SecurityIDSource	C4	102=Shenzhen Stock Exchange
Upper limit of limit buy quantity	BuyQtyUpperLimit	N15(2)	Upper limit of a limit buy order quantity

Upper limit of limit sell quantity	SellQtyUpperLimit	N15(2)	Upper limit of a limit sell order quantity
Limit buy quantity unit	BuyQtyUnit	N15(2)	Buy quantity unit of limit order. The quantity of each limit buy order should be integer multiple of this buy quantity unit.
Limit sell quantity unit	SellQtyUnit	N15(2)	Sell quantity unit of limit order. The quantity of each limit sell order should be integer multiple of this sell quantity unit.
Upper limit of market buy order quantity	MarketBuyQtyUpperLimit	N15(2)	Upper limit of a market buy order quantity.
Upper limit of market sell order quantity	MarketSellQtyUpperLimit	N15(2)	Upper limit of a market sell order quantity.
Market Buy quantity unit	MarketBuyQtyUnit	N15(2)	Buy quantity unit of market order. The quantity of each market buy order should be integer multiple of this market buy quantity unit.
Market Sell quantity unit	MarketSellQtyUnit	N15(2)	Sell quantity unit of market order. The quantity of each market sell order should be integer multiple of this market sell quantity unit.
Price tick	PriceTick	N13(4)	
Price limit settings	PriceLimitSetting		
→ Type of settings	Type	C1	O: opening auction T: continuous auction C: ending auction
→ Has a price limit or not	HasPriceLimit	C1	Y: yes N: no
→ Type of reference price	ReferPriceType	C1	1: previous closing price
→ Type of up/down limit	LimitType	C1	1: extend/range (percent) 2: price (absolute value)

→	Limit of up rate	LimitUpRate	N10(3)	
→	Limit of down rate	LimitDownRate	N10(3)	
→	Limit of up absolute	LimitUpAbsolute	N10(4)	
→	Limit of down absolute	LimitDownAbsolute	N10(4)	
→	Whether has a limit on the valid auction price range	HasAuctionLimit	C1	Y: yes N: no
→	Type of auction limit	AuctionLimitType	C1	1: extend/range (percent) 2: price (absolute value)
→	Type of auction reference price	AuctionReferPriceType	C1	1 = Use nearest price as reference price; 2 = Use opposite best price as reference price;
→	Auction up or down rate	AuctionUpDownRate	N10(3)	See Note 1;
→	Auction up or down absolute	AuctionUpDownAbsolute	N10(4)	Calculation method is similar to that of up/down rate. Using absolute value to add/subtraction
Flag of market maker		MarketMakerFlag	C1	Mark if a market maker exits Y: yes N: no

Note:

1. Calculation example of valid auction price range:

> If AuctionReferPriceType = 1, AuctionUpDownRate = 0.100, reference price is 9.8400, and the price tick is 0.0100, then the valid auction price range is: [9.8400*(1-0.100), 9.8400*(1+0.100)], which is：[8.8600,10.8200]

> if AuctionReferPriceType = 1, AuctionUpDownRate = 0.100, reference price is 9.8400, and the up limit is 8.0000, limit price of down absolute is 12.0000, price tick is 0.0100, then, the valid auction price range of buy order is: [Limit price of down absolute，9.8400*(1+0.010)]，the result is：[8.0000,10.8200], the valid auction price range of sell order is：[9.8400*(1-0.010), Limit price of up absolute]，the result is：[8.8600,12.0000].

3.5 Derivative Auction Info (derivativeauctionparams)

The file ID is derivativeauctionparams_the extension name is xml.

This message contains the parameters of securities in the derivative auction business, including only options at the moment . This data is released in XML file before the market opens, one security for one security entry in XML file.

Table 3-6 Definition of derivativeauctionparams.xml

Field Name	Field English Name	Type	Description
Security code	SecurityID	C8	
Security code source	SecurityIDSource	C4	102=Shenzhen Stock Exchange
Upper limit of a buy quantity under limitprice	BuyQtyUpperLimit	N15(2)	The upper limit of a buy order quantity under limitprice
Upper limit of a sell quantity under limitprice	SellQtyUpperLimit	N15(2)	The upper limit of a sell order quantity under limitprice
Buy quantity upper limit under a market order	MarketOrderBuyQtyUpperLimit	N15(2)	The upper limit of buy quantities under a market order
Sell quantity upper limit under a market order	MarketOrderSellQtyUpperLimit	N15(2)	The upper limit of sell quantities under a market order
Buy quantity upper limit under a quote order	QuoteOrderBuyQtyUpperLimit	N15(2)	The upper limit of buy quantities under a quote order
Sell quantity upper limit under a quote order	QuoteOrderSellQtyUpperLimit	N15(2)	The upper limit of sell quantities under a quote order
Buy quantity unit	BuyQtyUnit	N15(2)	The quantity of each buy order should be integer multiple of the buy quantity unit.

Sell quantity unit	SellQtyUnit	N15(2)	The quantity of each sell order should be integer multiple of the sell quantity unit.
Price Tick	PriceTick	N13(4)	
Price increasing limit	PriceUpperLimit	N13(4)	
Price falling limit	PriceLowerLimit	N13(4)	
Sell margin of last day	LastSellMargin	N18(4)	
Sell margin of current day	SellMargin	N18(4)	
Margin ratio parameter 1	MarginRatioParam1	N4(2)	Percentage, for example:12.00% is recorded as 12.00 in the file
Margin ratio parameter 2	MarginRatioParam2	N4(2)	Percentage, for example:12.00% is recorded as 12.00 in the file
Flag of market maker	MarketMakerFlag	C1	Mark if a market maker exits Y: yes N: no

3.6 Negotiation Trade Info (negotiationparams)

The file ID is negotiationparams_the extension name is xml.

This message contains the parameters of securities in the negotiation trading business. This data is released in XML file before the market opens, one security for one security entry in XML file.

Table 3-7 Definition of negotiationparams.xml

Field Name	Field English Name	Type	Description

Security code	SecurityID	C8	
Security code source	SecurityIDSource	C4	102=Shenzhen Stock Exchange
Buy quantity unit	BuyQtyUnit	N15(2)	The quantity of each buy order should be integer multiple of the buy quantity unit.
Sell quantity unit	SellQtyUnit	N15(2)	The quantity of each sell order should be integer multiple of the sell quantity unit.
Lower limit of a buy quantity	QtyLowerLimit	N15(2)	Should satisfy the quantity lower limit or amount lower limit
Lower limit of a buy amount	AmtLowerLimit	N18(4)	
Price increasing limit	PriceUpperLimit	N13(4)	
Price falling limit	PriceLowerLimit	N13(4)	
Price tick	PriceTick	N13(4)	
Flag of market maker	MarketMakerFlag	C1	Mark if a market maker exits Y: yes N: no

3.7 After-hours-trading block trade Info (afterhoursparams)

The file ID is afterhoursparams, the extension name is xml.

This message contains the parameters of securities in the after-hour block trade business. This data is released in XML file before the market opens, one security for one security entry in XML file.

Table 3-8 Definition of afterhoursparams.xml

Field Name	Field English Name	Type	Description
Security code	SecurityID	C8	
Security code source	SecurityIDSource	C4	102=Shenzhen Stock Exchange
Buy quantity unit	BuyQtyUnit	N15(2)	The quantity of each buy order should be integer multiple of the buy quantity unit.
Sell quantity unit	SellQtyUnit	N15(2)	The quantity of each sell order should be integer multiple of the sell quantity unit.

3.8 Security Lending Info (securityledingparams)

The file ID is securitylendingparams, the extension name is xml.

This message contains the underlying security info of security lending. This data is released in XML file before the market opens, one Security code，ExpirationType and ExpirationDays for one security entry in XML file.

Table 3-9 Defintiion of securityledingparams.xml

Field Name	Field English Name	Type	Description
Security code	SecurityID	C8	
Security code source	SecurityIDSource	C4	102=Shenzhen Stock Exchange
Expiration type	ExpirationType	C1	Type of expiration 1: fixed term
Expiration days	ExpirationDays	N4	
rate	Rate	N13(4)	
Upper limit of lending quantity for	TcrOrderSellQtyUpperLimit	N15(2)	Upper limit of lending quantity for trade-confirm-record

tcr sell order			sell order
Lower limit of lending quantity for tcr sell order	TcrOrderSellQtyLowerLimit	N15(2)	Lower limit of lending quantity for trade-confirm-record sell order
Quantity unit for tcr sell order	TcrOrderSellQtyUnit	N15(2)	The quantity of each lending order should be integer multiple of this quantity unit.
Upper limit of lending quantity for sell order	SellQtyUpperLimit	N15(2)	Upper limit of lending quantity for sell order
Lower limit of lending quantity for sell order	SellQtyLowerLimit	N15(2)	Lower limit of lending quantity for sell order
Quantity unit for non-tcr sell order	SellQtyUnit	N15(2)	The quantity of each lending order should be integer multiple of this quantity unit.
Marketization flag	MarketizationFlag	C1	Whether marketization security lending is implemented? Y=Yes N=No
Restricted share lending flag	RestrictedShareLendingFlag	C1	Whether restricted share lending is allowed? Y=Yes N=No

3.9 Real-time Open Subscription and Redemption of ETF Info (pcf)

Each ETF corresponds to a PCF file.
The name of PCF file is pcf_NNNNNNNN_YYYYMMDD.xml, where NNNNNNNN is the ETF code, (if the ETF code is not enough for 8 digits, then uses 6 digits. i.e. PCF file of 159901 should be pcf 159901 YYYYMMDD.xml), YYYYMMDD is the corresponding trading day.

Table 3-10 Definitiion of pcf_*.xml

Field Name	Field English Name	Type	Description
Version code	Version	C8	Fixed value at 1.0
Security code	SecurityID	C8	
Security code source	SecurityIDSource	C4	102=Shenzhen Stock Exchange
Fund symbol	Symbol	U40	
Name of fund management company	FundManagementCompany	U30	
Code of underlying security	UnderlyingSecurityID	C8	
Code source of underlying security	UnderlyingSecurityIDSource	C4	101=Shanghai Stock Exchange 102=Shenzhen Stock Exchange 103=HK exchange 105=Foreign exchange trading center 106=Beijing Stock Exchange 9999=others
Minimum unit of creation & redemption	CreationRedemptionUnit	N15(2)	Number of ETF for each basket (Minimum unit of creation & redemption), should be positive integer
Estimated cash balance	EstimateCashComponent	N11(2)	Estimated cash balance of each basket at day T.
Maximum ratio of cash replacement	MaxCashRatio	N6(5)	Maximum ratio of cash replacement, i.e. 5.551% is recorded as 0.05551 in the file.
Whether publish IOPV	Publish	C1	Y=yes N=no
Whether creation is allowed	Creation	C1	Y=yes N=no
Whether redemption is allowed	Redemption	C1	Y=yes N=no
Number of constituents in Shenzhen	RecordNum	N4	Means the constituents number of Shenzhen market in a

market			basket (including 159900 security)
Number of all constituents	TotalRecordNum	N4	Means the number of all constituents in a basket (including 159900 security)
Trading day	TradingDay	N8	Format is YYYYMMDD
Previous trading day	PreTradingDay	N8	Date format for day T-X is YYYYMMDD, where X is confirmed according to the fund valuation time by the fund management company
Cash component	CashComponent	N11(2)	Cash component of subscription & redemption unit at day T-X
NAV per unit of subscription & redemption	NAVperCu	N12(2)	NAV of subscription & redemption unit at day T-X
NAV	NAV	N8(4)	NAV of funds at day T-X
Dividend	DividendPerCU	N12(2)	Dividend of of subscription & redemption unit at day T
Limit of accumulated subscription value	CreationLimit	N18(2)	Upper limit of accumulated fund shares allowed for subscription. “0” represents no limit, only could be integer currently
Limit of accumulated redemption value	RedemptionLimit	N18(2)	Upper limit of accumulated fund shares allowed for redemption. “0” represents no limit, only could be integer currently
Limit of accumulated subscription value per user	CreationLimitPerUser	N18(2)	Upper limit of accumulated fund shares allowed for subscription for each user. “0” represents no limit, only could be integer currently
Limit of accumulated redemption value per user	RedemptionLimitPerUser	N18(2)	Upper limit of accumulated fund shares allowed for redemption for each user. “0” represents no limit, only could be integer currently
Limit of net subscription value	NetCreationLimit	N18(2)	Upper limit of fund shares in net subscription. “0”

			represents no limit, only could be integer currently
Limit of net redemption value	NetRedemptionLimit	N18(2)	Upper limit of fund shares in net redemption. “0” represents no limit, only could be integer currently
Limit of net subscription value per user	NetCreationLimitPerUser	N18(2)	Upper limit of fund shares in net subscription of each user. “0” represents no limit, only could be integer currently
Limit of net redemption value per user	NetRedemptionLimitPerUser	N18(2)	Upper limit of fund shares in net redemption of each user. “0” represents no limit, only could be integer currently
Constituents list	Components		
→ Constituents info	Component		
→ → Code of underlying security	UnderlyingSecurityID	C30	For Shenzhen、Shanghai securities, the length of this field (SecurityID) is no long than 8.
→ → Code source of underlying security	UnderlyingSecurityIDSource	C4	101=Shanghai Stock Exchange 102=Shenzhen Stock Exchange 103=HK exchange 105=Foreign exchange trading center 106=Beijing Stock Exchange
→ → Short name of underlying security	UnderlyingSymbol	U40	
→ → Mapping Security ID	MappingSecurityID	C8	Optional field, used to establish the mapping relationship between Securities and the data of payment and settlement on behalf of others.
→ → Whether physical creation redemption	PhysicalCreationRedemption	C1	Y= YES N= NO Optional field. For non shenzhen component security, no need to fill in, and must be “N” if not null.

					For Shenzhen component security, the default value is “Y” For non-Shenzhen component security, the default value is “N”;
→	→	Flag of cash substitute	SubstituteFlag	C1	0=no cash substitute (have to own securities) 1=cash substitute allowed (first use securities, cash substitute is used when security is in shortage) 2=cash substitute is requried
→	→	Number of constituents	ComponentShare	N15(2)	Number of constituents in each subscription basket. This field is only valid when “SubstituteFlag” is 0 or 1.
→	→	Premium ratio	PremiumRatio	N7(5)	The increased ratio on price when cash substitute is used. For example, 2.551% in the file is represented as 0.02551, 2.1% in the file is represented as 0.02100. This field is only valid when “SubstituteFlag” is 1.
→	→	Discount Ratio	DiscountRatio	N7(5)	This value is the discount ratio when using cash to substitute component security shares to redeem ETF. For example, 2.551% is representing as 0.02551, 2.1% is representing as 0.02100 in the file. This field is optional. It is only valid when " SubstituteFlag " is 1, and "PhysicalCreationRedemption" is "N". This field is filled in by ETF fund companies as per business requirement, used as a reminder to investors. Clients’ system should not use this value to process any order or trade.
→	→	Subscription cash substitute	CreationCashSubstitute	N18(4)	Total value required to subscribe this security when it is required to use cash as a substitute. This field is only valid when “SubstituteFlag” is 2.

→	→	Redemption cash substitute	RedemptionCashSubstitute	N18(4)	Total value required to redeem this security when it is required to use cash as a substitute. For example, 2000 is representing as 2000.0000 in the file. This field is 0.0000 for cross-border ETF, cross-market ETF, gold ETF and cash bond ETF. This field is only valid when "SubstituteFlag" is 2.

Note:

1) When the value of "PhysicalCreationRedemption" of one or several non-Shenzhen component securities (the UnderlyingSecurityIDSource is not 102) in the pcf file is Y, it indicates that the ETF is applicable to the full physical redemption mode. The technical system of market participants shall, according to the contents of pcf documents, judge whether the ETF adopts the all-in-kind redemption mode, and make corresponding ordering and transaction processing.

2) The component securities information with the field "N" in the pcf file is only used for disclosure, and the technical system of market participants should not use this component securities information for ordering and transaction processing. This processing requirement is also applicable to the component securities that are not Shenzhen component securities and the field "PhysicalCreationRedemption" does not exist (that is, the default value of PhysicalCreationRedemption is n).

3）For multi asset ETFs, if the redemption mode is physical redemption mode, the constituent securities in the PCF file do not include Shenzhen virtual constituent securities 159900 (UnderlyySecurityID value of 159900, UnderlyySecurityIDSource value of 102); If the redemption mode is "physical goods in this market, cash substitution in other markets", then the constituent securities in the PCF file include Shenzhen virtual constituent securities 159900, and there are other physical consideration redemption of Shenzhen constituent securities (PhysicalCreationRedemption value is Y, or the default value if no value set for the PhysicalCreationRedemption field); If the redemption mode is all cash redemption mode, then the constituent securities in the PCF file include Shenzhen virtual constituent securities 159900, and there are no other physical consideration redemption of Shenzhen constituent securities (Physical CreationRedemption value is N).

3.10 Online Issuance and Subscription Info (issueparams)

The file ID is issueparams, the extension name is xml.

This message contains the related information of all online issuance and subscription on each trading day, including IPO, additional issuance, LOF issuance, subscription of convertible bonds etc. This data is released in XML file before the market opens, one security for one security entry in XML file.

Table 3-11 Definition of issueparams.xml

Field Name	Field English Name	Type	Description
Security code	SecurityID	C8	
Security code source	SecurityIDSource	C4	102=Shenzhen Stock Exchange
Security symbol	Symbol	U40	
Security symbol (Extended)	SymbolEx	U40	Reserved for long symbol. If long symbol not exist, this value will be the same with Symbol.
English name	EnglishName	C40	
Issuance Type	IssueType	N4	1 = refinancing issuance 2 = initial issuance 3 = LOF issuance
Underlying security code	UnderlyingSecurityID	C8	Used during additional offering
Total outstanding shares	OutstandingShare	N18(2)	
Price up limit	PriceUpperLimit	N13(4)	
Price down limit	PriceLowerLimit	N13(4)	
Unit of a subscription	Unit	N15(2)	The subscription quantity should be integer multiple of the quantity unit.
Up limit of each subscription quantity	QtyUpperLimit	N15(2)	
Down limit of each subscription quantity	QtyLowerLimit	N15(2)	
Starting date of issuance	StartDate	N8	
Ending date of issuance	EndDate	N8	

Whether permit a cancel	CancelPermit	C1	Y: yes N: no
Whether permit re-subscription	ReApplyPermit	C1	Y: yes N: no
Security attribute	Attribute	N2	0=others 1=stocks of innovative firms This field is only applicable for those with a Security Type Code of 1, 2 or 3.
If any profit	NoProfit	C1	Y=yes, no profit N=no, in profit This field is only applicable to Mainboard stocks, CNiNext stocks, Mainboard depository receipts and CNiNext depository receipts.
If any difference of voting rights	WeightedVotingRights	C1	Y=have a difference N=no difference This field is only applicable to Mainboard stocks, CNiNext stocks, Mainboard depository receipts and CNiNext depository receipts.
If registration	IsRegistration	C1	Y=Yes N=No This field is only applicable to Mainboard stocks, CNiNext stocks, Mainboard depository receipts and CNiNext depository receipts.
If any Variable Interest Entities	IsVIE	C1	Y=Yes N=No This field is only applicable to ChiNext stocks、

			stocks or depository receipts of innovative firms.

Note：

1）If there is no issuance on the current day, a XML file with no entries shall also be sent out.

2）Issuance mode can be decided by SecurityType and IssueType.

Issuance mode	SecurityType	IssueType
IPO	1、2、3、36、37	2
Additional issuance	1、2、3、36、37	1
Subscription of convertible bonds	8	1
Subscription of exchangeable bonds	35	2
Issuance of fund	14、15、16、17、18、19、20、22、23、24、25、26、38、40、41	3

3.11 Bond Distribution Business Info (bonddistributionparams)

The file ID is bonddistributionparams, the extension name is.xml.

This message contains the related information of all bond distributions on each trading day. This data is released in XML file before the market opens, one security for one security entry in XML file.

Table 3-12 Definition of bonddistributionparams.xml

Field Name	Field English Name	Type	Description
Security code	SecurityID	C8	
Security code source	SecurityIDSource	C4	102=Shenzhen Stock Exchange

Security symbol	Symbol	U40	Name of underwriters Could include Chinese characters, means 40 UTF-8 characters at maximum
Security symbol (Extended)	SymbolEx	U40	Reserved for long symbol. If long symbol not exist, this value will be the same with Symbol.
English name	EnglishName	C40	
underlying security ID	UnderlyingSecurityID	C8	Listing code of bonds
Code source of underlying security	UnderlyingSecurityIDSource	C4	102=Shenzhen Stock Exchange
type of security	SecurityType	N4	
Up limit of subscription quantity	QtyUpperLimit	N15(2)	
Subscrip	Unit	N15(2)	The subscription quantity must be an integer multiple of the base number
Total quantity of proxy issuance	ProxyListQty	N18(2)	
Total quantity of self issuance	selfListQty	N18(2)	
Starting date of bond distribution	StartDate	N8	
Ending date of bond distribution	EndDate	N8	
Broker PBU	BrokerPBU	C6	
Investors qualification class	QualificationClass	N2	Qualification class of investors. 0=all investors including ordinary investors and professional investors 1=only professional investors 2=only institutional investors of the professional investors

If there is no bond distribution on the current day, a XML file with no entries shall also be sent out.

3.12 Rights Issue Business Info (rightsissueparams)

The file ID is rightsissueparams, the extension name is.xml.

This message contains the related information of all rights issue of stocks and convertible bonds on each trading day. This data is released in XML file before the market opens, one security for one security entry in XML file.

Table 3-13 Definition of rightsissueparams.xml

Field Name	Field English Name	Type	Description
Security code	SecurityID	C8	
Security code source	SecurityIDSource	C4	102=Shenzhen Stock Exchange
Security symbol	Symbol	U40	Could include Chinese characters, means 40 UTF-8 characters at maximum
Security symbol (Extended)	SymbolEx	U40	Reserved for long symbol. If long symbol not exist, this value will be the same with Symbol.
English name	EnglishName	C40	
Underlying security code	UnderlyingSecurityID	C8	Corresponding underlying security code with the rights issue
Code source of underlying security	UnderlyingSecurityIDSource	C4	102=Shenzhen Stock Exchange
Price of rights issue	Price	N13(4)	
Subscription unit	Unit	N15(2)	The subscription quantity must be an integer multiple of the base number.

If there is no rights issue on the current day, a XML file with no entries shall also be sent out.

3.13 International Market Mutual Connect Status Info (imcparams)

The file ID is imcparams, the extension name is.xml.
This message contains related information of the international market mutual connect. This message is released in XML file before market open, one market corresponds to one market entry in XML file.

Field Name	Field English Name	Type	Description
Market code	MarketID	C8	XHKG=HK Connect
Whether open or not	OpenFlag	C1	Y=yes N=no
Initial amount	ThresholdAmount	N18(4)	

3.14 International Market Mutual Connect Underlying Securities Info (imcsecurityparams)

The file ID is imcsecurityparams, the extension name is.xml.
This message contains the underlying securities related information of the international market mutual connect. This message is released in XML file before market open. One market corresponds to one market entry in XML file.

Field Name	Field English Name	Type	Description
Market code	MarketID	C8	XHKG=HK Connect
Security code	SecurityID	C8	
Security code source	SecurityIDSource	C4	103=HK exchange

3.15 International Market Mutual Connect Exchange Rate Info (imcexchangerate)

The file ID is imcexchangerate, the extension name is.xml.

This message contains the exchange rate information of the international market mutual connect. This message is released in XML file before market open. The exchange rate for each pair of currencies corresponds to one exchangerate entry in XML file.

Field Name	Field English Name	Type	Description
Source currency	FromCurrency	C4	HKD=HK currency CNY=renminbi
Target currency	ToCurrency	C4	HKD=HK currency CNY=renminbi
Bid rate of reference exchange rate	BidRate	N15(5)	
Offer rate of reference exchange rate	OfferRate	N15(5)	
Middle rate of reference exchange rate	MidPointRate	N15(5)	

Note:

1) This file is the estimated exchange rate under the daily quota of the international market mutual connect.
2) The exchange rate in this file is the rate of one source currency to one target currency. For example, for southbound eligible stocks trading under HK Stock Connect, the quota is counted by using HKD as the source currency, RMB as the target currency.

3.16 Southbound Eligible HK Stocks Trading Info

3.16.1 Eligible HK stocks product information (hkexreff04)

The file ID is hkexreff04, the extension name is.txt.

This message contains the basic information of HK stocks product. This message is released in txt file before market open on the trading day (should also be the trading day on HKex) (day T). One security corresponds to one entry. The format is row style, the fields are differentiated by separator "｜", fixed at length, using 0x0A as the meaning of a new line.

This file is produced by HK exchange, redistributed by SZSE.

No.	Field Name	Length	Field Description
1	Type of data	C5	R0401
2	Security code	C5	Security code, filled with zero from left if no more than 5 digits e.g. 00012
3	ISIN code	C12	ISIN code (e.g.: HK0000000012) Nil if the security has no ISIN code.
4	Chinese short name	C40	Security name (simplified Chinese, 8 Chinese characters at most, GBK coding)
5	English short name	C15	Security short name in English.
6	English full name	C40	Security full name in English.
7	Supplementary security code	C5	Underlying stock code of a warrant.
8	Market category	C4	MAIN: main board GEM: ChiNext

			ETS: extensible traded security NASD: Nasdaq AMX
9	Security type	C4	BOND Bond BWRT Basket Warrant EQTY Equity TRST Trust WRNT Warrant
10	Currency	C3	HK dollars: HKD US dollars: USD Renminbi: CNY Australian dollars: AUD Canadian dollars: CAD Japanese Yuan: JPY Singapore Dollar: SGD British Pound: GBP Euro: EUR
11	Currency unit	C1	Currency unit is the unit of previous closing price field. When currency unit is zero, previous closing price equals the value of previous closing price multiplied by the 0 power of 10. When currency unit is 1, previous closing price equals the value of previous closing price multiplied by the 1 power of 10, and so on.
12	Par Value	N15(8)	Par value of a stock, the unit is Yuan. If no par value, it's zero. The integer bit is no longer than 6.
13	Par value currency	C3	HK dollars: HKD US dollars: USD Renminbi: CNY

			Nil if it has no par value.
14	Interest	N15(8)	Interest at the delivery date for bonds. This is only for bonds with interest settled via CCASS system. For other situations, this field is zero.
15	Listing date	C8	The initial trading date on HK exchange, YYYYMMDD
16	Bid offer unit	N6	round lot Order quantities of bid/offer should be an integer multiple of this unit.
17	Previous closing price	N10(3)	ex- dividend (ex-interest) closing price (If any ex-dividend or ex-interest, it's closing price ex-dividend, ex-interest.)
18	Memo	C50	1st digit valid: Y means suspension, N means non-suspension 2nd digit valid: Y means to participate in the market fluctuation adjustment mechanism; N means no participation in the market fluctuation adjustment mechanism. 3rd digit valid: Y means to participate in the closing auctions period N means no participation in the closing auctions period. 4th digit valid: Y means to participate in the opening period optimization N means no participation in the opening period optimization. 5th ~ 6th digit valid: Tick size code, filled with zero from left if no more than 2 digits 7th ~ 8th digit valid: Market fluctuation adjustment mechanism type Reserved field, invalid.

Note:

1) For field of "Previous Closing Price"
- This field is the ex-dividend (interest) closing price at day T-1.
- If the product is suspended on T-1, the "previous closing price" in this file on T day is the ex-dividend or ex-interest "previous closing price"

on day T-1 (trading day), and so on if it is also suspended on day T,.

2) If the security is delisted on day T, this file received on day T doesn't contain this security data.
3) The security code is unique and cannot be nil.
4) The length and format of the security par value in the HK Exchange Clearing System: the integer digit is 8 (including decimal point) and decimal places of 5 (round up). Generally, if the actual par value of this security is less than 5 decimal places, e.g. 0.000003, the par value shall be recorded as the lowest value 0.00001 or 0.
5) During a corporate action (for example merge, split etc.) the par value and currency will be updated and reflected in the current day's file at the effective date of this event. The data for interim code product will be included in this file at the previous day.

3.16.2 Tick Size File (hkexzxjc)

The file ID is hkexzxjc, the extension name is.txt.

This message contains the tick size (the minimum change unit of order price) of all HK stock products, which is released in txt format before market opens of the trading day (should also the trading day on HKex). One security type corresponds to one entry. The format is row style, the fields are differentiated by separator "｜", fixed at length, using 0x0A as the meaning of a new line.

This file is produced by HK exchange, redistributed by SZSE.

No.	Field Name	Length	Field Description
1	Type of data	C5	R0403
2	Tick size table code	C2	Tick size code, filled with zero from left if less than 2 digits e.g. 01: Part A of the Price List, including Equity Securities 03: Part B of the Price List, Including Debt Securities 04: Part C of the Price List, Stock Options

			05: Part D of the Price List, Stock Funds 06:Part E of Price List, including structured products Please refer to the relevant business regulations and notices for specific Tick Size Table Code.
3	Lowest down limit price	N10(3)	The lowest execution price allowable for this Tick Size Table Code.
4	Highest up limit price	N10(3)	The highest execution price allowable for this Tick Size Table Code.
5	Threshold price	N10(3)	The minimum price of this Tick Size Code.
6	Number of tick size group	N2	Here is the number of actual tick size group available in this Tick Size Table. (Number is from 1 to 52.)
7	Tick size group: (52 groups in total, repeated)		
7a	Group ending price	N10(3)	The highest price of this tick size group When the group number exceeds the number of tick size group, this value is 000000.000
7b	Value of tick size	N6(3)	Value of tick size is the difference between the last group ending price and this group ending price. (e.g. 12.456) When the group number exceeds the number of tick size group, this value is 00.000
7c	Number of tick size	N6	The number of tick size in this group When the group number exceeds the number of tick size group, this value is 000000

3.17 Security Switch Info (securityswitch)

The file ID is securityswitch, the extension name is.xml.

This message contains all the security code related switch information. This message is released in XML file before the market opens, one security for one security entry in XML file.

Table 3-14 Definition of securityswitch.xml

Field Name		Field English Name	Type	Description
Security code		SecurityID	C8	
Security code source		SecurityIDSource	C4	102=Shenzhen Stock Exchange 103=Hong Kong Exchange
Security switch		SecuritySwitch		One security may have zero or multiple switches
→	Switch category	Swtich	N2	Switch
→	Whether switch is turned on	Status	C1	Y=yes N=no

Note:

Table 3-14-1 List of Switch Type of Security Business Status

Type of Switch	Type Code	Remarks
Margin buy	1	Applicable to the underlying security of margin buy
Short sell	2	Applicable to the underlying security of short selling
Issue Subscription	3	Applicable to ETF, LOF and other open-ended funds Here means cash subscription for gold ETF
Redemption	4	Applicable to ETF, LOF and other open-ended funds Here means cash redemption switch for gold ETF
Subscription	5	Applicable to subscription code for online issuance:Applicable to infrastructure funds in a non-targeted expansion period.
Conversion	6	Applicable to convertible bonds, directional convertible bond, preferred stocks in

		conversion resale; and exchangeable private bonds, exchangeable corporate bonds in exchange period
Resale	7	Applicable to enterprise bonds, corporate bonds, convertible bonds, directional convertible bond, private bonds, exchangeable private bonds, subordinated debts, ABS, preferred stocks, security firm short-term bonds, and exchangeable corporate bonds in conversion resale
Warrant exercise	8	Applicable to warrant or options in exercise period
Buy open	10	Applicable to derivatives like options
Sell open	11	Applicable to derivatives like options
Subscription of gold ETF in physical	12	Applicable to gold ETF
Redemption of gold ETF in physical	13	Applicable to gold ETF
Pre-accepted tender offer	14	Applicable to equities in tender offer
Cancellation of tender offer	15	Applicable to equities in tender offer
Pledge	20	Applicable to Pledge-style Repo securities
Release of pledge	21	Applicable to Pledge-style Repo securities
Voting rights	22	Applicable to preferred stocks
Equity pledge-style Repo	23	Applicable to securities allowed for equity pledge-style repo business
Covered opening	26	Applicable to derivatives like options
market-maker quotation	27	Applicable to securities supported for market-maker quotation, like options
round lot buy of eligible HK stocks	28	Applicable to southbound eligible stocks under HK Stock Connect
round lot sell of eligible HK stocks	29	Applicable to southbound eligible stocks under HK Stock Connect
Odd lot buy of eligible HK stocks	30	Applicable to southbound eligible stocks under HK Stock Connect
Odd lot sell of eligible HK stocks	31	Applicable to southbound eligible stocks under HK Stock Connect
Options from ordinary to covered	32	Applicable to options transferring from ordinary to covered.
Options from covered to ordinary	33	Applicable to options transferring from covered to ordinary.

Resale Cancellation	34	Applicable to enterprise bonds, corporate bonds, private bonds, exchangeable private bonds, subordinated debts, ABS, security firm short-term bonds, and exchangeable corporate bonds in resale cancellation period.
Security lending	35	Applicable to contractual order or non-contractual order of securities lending or borrowing.
Bond put option and resale	36	Applicable to bonds and asset-backed securities in the put option and resale period.

3.18 Online Voting Business Info (evoteparams)

The definition of Online Voting Business Info format please refer to “Listed Company Shareholder Meeting Data Spec”. This file is released only once at night.

3.19 Triparty Repo Basket Info (tripartyrepobasket)

The file ID is tripartyrepobasket, the extension name is xml.
This message contains the pledged securities basket info of the triparty repo business. This message is released in XML file before the market opens, one basket for one basket record in XML file and each basket contains multiple securities codes.

Field Name	**Field English Name**	**Type**	**Description**
Basket ID	BasketID	N2	
Basket name	Name	C20	
Discount ratio	Ratio	N5(4)	0.2500 means 25%. If a bond valuation is X, the discounted value should be X*(1-25%)

Security list		SecurityList		
→	Security code	SecurityID	C8	

3.20 Option Combination Strategy Info (optioncombinationstrategy)

The file ID is optioncombinationstrategy, the extension name is xml.

This message contains the option combination strategy info. This message is released in XML file before the market opens, one combination strategy for one strategy record in XML file.

Field Name	Field English Name	Type	Description
Combination strategy ID	StrategyID	C8	
Combination strategy name	StrategyName	U40	
Combination automatic split day Parameter	AutoSplitDayParam	N2	This field is the number of days in prior to the contract maturity (E day). It is 0 when the combination automatically splits after the market close on E day. It is 1 if the combination automatically splits after the market close on E-1 day, and so on.
Restriction on last trading day of the legs	LastTradeDayParam	C1	S= The last trading day for all Legs should be the same.. D= The last trading day for all Legs should not be the same. N=No Restriction on the last trading day of contracts..
Restriction on underlying securities of the legs	UnderlyingSecurityParam	C1	S= The underlying securities should be the same for all Legs. . D= The underlying securities should not be the same for all Legs.

			N=No Restriction on the underlying securities of the Legs..
Non-standard option applicable or not	NonStandardOptionFlag	C1	Y=YES, N=NO
Underlying Security List	UnderlyingSecurityList		one underlying security corresponds to one UnderlyingSecurity record
→ Underlying Security ID	UnderlyingSecurityID	C8	
→ Underlying Security ID Source	UnderlyingSecurityIDSource	C4	102 = Shenzhen Stock Exchange (SZSE)
Leg list	LegList		The leg list of this combination, one leg corresponds to one record
→ Call Or Put	LegCallOrPut	C1	C = Call, P = Put
→ Leg Side	LegSide	C1	1=long position, 2=short position
→ Quantity of the legs in one combination strategy	LegPositionQty	N15(2)	
→ Sequence of the legs' exercise price	LegExercisePriceSeq	N2	It is numbered from 1. Value "1" means the highest exercise price, "2" means the second highest, and so on. Same number indicates the same exercise price.
→ Sequence of the legs' last trading day	LegLastTradeDaySeq	N2	This field is valid only if "LastTradeDayParams" is "D". It is numbered from 1. The earliest last trading day has value "1" in this field, the second earliest has "2", and so on. Same number indicates the same last trading day.

3.21 CNI Indices Info (cnindex)

The file ID is cnindex, the extension name is xml.
This message contains the information of CNI Indices distributed via SZSE exchanging system. This message is released in XML file before the market opens, one index for one index record in XML file.

Field Name	Field English Name	Type	Description
Index Code	SecurityID	C8	
Security Code Source	SecurityIDSource	C4	102 = Shenzhen Stock Exchange
Index symbol	Symbol	U40	
Index symbol (Extended)	SymbolEx	U40	Reserved for long symbol. If long symbol not exist, this value will be the same with Symbol.
English Name	EnglishName	C40	
Index Type	IndexType	C2	01 = share index 02 = bond index 03 = fund index 04 = other index
Currency	Currency	C4	CNY = Renminbi (RMB) HKD = Hong Kong dollars USD = US dollars The value reference ISO4217. For indices that not involving exchange rate, or its price is calculated in RMB, the value of this field would be CNY. For indices whose price are calculated in foreign currency, the

			value would be that currency.
Previous Close Point	PrevCloseIdx	N18(5)	
Market Code of Constituent stock	ConstituentSource	C2	01 = Shenzhen market 02 = Shanghai market 03 = Shenzhen & Shanghai & Beijing 04 = Shenzhen & Shanghai & Beijing & HongKong 05 = Shenzhen & HongKong 06 = Beijing market 07 = HongKong market 08 = Greater China 09 = Asia-Pacific 10 = Global 99 = Others

3.22 After-hours-fixed-price-trading Info (fixedpriceparams)

The file ID is fixedpriceparams, the extension name is xml.

This message contains the parameters of securities in the after-hours-fixed-price-trading business. This data is released in XML file before the market opens, one security for one security entry in XML file.

Table 3-15 Definition of after-hours-trading information

Field Name	**Field English Name**	**Type**	**Description**
Index Code	SecurityID	C8	
Security Code Source	SecurityIDSource	C4	102 = Shenzhen Stock Exchange

Upper limit of buy quantity	BuyQtyUpperLimit	N15(2)	Upper limit of buy order quantity
Upper limit of sell quantity	SellQtyUpperLimit	N15(2)	Upper limit of sell order quantity
Buy quantity unit	BuyQtyUnit	N15(2)	The quantity of each buy order should be integer multiple of the buy quantity unit.
Sell quantity unit	SellQtyUnit	N15(2)	The quantity of each sell order should be integer multiple of the sell quantity unit.

3.23 Member Info of bond market (bondmbrinfo)

The file ID is bondmbrinfo, the extension name is xml.

This message contains the members' info who take part in the bond market trading business. This data is released in XML file before the market opens, one member for one entry in XML file.

Field Name	**Field English Name**	**Type**	**Description**
ID of the member	MemberID	C6	
Short name of the member	ShortName	U20	
Name of the member	Name	U50	

3.24 Investor info of bond market (bondinvestorinfo)

The file ID is bondinvestorinfo, the extension name is tsv.

This message contains the investors' info who take part in the bond market trading business. This data is released in TSV file before the market opens, one investor under one dealer for one entry in tsv file.

Field Name	Field English Name	Type	Description
Investor's ID	InvestorID	C10	
Member's ID	MemberID	C6	
Investor's Name	InvestorName	U100	
Investor's Short name	InvestorShortName	U100	
Investor's Type	InvestorType	C2	01=Self-employed 02=Asset Management 03=Institutional Broker 04=Personal broker

3.25 Trader info of bond market (bondtraderinfo)

The file ID is bondtraderinfo, the extension name is tsv.
This message contains the traders' info who take part in the bond market trading business. This data is released in TSV file before the market opens, one trader for one entry in tsv file.

Field Name	Field English Name	Type	Description
Trader's code	TraderCode	C8	One trader can belong to one member only.
Trader's name	TraderName	U50	
ID of the trader's member	MemberID	C6	

3.26 Reference information for spot bond trading (bondtradingparams)

The file ID is bondtradingparams, the extension name is xml.

This information contains business-related parameters of securities participating in the spot bond trading business, including bonds and asset-backed securities, etc. This data is released in XML file before the market opens, one security for one security entry in xml file.

Table 3-16 Definition of bondtradingparams.xml

Field Name		**Field English Name**	**Type**	**Description**
Security code		SecurityID	C8	
Security code source		SecurityIDSource	C4	102=Shenzhen Stock Exchange
Trading params		TradingParams	N15(2)	Each trading method correspond to one TradingParams record.
→	Trading type	TradingType	N2	1 = matching deal 2 = negotiated deal 3 = click to deal 4 = inquiry deal 5 = bidding deal
→	Price tick	PriceTick	N13(4)	
→	Upper limit of price	PriceUpperLimit	N13(4)	Upper limit of price
→	Lower limit of price	PriceLowerLimit	N13(4)	Lower limit of price
→	Upper limit of buy	BuyQtyUpperLimit	N15(2)	Upper limit of buy order quantity

	quantity			
→	Upper limit of sell quantity	SellQtyUpperLimit	N15(2)	Upper limit of sell order quantity
→	Lower limit of buy order quantity	BuyQtyLowerLimit	N15(2)	Lower limit of buy order quantity
→	Lower limit of sell order quantity	SellQtyLowerLimit	N15(2)	Lower limit of sell order quantity
→	Buy quantity unit	BuyQtyUnit	N15(2)	The quantity of each buy order should be integer multiple of the buy quantity unit.
→	Sell quantity unit	SellQtyUnit	N15(2)	The quantity of each sell order should be integer multiple of the sell quantity unit.

3.27 Reference information for bond general pledged repo (bondrepoparams)

The file ID is bondrepoparams, the extension name is xml.

This information contains business-related parameters of securities participating in the bond general pledged repurchase business, including pledged repo, etc. This data is released in XML file before the market opens, one security for one security entry in xml file.

Table 3-17 Definition of bondrepoparams.xml

Field Name	Field English Name	Type	Description
Security code	SecurityID	C8	
Security code source	SecurityIDSource	C4	102=Shenzhen Stock Exchange
Trading params	TradingParams	N15(2)	Each trading method correspond to one TradingParams

				record.
→	Trading type	TradingType	N2	1 = matching deal
→	Price tick	PriceTick	N13(4)	
→	Upper limit of price	PriceUpperLimit	N13(4)	Upper limit of price
→	Lower limit of price	PriceLowerLimit	N13(4)	Lower limit of price
→	Upper limit of buy quantity	BuyQtyUpperLimit	N15(2)	Upper limit of buy order quantity
→	Upper limit of sell quantity	SellQtyUpperLimit	N15(2)	Upper limit of sell order quantity
→	Lower limit of buy order quantity	BuyQtyLowerLimit	N15(2)	Lower limit of buy order quantity
→	Lower limit of sell order quantity	SellQtyLowerLimit	N15(2)	Lower limit of sell order quantity
→	Buy quantity unit	BuyQtyUnit	N15(2)	The quantity of each buy order should be integer multiple of the buy quantity unit.
→	Sell quantity unit	SellQtyUnit	N15(2)	The quantity of each sell order should be integer multiple of the sell quantity unit.

3.28 Bid Booking information for spot bond trading (bondtradingbidbookinginfo)

The file ID is bondtradingbidbookinginfo, the extension name is xml.

This information contains bid booking information for spot bond trading. This data is released in XML file before the market opens, one bid booking information for one bidbookinginfo in xml file.

Table 3-18 Definition of bondtradingbidbookinginfo.xml

Field Name	Field English Name	Type	Description
Bid session ID	BidID	C16	
Security code	SecurityID	C8	
Trade date	TradeDate	N8	
Bid booking quantity	Qty	N15(2)	
Minimum transaction quantity	MinQty	N15(2)	
Bid transaction method	BidExecInstType	N2	Bid transaction method 1=single subject winning the bid 2=multiple subjects single price winning the bid 3=multiple subjects multiple price winning the bid
Anonymous flag	AnonymityFlag	C1	Y= anonymous N= Not anonymous
Member ID	MemberID	C6	If “AnonymityFlag” is Y, this filed is blank.
Investor type	InvestorType	C2	Investor type 01=Self-employed 02=Asset Management 03=Institutional Broker 04=Personal broker If “AnonymityFlag” is Y, this filed is blank.
High limit price	HighLimitPrice	N13(4)	
Low limit price	LowLimitPrice	N13(4)	
Settlement type	SettlType	N4	0: Not specify 103: Net guarantee settlement 104: Full amount of non-guaranteed settlement
Settlement period	SettlPeriod	N2	0: T+0

			1: T+1 2: T+2 3: T+3
Memo	Memo	U160	

3.29 Reference Information for Non-targeted Expansion of Infrastructure Funds (additionalofferingparams）

The file ID is additionalofferingparams, and the extension is xml.

This information contains relevant business parameters for securities involved in the non-targeted expansion of infrastructure funds on each trading day.This information is published in the form of an XML file before the market opens, with each security corresponding to a security record in the XML.

Table 3-19 defines the content of the reference information for the non-targeted expansion of infrastructure funds,additionalofferingparams。

Field Name		Field English Name	type	Description
Security code		SecurityID	C8	
Security code Source		SecurityIDSource	C4	102=SZSE
Trading Param		TradingParam		Repeated group, each type of expansion offering period corresponds to a TradingParam record
→	Expansion offering period type	AOAPType	N1	1= Placement to original holders. 2= Public offering.
→	Subscription price upper limit	PriceUpperLimit	N13(4)	
→	Subscription price lower limit	PriceLowerLimit	N13(4)	
→	Subscription base unit	Unit	N15(2)	The number of subscriptions must be an integer multiple of the base unit
→	Single subscription upper limit	QtyUpperLimit	N15(2)	
→	Single subscription lower limit	QtyLowerLimit	N15(2)	

→	Expansion start date	StartDate	N8	
→	Expansion end date	EndDate	N8	
→	Whether to allow cancellation	Cancel Permit	C1	Y=YES N=NO
→	Whether to allow repeated subscription.	ReApplyPremit	C1	Y=YES N=NO

4 RISK MANAGEMENT INFO

4.1 Share Reduction Quota Info (reducequota)

The file name is reducequota_memberID_YYYYMMDD.csv, where memberID is the member ID number of the market participant at SZSE, and YYYYMMDD is the corresponding trading day. This file is released before market open on each trading day.

The records in the file of “reducequota” are arranged in ascending order by clear PBU, security account, security code. When the shares under all clear PBU of the market participants have no reduction quota, an empty file with a zero record is released.

Table 4-1 Definition of reducequota_*.csv

Field Name	Field English Name	Type	Description
Clear PBU	ClearPBU	C6	
Security Account	AccountID	C12	
Security code	SecurityID	C8	
Total quantity of unrestricted tradable shares	TotalQty	N18(2)	The total quantity of unrestricted tradable shares under

			custody.
The frozen quantity of unrestricted tradable shares	FrozenQty	N18(2)	Shares which are frozen by the non-trading business among the unrestricted tradable shares under custody.
Share quantity 1	ShareQty1	N18(2)	The quantity of non-transferable shares prior to the due date C1excluded the frozen shares by CSDC. e.g. restricted shares owned by assignees from the block trade share reduction
Share quantity 2	ShareQty2	N18(2)	The quantity of restricted shares which can only be reduced by block trade (should also meet the requirement of the reduction quota) and the frozen shares have been excluded. e.g. the 50% share of the non-public offering within one year after the restriction release.
Share quantity 3	ShareQty3	N18(2)	The quantity of restricted shares which can be reduced by auctions or block trades (should also meet the requirement of the reduction quota) and the frozen shares have been excluded.
Share quantity 4	ShareQty4	N18(2)	The quantity of unrestricted shares which can be reduced by auctions or block trades with the frozen shares excluded. e.g. The shares previously bought by auctions.
Share quantity 5	ShareQty5	N18(2)	The reduction quota of the restricted shares by auctions=(1%-the sum of reduction ratio of restricted shares by auctions during the last 89 days) * total shares
Share quantity 6	ShareQty6	N18(2)	The reduction quota of the restricted shares by block trades=(2%-the sum of reduction ratio of restricted shares by block trades during the last 89 days) * total shares
Share quantity 1 (including the frozen shares)	OrigShareQty1	N18(2)	The quantity of original Share Quantity 1 before frozen

			shares excluded.
Share quantity 2 (including the frozen shares)	OrigShareQty2	N18(2)	The quantity of original Share Quantity 2 before frozen shares excluded.
Share quantity 3 (including the frozen shares)	OrigShareQty3	N18(2)	The quantity of original Share Quantity 3 before frozen shares excluded.
Share quantity 4 (including the frozen shares)	OrigShareQty4	N18(2)	The quantity of original Share Quantity 4 before frozen shares excluded.

4.2 Front End Funding Risk Management Info (fundquota)

The file is named fundquota_memberID_YYYYMMDD.xml, where memberID is the member ID number of the market participant at SZSE, and YYYYMMDD is the corresponding trading day. This file is released before market open on each trading day.

The file of front end funding risk management includes the self-set fund quota by participants carrying out the front-end funding risk management, as well as the list of PBUs in monitor and is released in xml format before the market open. One type of monitor corresponds to one record in xml files. A monitor type includes multiple PBUs indicating that front end funding risk management is required. This file is only for market participants to do self-set fund quota review.

Table 4-2 Definition of fundquota.xml

Field Name	Field English Name	Type	Description
Type of monitor	MonitorType	N2	1=security business on its own account (members) 2=asset management business (members) 3=institutional business

Self-set fund quota		FundQuota	N18(4)	
List of Participant Business Unit (PBU)		PBUList		
—>	Participant Business Unit	PBUID	C6	

5 END-OF-DAY STATIC MARKET DATA INFO

It contains the static market data files issued after market close of each trading day.

5.1 end-of-day market data of cash securities (cashsecurityclosemd)

The file name is cashsecurityclosemd_YYYYMMDD.xml, where YYYYMMDD is the corresponding trading day.

This message contains the end-of-day data of all cash securities in the SECURITIES file (securities). This data is released in XML file after the market closed one security for one security entry in XML file.

Table 5-1 Definition of cashsecurityclosemd_*.xml

Field Name	Field English Name	Type	Description
Security code	SecurityID	C8	
Security code source	SecurityIDSource	C4	102=Shenzhen Stock Exchange
Security symbol	Symbol	U40	Could include Chinese characters, means 40 UTF-8 characters at maximum
Security symbol (Extended)	SymbolEx	U40	Reserved for long symbol. If long symbol not exist, this value will be the same with

			Symbol.
English name	EnglishName	C40	For options, this field is the option contract number
Security type	SecurityType	N4	Value is for other security types except for 29(individual stock options), 30(ETF options)
Previous close price	PrevClosePx	N13(4)	
Open price	OpenPrice	N13(4)	If there is no transaction on the day, this value will be empty.
Closing price	ClosePx	N13(4)	If there is no transaction on the day, this value will be empty.
Number of trades	NumTrades	N18	If there is no transaction on the day, this value will be 0.
Total volume of trade	TotalVolumeTrade	N15(2)	If there is no transaction on the day, this value will be 0.
Total value of trade	TotalValueTrade	N18(4)	If there is no transaction on the day, this value will be 0.

Note:
For securities traded in cash auction, the number of trades, total volume of trade and total value of trade in this cashsecurityclosemd file doesn't contain the number, volume and value of trade in the after-hours-fixed-price-trading period.

5.2 end-of-day market data of derivative securities (derivativesecurityclosemd)

The file name is derivativesecurityclosemd_YYYYMMDD.xml, where YYYYMMDD is the corresponding trading day.

Security closing market data file contains all derivatives closing data in Securities Info. This message is sent out in XML format after market close, with one security related to one security record in XML.

Table 5-2 Definition of derivativesecurityclosemd_*.xml

Field Name	Field English Name	Type	Description
Security code	SecurityID	C8	
Security code source	SecurityIDSource	C4	102=Shenzhen Stock Exchange
Security symbol	Symbol	U40	
English name	EnglishName	C40	For options, this field is the option contract number
Type of security	SecurityType	N4	Value is 29 (individual stock options), 30 (ETF options)
Previous closing price	PrevClosePx	N13(4)	
Open price	OpenPrice	N13(4)	If there is no transaction on the day, this value will be empty.
Closing price	ClosePx	N13(4)	If there is no transaction on the day, this value will be empty.
Number of trades	NumTrades	N18	If there is no transaction on the day, this value will be 0.
Total volume traded	TotalVolumeTrade	N15(2)	If there is no transaction on the day, this value will be 0.
Total value traded	TotalValueTrade	N18(4)	If there is no transaction on the day, this value will be 0.
Clearing price	ClearingPrice	N13(4)	
Position of a contract	ContractPosition	N18(2)	

5.3 End of day data of Eligible HK stocks (hkexclpr04)

The file ID is hkexclpr04, the extension name is.txt.
This message contains the end-of-day closing data of eligible HK stocks, which is released in txt format after market close of the trading day (should also the trading day on HKex). One security corresponds to one entry. The format is row style, the fields are differentiated by separator "｜", fixed at length, using 0x0A as the meaning of a new line.

This file is produced by HK exchange, redistributed by SZSE.

Table 5-3 Definition of hkexclpr04_*.xml

No.	Field Name	Length	Field Description
1	Type of data	C5	R0402
2	Security code	C5	Security code
3	Closing price	N10(3)	
4	currency	C3	Hong Kong Dollars: HKD American Dollars: USD Renminbi: CNY Australian Dollars: AUD Canadian Dollars: CAD Japanese Yuan: JPY Singapore Dollars: SGD British Pound: GBP Euro: EUR

5.4 Closing price of bond lending (bondlendingclosemd)

The file name is bondlendingclosemd_YYYYMMDD.xml, where YYYYMMDD is the corresponding trading day.
This message is released in XML format after the market closes on the trading day, one security corresponds to one security record in the xml.

Table 5-4　Definition of bondlendingclosemd_*.xml

Field Name	Field English Name	Type	Field Description
Security ID	SecurityID	C8	See Table 5-5
Security abbreviation	Symbol	U40	
Number of trades	NumTrades	N18	If there is no transaction on the day, this value will be 0.
Total value of trade	TotalValueTrade	N18(4)	If there is no transaction on the day, this value will be 0.
Weighted rate	WeightedRate	N18(2)	1.23 means 1.23%

Table 5-5　bondlendingclosemd file including security ID

SecurityID	Symbol	Time of loan
131901	L-001	1-day (Overnight) contract
131902	L-007	2-day (inclusive) to 7-day (inclusive) contract
131903	L-014	8-day (inclusive) to 14-day (inclusive) contract
131904	L-021	15-day (inclusive) to 21-day (inclusive) contract
131905	L-1M	22-day (inclusive) to 30-day (inclusive) contract
131906	L-3M	31-day (inclusive) to 90-day (inclusive) contract
131907	L-6M	91-day (inclusive) to 180-day (inclusive) contract
131908	L-9M	181-day (inclusive) to 270-day (inclusive) contract
131909	L-12M	271-day (inclusive) to 365-day (inclusive) contract

Notes: The closing price of bond lending is the summary quotation of trades reached by the trading system on that day.

6 END-OF-DAY REPORT DATA

This data mainly includes the report data sent in batches after market close on each trading day.

6.1 Online Voting Report

The file name is evotereport_YYYYMMDD.csv, where YYYYMMDD is the trading day.
The online voting report file includes the accumulated pre-processed results of online voting orders via the trading system. For example, if a listed online voting time is [V_1,V_n] then all the processed results of online voting orders via trading system during the period from V_1 to V_m shall be sent out at day V_m (1≤m≤n).

This data is released in csv file after the market closed one security for one security entry in XML file.

Table 6-1 Definition of Online Voting Report Data evotereport_*.xml

Field Name	Type	Description
SubmittingPBUID	C6	Submitted PBU
SecurityID	C8	Online voting code
SecurityIDSource	C4	Source of security code
OwnerType	N4	Type of order owner
TransactTime	N17	Original transaction time of online voting

		Format is YYYYMMDDHHMMSSsss
OrderID	C16	Order number
ClOrdID	C10	Client order number
ExecID	C16	Exercise number
ExecType	C1	Type of exercise 0=New valid voting records 8=Rejected invalid voting records
OrdRejReason	N5	Code of rejection reasons, valid when ExecType is 8
AccountID	C12	Security account
BranchID	C4	Security branch ID
VotingProposal	N4	Number of voting proposals, positive number 1-99 means specific proposal number 100 means the summary proposal
VotingSubProposal	N4	Number of voting sub-proposal, positive number 0 means all sub-proposals >0 means other specific sub-proposals
VotingPreference	C1	Preference of voting 1 means agree, 2 means reject, 3 means waive
OrderQty	N15(2)	Quantity of votings

Notes:

1) If the valid declaration of part of sub-proposals under the successive voting bills is earlier than the declaration of successive voting bills, then the declaration of successive voting bills is partly valid, multiple reports are returned. Every sub-proposal with valid declaration previously shall return a cancellation report, and every sub-proposal with no valid declaration previously shall return a valid declaration report.
2) If investors submit “summary proposal voting” to all proposals, voting is regarded as successful and only one success report is returned. If

investors make a valid voting for part of proposals before submitting “summary proposal voting” order, then this voting order is regarded as partly valid and multiple reports shall be returned. Every sub-proposal with valid declaration previously shall return a cancellation report, and every sub-proposal with no valid declaration previously shall return a valid declaration report. If investors make valid voting for all the proposals before submitting “summary proposal voting” order, then this order is regarded as repeated and a cancellation report shall be returned.

3) If the online voting ending date is later than the trading system voting date, and the period between is not trading day (e.g. Trading system voting ending date is Friday, while online voting ending date is Sunday), then the accumulated results of trading system votings shall be returned on the following trading day of the trading system ending date.
4) If the market participants don’t have any online voting report data, then a file with record “zero” shall be sent to the market participants.
5) Definition list of invalid reasons for online voting

Table 6-2 Definition List of Invalid Reasons for Online Voting

OrdRejReason	**Name of Reasons**	**Description**
20201	incorrect proposal code	1.The proposal code shall be the same as the code of proposals in the announcements 2. The proposal code and sub-proposal code can be the successive summary proposal code and successive sub-proposal code in the announcements 3. The proposal code should be the proposal code of candidates in the announcements 4. Except for the above, all other proposal code and sub-proposal code are regarded as incorrect, especially when the accumulated voting summary proposal code is entered as the proposal code.
20202	Incorrect voting	For common proposals and successive voting, the preferred voting can only be 1 or 2 or 3, otherwise it’s regarded as incorrect voting. For accumulated voting, voting number should not be larger than the number of shares on account times the selected people, otherwise it’s regarded as incorrect voting.
20203	Non	If the security account number in the voting records is not the security account number of company

	participating shareholders	shares on record date, it's regarded as non participating shareholders.
20204	Repeated voting	Voting for one proposal can be declared only once. The first declaration shall be dominated if there are multiple declarations, which shall be regarded as repeated. If the valid declaration of proposals under the successive voting bills is earlier than the declaration of sub-proposals, the declaration of sub-proposals is repeated voting. If the valid declaration of all sub-proposals under the successive voting bills is earlier than the declaration of successive voting bills, then declaration of successive voting is regarded as repeated. If an investor votes via the trading system and online system repeatedly, voting results shall be counted in chronological order. If investors submit "summary proposal voting" to all proposals, voting is regarded as successful and only one success report is returned. If investors make a valid voting for part of proposals before submitting "summary proposal voting" order, then this voting order is regarded as partly valid and multiple reports shall be returned. Every proposal with valid declaration previously shall return a cancellation report, regarded as repeated voting. If investors make valid voting for all the proposals before submitting "summary proposal voting" order, then this order is regarded as repeated and a cancellation report shall be returned.
20205	Incorrect accumulated number of people	Accumulated judgement is carried after judgement on the validation of single record. The number of shares on record date times the selected number of people is the election poll. If the voting number is larger than the number of shares they hold, it's regarded as incorrect accumulated number of people.

20206	Incorrect accumulated number of stocks	Accumulated judgement is carried after judgement on the validation of single record. The number of registered shares on record date times the number of people is regarded as the electoral votes. If the number of votes by the share holder exceeds the electoral votes he has, it's regarded as Incorrect accumulated number of stocks
20070	Invalid account	Unqualified accounts are not permitted for online voting via trading system
29999	Other errors	Invalid voting under circumstance out of the above scope

6.2 Execution Aggregate File (execution_aggr)

The Execution Aggregate File provides the execution aggregate service in file format. Except for channel and format, the file spec is as same as the stream spec in terms of record content and sequence.

The Execution Aggregate File is named as "execution_aggr_TGWID_N_YYYYMMDD.tsv", where TGWID is the related gateway ID, N is the business platform code (Definition please refer to "Interface Specification of BINARY Market Trading Data Feed of SZSE 5th Trading System"), YYYYMMDD is the related trading day. Each business platform defined by SZSE trading system is corresponded to one execution aggregate file. A nil file will be sent over even if there is no report record of this platform on that day.

The Execution Aggregate File is txt file. Each record (one row) is one execution. For definition of the record content please refer to the definition of binary execution message in "Interface Specification of BINARY Market Trading Data Feed of SZSE 5th Trading System". Comparing with the binary message, all fields are one-to-one sequentially, expect the differences below.

1) The records in file have no "BodyLength" field in binary message header .
2) The records in file have no binary message tail.
3) The records in file have no "PartitionNo" field in binary message body.
4) "ReportIndex" field is in sequential serial number starting from 1 for each file, while "ReportIndex" in the binary message is in

sequential serial number starting from 1 for every partition of each business platform.

See chapter 8 for “Specification of tsv File Format” .

Take the following two messages for example.

Table 6-3 Order Execution Report BINARY Message Sample of Cash Auction Business

Field Name	Value
MsgType	200115
BodyLength	153
PartitionNo	1
ReportIndex	1
ApplID	010
ReportingPBUID	000100
SubmittingPBUID	000100
SecurityID	000001
SecurityIDSource	102
OwnerType	1
ClearingFirm	01
TransactTime	20130228144215555
UserInfo	Test
OrderID	6B4569CDNB009C03
ClOrdID	A0000001
ExecID	1100000000004124
ExecType	F
OrdStatus	1

LastPx	171000
LastQty	30000
LeavesQty	90000
CumQty	30000
Side	1
AccountID	0100004698
BranchID	AA
CashMargin	1
Checksum	--

Field Name	Value
MsgType	200115
BodyLength	153
PartitionNo	2
ReportIndex	1
ApplID	010
ReportingPBUID	000200
SubmittingPBUID	000200
SecurityID	000001
SecurityIDSource	102
OwnerType	1
ClearingFirm	01
TransactTime	20130228144215555
UserInfo	test

OrderID	6B4569CDNB009C03
ClOrdID	A0000001
ExecID	1200000000004124
ExecType	F
OrdStatus	1
LastPx	171000
LastQty	30000
LeavesQty	90000
CumQty	30000
Side	1
AccountID	0100004698
BranchID	AA
CashMargin	1
Checksum	--

The record content of the Execution Aggregate Report File is (<T> is for TAB separator, <N> is for row separator):
200115<T>1<T>010<T>000100<T>000100<T>000001<T>102<T>1<T>01<T>20130228144215555<T>test<T>6B4569CDNB009C03<T>
A0000001<T>1100000000004124<T>F<T>1<T>17.1000<T>300.00<T>900.00<T>300.00<T>1<T>0100004698<T>AA<T>1<N>
200115<T>2<T>010<T>000200<T>000200<T>000001<T>102<T>1<T>01<T>20130228144215555<T>test<T>6B4569CDNB009C03<T>
A0000001<T>1200000000004124<T>F<T>1<T>17.1000<T>300.00<T>900.00<T>300.00<T>1<T>0100004698<T>AA<T>1<N>

6.3 Execution File for HK Eligible Stocks(hkexecution_tax_memberID)

As per the related previsions and business requirements, CSDC will provide the execution files for HK eligible stocks to SZSE after the market settlement on each trading day. SZSE will distribute such execution files to the market via members (including non-members) after market close on each trading day.

The execution file format is txt and the file name is: hkexecution_tax_memberID_yyyymmdd.tsv where MemberID is the ID number of each member registered at SZSE, yyyymmdd represents the related trading day. No matter whether there is any execution records of HK eligible stocks or not, an execution file shall always be sent out (When there is no execution record of HK eligible stocks, a null file will be sent out).

For the specification of tsv file format, please refer to “ Specification of tsv File Format”.

Table 6-4 Definition of Execution File for HK Eligible Stocks

Field Name	Type of Length	Value
Security code	C8	
Date of file	C8	In YYYYMMDD
Execution date	C8	In YYYYMMDD
Number of execution	C16	
PBU	C6	
Number of execution	N15(2)	
Execution price	N13(4)	In HK dollars
Execution amount	N18(4)	In HK dollars
Execution time	C6	In HHMMSS
Stamp duty	N18(4)	In HK dollars
Delivery date	C8	In YYYYMMDD
Note 1	C80	The stamp duty fee in this sheet has been or will be paid via HKex.
Note 2	C80	The execution sheet is produced

		by the subsidiary of SZSE as per the execution results of HK eligible stocks sent out by HKex.
Note 3	C80	SZSE members etc shall authorize the subsidiary of SZSE to send the orders of HK stocks to HKex and complete the trading.

7 DATA DICTIONARY

The data type of all fields in the file is explained as follows.

- ✓ Cx stands for ASCII character string, 'x' stands for the max length of string.
- ✓ Ux stands for UTF-8 character string, 'x' stands for the max length of string.
- ✓ Nx stands for decimal integer, 'x' stands for the maximum number of digits (not including Plus-Minus sign). Integers can be positive or negative numbers unless it is expressly stated.
- ✓ Nx(y) stands for floating numbers, 'x' stands for the total digit number of integer and decimal, not including the decimal point. 'y' stands for the digit number of decimal, zeros should be added when there are no adequate number. The floating number can be positive or negative, unless it is expressly stated.

8 Specification of tsv File Format

The specification of tsv file format is as follows.

- ✓ In a record, fields are separated by “TAB(0x09)”. Each record is ended by line separator “0x0A”. There is no separator “TAB” before the first field and after the last field, but do have a line separator after the last record.
- ✓ For fixed point number Nx(y) with decimals, decimals should be completed with zeros but not the case for integers, e.g. a sample of N13(4) “15.2300” or “-14.0210”. For integers it only includes the actual number without any spaces, e.g. “1500”; For character strings it includes the actual character string value without any spaces.
- ✓ Clients’ system should be able to support for a record of new fields extension, and may also ignore the new extended fields automatically without any actions in case of no use of newly extended fields.

9 Appendix

9.1 Example of Share Reduction Quota Info

Please refer to the Chinese version for more details.

THE END