

Shenzhen Stock Exchange

Trading System FAQ

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This document is translated from Chinese to English, for reference only.

Contents

I. Access.....	3
a) Trading Gateway and Md (market data) Gateway.....	3
b) File gateway.....	19
II. Transaction.....	24
III. Market data.....	40
IV. Transaction reference information.....	42

I. Access

a) Trading Gateway and Market Data Gateway(MDGW)

1. A log prompt appears: "Gateway doesn't belong to this server. Please check server IP again."

Answer: A wrong server is connected, and it is required to fill in the server assigned by the gateway.

2. The gateway monitoring(GWMON) cannot be displayed normally.

Answer: Only IE9 or above is supported, preferably browsers such as Firefox and chrome.

3. Is knocking required in the commission of each PBU?

Answer: Each gateway and platform is knocked once. The issue concerning knocking will be explained in the new interface specification and development guide.

4. Is it required to apply for the Execution Aggr Trading Gateway?

Answer: The Execution Aggr Trading Gateway is mainly used by the securities trader's headquarters so that the headquarters can receive reports from subordinate sales departments (PBUs with gateways assigned). Market participants such as fund companies may also use this service.

5. What should I do when the prompt "20105 Gateway does not have permission" appears at the time of application"?

Answer: 20105 is an unsupported PBU reported by the gateway. You should check whether the PBU is wrong and whether the PBU is bound to this gateway ID.

6. The gateway would exit quickly after startup.

Answer: Log information shall be considered, it is recommended to search for "@ 5 @" to find the key log, which can be understood according to the literal meaning. If the problem cannot be resolved, the log can be sent to the relevant technical staff.

Generally, there are port conflicts (Failure: Failed to create listener), configuration file format error (Failed to load tgwconfig file), and so on.

7. Can a user use both the STEP and BINARY protocols?

Answer: The user can set the gateway to use either STEP or BINARY protocol by changing gateway configuration. Since a gateway only supports one protocol, if STEP is used in some user systems and BINARY protocol in some other user systems, different gateway programs shall be started.

8. Is BINARY interface better than STEP interface?

Answer: The STEP data will be converted into BINARY format, so the BINARY interface has faster speed but less scalability than the STEP interface. It is recommended to use the BINARY interface for services with high performance requirements and well-established transaction rules, such as auction services. For services with low performance requirements, such as transaction services and various innovative services, the STEP interface may be used.

9. Is it necessary to add spaces for fields of string?

Answer: The BINARY fields of string should be complemented with spaces (on the right side); it is unnecessary to add space(s) for the STEP field (adding space(s) is also acceptable).

10. What kind of byte order is used for the BINARY protocol?

Answer: Network byte order (Big-endian) should be used.

11. When parsing FAST is it required to load a template and then parse FAST based on the template?

Answer: Yes. When parsing, first extract the template ID from the FAST stream, find the template based on the template ID, and then parse the subsequent FAST data.

12. In the market data STEP interface, will a STEP message contain data of multiple securities?

Answer: In the market data STEP interface, one STEP message may contain multiple FAST messages, so it may contain data concerning multiple securities. When receiving a STEP message, reset the context of FAST decoding.

13. In the STEP interface, when logging on again after logout, the serial number of its session will start from 1 again. Is this normal?

Answer: The STEP interface uses the LFIXT protocol. Login again will start with the next expected ID (NextExpectedMsgSeqNum) in the OMS login message, and start with 1 if no expected ID is provided.

14. How should the DefaultAppVerID field be filled in the STEP login message?

Answer: Fill in as required by the interface specification.

DefaultAppVerID = 9

DefaultAppExtVerID = 124,

DefaultCstmAppVerID = STEP1.20_SZ_1.00

Note: DefaultCstmAppVerID should be filled in STEPn.xy_SZ_a.bc format, where n.xy is the STEP version, a.bc is the data interface specification version, and the version number that should be filled in currently is STEP1.20_SZ_1.00, which means that the 1.20 STEP and 1.00 data interface comply with the specification.

15. How should I fill in the SenderCompId field?

Answer: SenderCompId can be filled in as you like, and shall be a non-blank character string.

16. The username and password in the STEP and BINARY login messages are optional. Can I leave them blank?

Answer: The necessity of login gateway authentication depends on the user. If the <password> in the gateway configuration is blank, it will not be checked otherwise it will be checked.

17. Does the MsgSeqNum field in the STEP message start with 1 each time? It should not be like this in the future, should there be a record value? It starts from 1 after each login.

Answer: The current protocol stipulates that it starts with 1 each time.

18. Can a session establish multiple TCP connections?

Answer: No.

19. After successful logon, the user would receive a logout message. When logging in again,

does the user have to close the current TCP connection to establish a new TCP connection and then log on, is it possible to reuse the previous TCP connection?

Answer: The current TCP connection shall be closed, and the previous TCP connection cannot be reused.

20. If the user system receives logout message, does the heartbeat mechanism exist when TCP connection is not closed?

Answer: After receiving the logout message, the heartbeat mechanism will no longer exist.

21. Why the market data gateway log shows "SyncOnlineCfg @ 647 @ 0101000 @ Online config not arrived, continue to synchronize online config ... @"?

Answer: This log message appears because the market data gateway has not completed the configuration synchronization from the trading system. It is required to confirm whether the address of management channel of the market data gateway (that is, the <admin_service> item in cfg / config.xml) is the address specified by the stock exchange. Confirm that the network card address that receives the data is on the same network segment as the IP address of the management channel. If these two configurations are correct, the above logs will disappear after the online configuration synchronization is completed. A persistent prompt indicates that the multicast address corresponding to the management channel is obstructed, please turn off the Windows firewall and contact the user's network administrator to check the network configuration and ensure that multicast packets up to 8K bytes are allowed to pass.

22. Why the market data gateway log shows "mdgw has not been authenticated by server, discard received message"?

Answer: The log is displayed because the gateway is not authorized by the service. It is required to check whether the configured resend_service address is the address specified by the stock exchange, and whether the gateway ID and password are correct.

23. Why timeout and disconnection occur quickly after logging in the gateway?

Answer: The gateway connection heartbeat and timeout are set according to the values of related fields in the user login message, please check whether these fields are correctly filled in the login message.

24. Why does the error "Session {1} ({2}) is not logged yet" occur when sending orders to the Trading Gateway?

Answer: After the OMS sends the login message, it is required to start sending order messages only after receiving the login response.

25. Will the gateway still send heartbeat packets to the client after the market is closed?

Answer: Yes. As long as a connection is established with the gateway, heartbeat packets without data will be sent.

26. What is the role of mdgw_channel_list.xml mdgw_realtime_line_list.xml in the market data gateway cfg directory?

Answer: These are the gateway's own configuration files, which can be used to assist in troubleshooting, and users should not modify them.

27. Why does the message "Connection Timeout. Reconnecting after 10 seconds ..." occur after the gateway starts?

Answer: The message is prompted because the trading system has not been started.

28. Should I install the 64-bit or 32-bit VC2012 package for Windows Gateway?

Answer: Windows Gateway should be installed with the 32-bit VC2012 package.

29. How to fill in the report sequence number in the report synchronization message?

Answer: The report sequence number in the report synchronization message indicates from which report the OMS intends to receive (numbering consecutively from 1). If no report synchronization message is sent, the default is that no report has to be received. If sent, the report sequence number field should be filled as a positive integer. The report sequence number in every trading day will be renumbered from 1.

30. Does Report Synchronization should be sent only when a execution report has to be reacquired?

Answer: Report synchronization message should be sent every time a user logs in the OMS. The Trading Gateway will send reports only after receiving the report synchronization

message.

31. How does the OMS receive previous transaction data after switching to backup for disaster recovery?

Answer: When switching to the backup for disaster recovery, the lost completed transaction report data can be collected again through the application layer message recovery mechanism.

32. If a PBU has multiple Trading Gateways, to which gateway will the PBU's report be returned?

Answer: The report will be sent to all Trading Gateways of the PBU.

33. How should the Trading Gateway be configured for hot standby?

Answer: Two or more Trading Gateways can be installed. Specifying the same PBU for these Trading Gateways can ensure that the sequence of reports received by these Trading Gateways is consistent. The commission of the same PBU can be declared through any Trading Gateway, and these Trading Gateways will receive the same report, so that hot standby can be achieved.

34. Is it possible to carry out the business of multiple platforms simultaneously on one Trading Gateway?

Answer: Yes. A Trading Gateway can support multiple service platforms at the same time. The listening address and port of each platform can be specified in the configuration file of the Trading Gateway. An OMS connects the corresponding addresses and ports to carry out the businesses of the corresponding platform. The OMS can simultaneously establish multiple connections to conduct business on multiple platforms.

35. Does the definition of trading platform in platform_list of the Trading Gateway strictly require that the services corresponding to the OMS must be delivered to the corresponding platform?

Answer: Yes. There is a strict correspondence between the business and the platform, and the business instruction must be sent to the corresponding platform, otherwise it will be rejected.

36. Does the port of platform in the Trading Gateway configuration file must be fixed to 8019, 8020, 8021 and 8022, can it be set by users?

Answer: 8019, 8020, 8021 and 8022 are the defaults, of which 8019 corresponds to the stock platform, 8020 the integrated financial service platform, 8021 the non-trading platform, and 8022 the derivative platform. Ports can be configured by yourself, but in order to locate the problem later, it is recommended to use the default setting whenever possible.

37. On the Trading Gateway, does a business platform only monitor one port? Can a gateway be configured with two same service platforms and monitor 2 ports?

Answer: No, platforms are distinguished by ports, and the two are in a one-to-one relationship.

38. If there are multiple retransmission requests, is it necessary to wait for the previous retransmission to be completed before sending the next request?

Answer: No. However, since the retransmission requests are processed by server one by one, users shall consider the scenarios where the send buffer is full.

39. Why is the sending time of the commission message later than the receiving time of when making an offer for the options on individual stock?

Answer: The time of message sent by the Trading Gateway is the local time on the server of the Trading Gateway, not the time of the trading system. Therefore, if the clock of the server is incorrect, the sending time in the message will be incorrect, but it will not affect the service.

40. What does the following message in the Market data gateway log mean? "Channel **** is not accepted in line_group ****, discard this fragment @"

Answer: The market data gateway is not configured to receive data from this channel.

41. What does the following message in the market data gateway log mean "Channel 2051 packet539221 fragment 0 is not expected, expecting packet 539130 fragment 0 or Channel 2051 lost packets from 539130 to 539220 @ "?

Answer: Incorrect sequence or packet loss occurred during receipt of market data gateway data.

42. What is the role of the retransmission message returned by the market data gateway?

Answer: It mainly indicates the result of this retransmission. The two main states include the completed and the partially completed. "Completed" indicates that all requested data has been retransmitted. "Partially completed" means that you have to continue to request subsequent data based on the returned "endseqnum".

43. The networked test environment market data gateway is deployed on a virtual machine. Can the trading system be deployed locally?

Answer: Due to the bandwidth limitation of the networked test environment, if the market data gateway is deployed on a virtual machine, the local trading system also has to be deployed on the virtual machine.

44. Can a Trading Gateway only correspond to one PBU?

Answer: A Trading Gateway can have multiple PBUs. Different Trading Gateways can use the same PBU.

45. Can a Trading Gateway handle multiple different services at the same time?

Answer: A Trading Gateway is configured with multiple port numbers to process services of multiple platforms. The order tool can process the corresponding services through a certain port number connected to the Trading Gateway.

46. How many gateway numbers can a gateway have?

Answer: Only one gateway number for a gateway.

47. The gateway number is assigned by the stock exchange or defined by the broker itself?

Answer: The gateway is applied by the broker to the stock exchange which assigns gateway number to the broker.

48. Can orders from the same PBU be sent through different sessions?

Answer: Orders from the same PBU can be sent through different sessions.

49. Can a Trading Gateway establish multiple different sessions for the same platform?

Answer: At present, a Trading Gateway can only have one gateway number. A Trading Gateway can only establish one session on the same platform simultaneously, and cannot establish multiple different sessions on the same platform simultaneously.

50. Can the same Trading Gateway support two services simultaneously?

Answer: No, a Trading Gateway is not allowed to log in to the server multiple times.

51. Why is the pre-sale offer order rejected "45 = 71858 = Failed to convert step message (type: D, seq_num: 718), ec: COMMON: 190010, Invalid message error. 372 = D380 = 29999"?

Answer: The generated STEP message is wrong, and the service is rejected during the Trading Gateway protocol conversion. In case of protocol conversion failure, a session rejection will be sent, and the cause for the conversion failure will be indicated in the Text field.

52. Is it required to enable two Trading Gateways for self-operation and brokers?

Answer: If it is the same platform, two Trading Gateways have to be enabled, but the monitor ports must be different.

53. After successfully logging in the Trading Gateway, the gateway is closed due to a program problem and I log out the Trading Gateway abnormally, when the program starts the next time, will there be a "logged in" problem? If it is found already logged in, is there any problem when directly starting the transaction without login?

Answer: You need to log in again when connection is made again. If you are already logged in, you can wait and try again. The gateway will automatically log out the OMS with problem after the timeout preset in the OMS login setting.

54. Is the STEP message verified by the message body length? When logging in, the log shows "@WanM ERROR @ Connection to [192.168.100.108:14864] closed. SSCC_WANM error DATA_LEN_INVALID, detailed error info: Data Length of Message Exceeds "Length Upperlimit", what is the upper limit for this length, and is there an upper

limit for each message type?

Answer: The Data Length of Message Exceeds Length Upperlimit is generally caused by the inconsistency of protocol with the message actually sent (e.g. the gateway uses BINARY protocol, but the message sent is a message of STEP, it is required to check whether the sent message uses STEP). In addition, if this error occurs when using the BINARY gateway, check whether the program has performed network byte order conversion.

55. How many PBUs can be linked to a Trading Gateway?

Answer: There are no specific restrictions.

56. What does the Trading Gateway log "scc_wanm error ok, detailed error info: forcefully" mean?

Answer: The Trading Gateway is forcibly disconnected.

57. For option related real test, are there any requirements for the machine used to deploy the gateway? Windows 7 is required in the previous test.

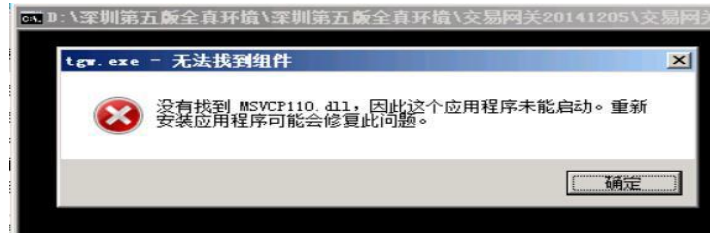
Answer: The Shenzhen Stock Exchange's access test plan for stock option real test environment has been uploaded to the group files and sent to the technical directors and technical personnel of brokers by email. Please ask each broker to build its own stock option real test environment, and access the Shenzhen Stock Exchange stock option test environment.

58. Can the version 4 trading system be directly connected by the dedicated line (if any), or is it also necessary to connect with the VPN used previously?

Answer: Yes.

59. Can the gateway run on a Windows 2008 R2 64-bit server?

Answer: It can be installed on a 64-bit operating system. However, the 32-bit runtime library is also installed on 64-bit operating systems. If the 32-bit runtime library is not installed, the following runtime error occurs.



60. If the two Trading Gateways are configured with the same PBU, for example, gateway A uses platform 1 and gateway B uses platform 2. If an order is sent to platform 1 through gateway A, will the report information come back from platform 2 of gateway B?

Answer: No.

61. Is the gateway transaction unit (PBU) shared by four platforms?

Answer: The use of PBUs are not restricted by the gateway but depends on the restriction from business.

62. When testing the securities margin trading on a networked test environment, the return gateway does not have permission to the PBU. How do I apply?

Answer: The gateway does not have permission to the PBU, which means that the PBU used is not configured on the gateway. A list of PBUs shall be provided when applying for a gateway. If a change is needed, a change request must also be submitted. But the most likely cause of this problem is the wrong PBU or the wrong gateway, or the message is misplaced, and the PBU field is incorrectly filled.

63. Regarding the number of EKeys, would two EKeys be charged? Are standby EKeys charged?

Answer: All EKeys are charged.

64. When applying for transactions, market data and file gateways, users shall get an EKey. Is each gateway assigned with a separate EKey?

Answer: Every gateway needs an EKey.

65. A few questions about the real test environment

1) Does an EKey correspond to a gateway ID?

2) Is it impossible to start multiple gateway IDs at the same time?

3) Does a gateway ID only allows one client to access?

Answer:

1) Yes.

2) Yes, they cannot be started simultaneously.

3) The Trading Gateway supports four platforms, and each platform allows only one client to access.

66. If two gateways are deployed on the same server, is it necessary to insert two Ekeys?

Answer: A gateway has at least one corresponding Ekey.

67. If applying for two Trading Gateways, can I only enable one during the real test?

Answer: Yes.

68. When applying for "Gateway Activation" in the member section of the Shenzhen Stock Exchange, there is a required field to fill in the EKey number assigned by the gateway. However, the newly applied gateways have no EKey number, how can a gateway be enabled?

Answer: When the user applies for gateway activation, fill in the gateway number as the "EKey number" .

69. Is the real test environment gateway number the same as that in networked test? Or the connection is allowed only after Shenzhen Securities Communication provides the new gateway number?

Answer: The real test environment requires newly applied gateway number for connection.

70. If an EKey is used in the real test environment in the future, will one machine allow multiple EKeys at the same time?

Answer: Yes, a gateway has at least one corresponding EKey.

71. If I apply for the market maker's dedicated PBU for the simulation environment of options now, can I use it when it's time for real online transactions or do I have to adjust again later? Can it be adjusted at the time when PBU is actually used by market maker?

Answer: The PBU applied for this time can be directly used for actual transactions or adjusted later.

72. How to deal with the disconnection caused by the unenabled gateway?

Answer: The gateway should be enabled first. It is described in the relevant documents: after obtaining a new gateway number, the member unit shall, based on the option transaction authority of "Shenzhen Stock Exchange Member Business Section", apply to configure the PBU on the applied trading communication gateway, users having the real test environment should configure the market data gateway according to the real test environment: use the new gateway ID (the ID starts with W), the environment number env_id is set to 1, and the management channel address should be configured as the channel of the real test environment.

73. Trading Gateway ID W000030Y0001, the address of the connected Trading Gateway: 172.25.0.71 7019 and 172.25.128.71 7019, the error message is displayed as:

```
2015-01-13 11:17:51.428737 2 [0x00000588] sccc::gateway::CsConnection sccc::gate
way::CsConnection::HandleLogout@451@0130003@Received logout message, code: 12, G
ateway is not opened or disabled@Connection 3219752 of tag W000030Y0001 from gat
eway W000030Y0001 to 172.25.0.71:7019 connected at 2015-01-13 11:17:49.494003
2015-01-13 11:17:51.646749 2 [0x000006c0] sccc::gateway::CsComm::WanM sccc::gate
way::CsComm::Log@505@0130909@WanM ERROR@Connection to [172.25.0.71:7019] closed.
SSCC_WANM error RECU_FAILED, detailed error info: End of file
2015-01-13 11:17:52.542801 2 [0x00000588] sccc::gateway::MessageHandler sccc::ga
teway::MessageHandler::HandleMessage::boost_se_guard_t_22::boost_se_body@64@0101
112@CsConnection#3219752 thread stopped@
2015-01-13 11:17:53.382849 2 [0x00000770] sccc::gateway::CsComm sccc::gateway::C
sComm::OnConnectionClose@451@0101000@CsConnection 3219752 of tag W000030Y0001 to
172.25.0.71:7019 is closed. WanM error code: 13:End of file. Reconnecting after
10 seconds...@
```

Answer: The Trading Gateway is not enabled.

74. In the Trading System, can a PBU be configured to different Trading Gateways and send orders simultaneously?

Answer: Yes, the PBU and Trading Gateway have a many-to-many relationship.

75. Is the EKey used for simulation test or real trading? If it is used for simulation test, it is necessary to test it on a different machine. Can the virtual machine use the EKey?

Answer: If the EKey is used in real test environment, the EKey can be directly used in the trading environment. It is not recommended to use virtual machine in real test environment, and not recommended to mix the real test environment with the simulation environment.

76. Is it the same thing to apply for the gateway and gateway option right?

Answer: Opening the gateway and binding the PBU and the option authority of the PBU are different and shall be applied separately.

77. Is it required to apply for a new line to participate in the testing of options and new-generation trading system?

Answer: Two methods are provided:

- 1) Access through a dedicated line and the system is deployed in your company;
- 2) If there is equipment hosted in the SZSE Center, the system can be deployed on this equipment without applying for a dedicated line.

78. What is the difference between the network version and the live version of market data gateway?

Answer: The live version gateway is suitable for scenarios with one-way communication, such as receiving market data through satellite network. The network version gateway is suitable for scenarios with two-line communication, such as receiving market data through the terrestrial network. Both the network version and the live version gateway send real-time market data through multicast. When multicast data is lost, the network version gateway can retransmit the lost data through the TCP line. In addition, the network version gateway requires ID authentication, and only authorized users can use the network version to access.

79. Can Trading Gateways and market data gateways be deployed on the Windows system?

Answer: Yes.

80. What kind of Windows version does the trading and market data gateway support?

Answer: 32-bit or 64-bit Windows 7, Windows Server 2008 and above. As Microsoft is about to discontinue its support for Windows 2003 in 2015, the new-generation trading system will no longer support Windows 2003.

81. What multicast addresses does the market data gateway include?

Answer: The multicast addresses used by the market data gateway are divided into two categories:

- 1) The multicast addresses used to send management data are saved in config.xml;
- 2) The multicast addresses used to send real-time market data are stored in cfg /

mdgw_realtime_line_list.xml.

82. How to distinguish whether market data is the retransmission data?

Answer: The data received on the retransmission session is the retransmission data.

83. How to check the version of the gateway?

Answer: tgw --version or mdgw --version.

84. Will the gateway provide a graphical interface?

Answer: A web interface will be provided.

85. "A blank string indicates the bulletin summary". In BINARY mode, should the News ID of the bulletin summary be 8 spaces?

Answer: Yes.

86. What does the market data gateway log "Gateway '***' not configured" mean?

Answer: The market data gateway has not been enabled yet.

87. How many EKeys can be inserted into a machine?

Answer: There is no limit on the software.

88. How to apply for the version 4 Trading System Gateway?

Answer: To apply for a PBU for the version 4 trading system, check the following link <http://www.szse.cn/main/rule/jysywzn/dlcsxt/zxtz/>

89. Where can I get the latest Trading Gateway programs of the real test environment?

Answer: The gateway program can be downloaded from 172.16.100.99 through Windows file sharing.

90. Gateway monitoring shows that the gateway is "not connected to the server"?

Answer:

- a) Please confirm whether the server address corresponding to Resend Service is accessible;
- b) Confirm whether the configuration you are using corresponds to the test environment and

product.

c) Confirm whether the gateway ID is enabled in this environment and for this product via the Shenzhen Securities Communication hotline.

91. Why is there an error log \ Gateway ‘***’ not configured in the market data gateway log?

Answer:

a) The gateway ID is not enabled.

b) Confirm via “Shenzhen Securities Communication Hotline” whether the gateway ID is enabled in this environment and for this product.

92. Why is there a log like this: Realtime line 9901 socket 232.2.101.29:6211interface 10.12.140.17 source 172.29.0.45 timeout, error_code system: 0 @?

Answer:

a) 1. Make sure to close the Window Firewall

b) 2. Ask your network administrator for troubleshooting according to the access to network

c) 3. If timeout still occurs, please consult the "New Generation Trading Network" hotline.

93. Can multiple systems access the same gateway simultaneously?

Answer:

a) Multiple systems cannot simultaneously receive market data via the same gateway. The solution is as follows:

Method 1: Apply for multiple gateways

Method 2: Internally forward the market data received

b) Multiple systems receive market data from different channels through the same gateway.

The configuration is as follows:

Configure different ports by channel in access_user. Wildcard characters * and ? are supported in channel configuration. See the manual for details.

94. Can a gateway ID run on multiple servers simultaneously?

Answer: No

95. Can a gateway ID be bound to multiple IP address segments simultaneously?

Answer: Yes

96. When deploying multiple market data gateways, is it necessary to provide another 6Mbps or 10Mbps line separately for each gateway?

Answer: If multiple gateways are deployed for the same product, no additional bandwidth is required (the market data is multicast), but the bandwidth requirement of the TCP line of retransmission service is superimposed.

97. What does market data gateway package “FragQ Full, Update heartbeat timer” mean?

Answer: This log is a warning log, which is usually caused by the receiving end's processing speed.

98. Why are the data on server's market data gateway monitoring interface and client's data inconsistent?

Answer: After the gateway is started, it starts to record the number of messages received from the server. The user's data is only counted during the user's system access. Therefore, the server's data and user's data will differ. The timing of the user system connection and restart will cause inconsistency between the server and user data.

b) File gateway

1. Can satellites also receive static files in the future? Or do they have to receive static files via a file gateway?

Answer: The static market data documents of the Trading System are all sent through the file gateway, and are no longer sent through the Trading Gateway and the market data gateway. Satellite is only a transmission channel, and the file gateway can be applied to the TCP / IP network.

2. Can the file gateway be deployed on a Windows system?

Answer: The file gateway can run on Window 2008 64-bit, Window 2003 32-bit and Win7 64-bit.

3. Why does the file gateway save the received file into the temporary directory ./tmp?

Answer: The problem of storing the files of Shenzhen Stock Exchange in the temporary directory of the real test environment File Gateway is because of the mismatch between the

transmission rules of the sender and the receiver. The user is required to modify the name of transmission rule to "szse_marketdata" according to the requirement of the Shenzhen Stock Exchange. Modify in the "Transmission Rule Setting" in the menu of file gateway interface. The name of transmission rule for the joint test environment is "networked test user".

4. Is it normal that N4999X0001 is displayed offline on the real test environment File Gateway.

Answer: The joint test environment of Shenzhen Stock Exchange is N4999X0001, but the real test environment of Shenzhen Stock Exchange for options is W000000X0001, which should be distinguished.

5. Is the name of the real file gateway "networked test user" or something else?

Answer: The real test environment is "szse_marketdata"; the joint test environment is "networked test user".

6. What's going on when logging in the file gateway and displaying " client's background process failed to connect to the central server "?

Answer: The client consists of the client's background process + monitoring terminal. If the above prompt appears, it indicates that the client's background process and the central server cannot establish a connection. It is required to check whether the network, user ID, password, and certificate configuration information are correct.

7. The prompt "UCom<PreReg>ConningFailedlinkid [05000000] myip [] myport [0] peerip [172.25.128.244] peerport [7016], will wait [15s] to connect next addr [172.25.128.246:7016], and try 1 times " appears, the real test environment connection file gateway cannot be connected, the telnet port is inaccessible, but it is found that tracert172.25.128 has been connected with the Shenzhen Stock Exchange network.

8. Answer: The file gateway includes command connection and data connection. Port 7015 and 7016 are respectively used for command connection and data connection, of which the command connection is a long connection and the data connection is a short connection. Generally, the IP of command connection is configured in the front part of fxapi.ini / IpPortMap while the data connection is configured at the back. The above prompt appears because the network is unavailable or the configuration is incorrect.

9. The file gateway keeps reporting login failure. Check the configuration file of fxapi, all 4 IP addresses can be pinged, and the telnet is available. What could be the reason?

10. Answer: The user ID, password, and certificate in fxclient.ini can be connected to the central server only when the configuration is normal.

11. In the real test environment, is the file path where the files are received via the file gateway are stored still in the format of "date + a"?

12. Answer: All are currently unchanged. After the preliminary demand survey, all subsequent static market documents will be saved in the same directory.

13. What is the difference between the configuration parameters of real test environment and the joint test environment?

Answer: Both the file gateway user ID and the Shenzhen Stock Exchange ID have been modified:

1) In the FxTerm interface of the file gateway, the menu "Peer Connector Information Configuration" will add the Shenzhen Stock Exchange W000000X0001 as the remote connector;

2) Change the original transmission rule to: szse_marketdata through "Transmission Rule Setting" and set the receiving directory. In the networked test environment, Shenzhen Stock Exchange ID is N4999X0001, and the service type is "Joint Test User".

14. How is the file gateway monitored?

Answer:

1. Provide FxTerm program with interface;

2. The monitor interface output text can be easily integrated into the third-party monitoring program. Go to the fxclient.ini monitoring option: "StartMonitor" = "1", which can send and receive system state and file task to the text monitoring interface. Refer to the user manual for the file monitoring interface.

15. Does the file gateway support line backup?

Answer: Its supports line backup. You can complete multiple sets of mapping in the [IpPortMap] of fxapi.ini:

"172.25.128.244:7015"="Telecom:7015"

"172.25.128.244:7016"="Telecom:7016"

"172.25.128.244:7015"=" Unicom: 7015"

"172.25.128.244:7016"=" Unicom: 7016"

c) DCOM

1. Can I enable an option settlement account? Do I still have to submit the "Shenzhen Simulation Test Option Settlement Parameter Declaration" before enabling it?

Answer: It is unnecessary to submit the “Shenzhen Simulation Test Option Settlement Parameter Declaration”, and you can enable an option contract account directly through DCOM.

2. When enabling an account, DCOM reports that the first identifier of the serial number is incorrect. Why?

Answer: In the DCOM gateway configuration, in the group configuration, if the check box of first identifier of the serial number is cancelled, this information will not be reported.

3. Is it possible to inquire the balance of derivatives account and other information through the DCOM terminal used for options testing?

Answer: You can only check the balance. The interface of other fields has not been changed.

4. Where can I download the Shenzhen DCOM of the test environment? Does it not support the 64-bit Windows 2008 operating system?

Answer: Please see the test notification for the download address and method. It supports 64-bit Windows 2008.

5. With 1208 DCOM, is it possible to receive the settlement documents of options and the version 4 securities settlement documents? After real testing is started, customers have options trading and commission of stocks, so does DCOM have to receive data from the two environments? From the list, it is the addresses of 168 and 60. Will DCOM be able to connect to a certain address and receive settlement files relating to options (real business test environment) and stock (real business test environment)?

Answer: The settlement documents from which environment to be received depends mainly on which DCOM primary address is connected. At present, both the dedicated lines and

VPNs can access the following addresses:

10.90.1.165, DCOM primary site for options deposit and withdrawal tests;

10.90.1.166//167, DCOM primary site for settlement optimization test;

10.90.1.168, options, DCOM primary site for real business test environment;

10.90.1.60, ordinary business (normally for the non-guaranteed settlement and other tests);

6. If the Shenzhen stock options are tested for withdrawal and deposit, there is a prompt from DCOM that do you want to upgrade the DCOM gateway program?

Answer: Yes, it is required to use the new version DCOM gateway. Please refer to the "Notice on Carrying out the Tests of Simulated Trading Deposit and Withdrawal relating to Shenzhen Stock Options". The attachment provides the method to download the DCOM gateway program.

7. After installing DCOM.20141121.install.rar, the following error is displayed during startup. Why?



Answer: It is a 64-bit operating system that requires a 64-bit DCOM gateway.

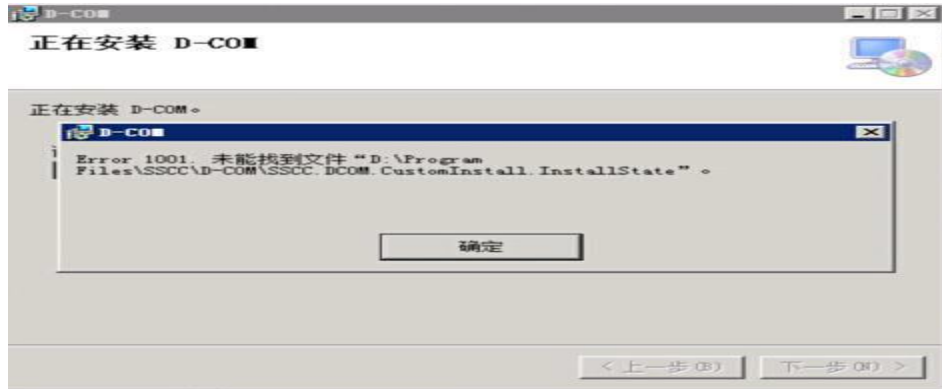
8. Can two DCOM software be installed on one server?

Answer: No, only one can be installed.

9. As to the option simulation environment, can I now open an account with a derivative contract through DCOM?

Answer: No account opening test would be performed for the test environment.

10. Operating system: Windows 2003 DCOM: 20150106, this error is displayed after installing DCOM. Why?



Answer: Do not delete or rename the directory of the original version before installing a new version.

11. How do I check whether the contract account was successfully opened? The fjybs sent showed success, and fjyqris also received. I want to check whether it is successful.

Answer: Now the account is opened by yourself and not by an application in writing. It is submitted through fjybs. Please download specific instructions in the business section.

II. Transaction

1. How to determine the number of cancellations when a new order is actively cancelled?

Answer: When the new order is successfully cancelled, the execution report of successful order cancellation is returned. The number of orders cancelled is OrderQty minus CumQty.

2. Are purchase and redemption orders for all types of ETFs declared through non-transaction processing platform?

Answer: Yes.

3. Is the transaction ID ExecID unique in the market or unique to each PBU?

Answer: The transaction ID ExecID is unique in the whole market within one trading day.

4. Can the transaction ID ExecID contain non-numeric characters? What is the numbering rule? Is there a difference between execution ID and transaction ID?

Answer: The execution ID is the transaction ID. The number contains numbers + letters. No numbering rules are announced.

5. Can the OMS still use the original message ID (serial number) to resend the order after the order declared in the unopened phase of platform is rejected?

Answer: Yes.

6. What is the requirement for the uniqueness of order message ID (serial number)?

Answer: A PBU cannot repeat any order message IDs (serial numbers) declared in the same transaction within one trading day. The ApplID with the first two digits being identical belongs to the same business, and the trading system will reject order message IDs (serial number) not complying with the uniqueness requirement. For a detailed description of the uniqueness of order message ID, please refer to the "Guidelines for the Development of the Version 5 Trading System Interface Specification of the Shenzhen Stock Exchange".

7. Is there a progressive increase requirement for order message ID (serial number)?

Answer: No progressive increase requirement.

8. When the order cancellation request is rejected, under what circumstances will the OrdStatus value in the returned rejection message of order cancellation be New (0)?

Answer: The OrdStatus value in the rejection message of order cancellation reflects the current state of the cancelled order. When the current state of the cancelled order is New (0), and the transaction rule specifies that the cancellation is not allowed, the value of the OrdStatus in the returned cancellation rejection message is New (0).

9. When will the Business Reject message occur and what is the difference between it and the rejection in a normal return message?

Answer: In the case that the value of the order field does not meet the requirements of interface specification, if users apply for order during the platform's non-open period, the securities code does not exist, the business that is not allowed in the securities declaration (such as the stock code declaration for ETF purchase and redemption) etc., the trading system will refuse the order with business rejection messages; other orders that do not meet

the risk control requirements are generally rejected through response messages such as execution reports, e.g. short sale of shares, insufficient PBU authority, and illegal accounts. If an order receives a business rejection message, it will not receive other report messages.

10. The platform state information (Platform State Info) controls the declaration state. How to ensure that the OMS with scattered physical locations can obtain the platform state change without any difference in time?

Answer: It is not guaranteed that the OMS with scattered physical locations can obtain the platform state change without any difference in time, however before the platform is opened, a state message of "Platform is about to be opened" will be sent in advance (tentatively 3 seconds), and the commission can be declared when the OMS receives this state information. It is not required to wait for the state message of "Platform Opened" before you start to declare the commission.

11. Is it required to fill in the OrderID field in the order cancellation request message?

Answer: No.

12. How do I fill in fields that are not required in the BINARY transaction interface?

Answer: For fields that are not required, fill in 0 if they are numeric, and fill in all spaces if they are character strings.

13. Can the extended part of the order message in the BINARY transaction interface be left blank?

Answer: Depending on the business, the order message may have different or no extended part. For details, please refer to the note at the back of the message. If an extended part is defined for a certain business, it must be filled in when submitting the order.

14. For the BINARY transaction interface, the type of the securities account field is char [12]. It is required to fill in 2 spaces at the end. Can I still fill in only 10 digits in the STEP interface?

Answer: Only 10 digits can be filled in the STEP interface.

15. Is the execution report message returned after the quotation is completed?

Answer: Yes.

16. How is a quotation cancelled?

Answer: The update and cancellation of quotation is still carried out in the form of quotation message. For details, please refer to the note following the quotation message in the interface specification.

17. What field is the message ID (serial number) of the quote message?

Answer: The QuoteMsgID (tag # 1166) field of the quote message indicates the message ID. When the quote is concluded, the ClOrdID in the execution report returned is the QuoteMsgID of the quote message.

18. How to declare the forced liquidation of securities margin trading?

Answer: When applying for a forced liquidation order for securities margin trading, fill in OwnerType (tag # 522) as 102 (initiated by a member) which indicates a forced liquidation.

19. If an order passes the front-end inspection of the trading system and enters the matching system to conclude a transaction or cancel the order immediately, is there a New execution report?

Answer: There will be a New execution report.

20. When will the platform state messages in the trading interface be sent?

Answer: A platform state message will be sent once an user logs in successfully the OMS each time, and will also be sent whenever the platform state changes.

21. When the order is sent during the pre-opening of market, does the stock exchange return a business rejection message or a report message?

Answer: If the order is in compliance with the interface specifications, the execution report is returned; if it does not meet the interface specifications, the business rejection report is returned.

22. For the report data of non-ordered transactions (such as PB in previous SJSHB<Report record of the share of gold ETF real product subscribed>, PS <Report record of the share of

gold ETF real product redeemed>), how is the MsgType and ApplID defined at the time of report, and can it be distinguished from the message KB and KS of ETF fund purchase and redemption?

Answer: Use ApplID to distinguish (see section 3.2 of STEP Interface Specification). For example, new order is used for redemption of gold ETF real product, the ApplID is 220 (only declared by Shanghai Gold Exchange). The report is an execution report message, the ApplID is 220; new order is used for ETF redemption, ApplID is 120, and its report is an execution report message, ApplID is 120.

23. Which declaration of the version 4 trading system does the pledge-style repo trade report and bond sales declaration correspond to?

Answer: The pledge-style repo transaction order declaration corresponds to the 0B and 0S order declared by the version 4 trading system with the 1318xx repo code; when the Trading System declares the transaction order with the 1318xx repo code, ApplID must be 020. The bond sales order declaration corresponds to the order 0B and 0S declared by the version 4 trading system with the 1016xx and 1017xx bond sales codes. When the Trading System declares with the 1016xx and 1017xx bond sales codes, ApplID must be 030.

24. There will be a time difference from the time when the trading system sends the suspended platform state message to the time the OMS receives the message. The order received during this time difference will be rejected by the trading system. Is this order still valid? Can it be sent when the trading system is reopened?

Answer: The order is valid and should be sent again when the platform is opened. The OMS declares an order and when a business rejection message with rejection reason of '20104' ('Platform is not opened') is received, the corresponding order must be sent again after the platform is opened.

25. How should the value of OwnerType field in the order be set?

Answer: For brokered order, 1 = Initiated by individual investors or 103 = Initiated by institutional investors; for self-operated businesses, 104 = Initiated by self-operated transactions; for market maker, 105 = Initiated by liquidity service providers; for securities trader's commissioned forced liquidation of securities margin trading and option trading, 102 = Initiated by members.

26. In the test system, what is the price that can be entrusted for limit orders for securities call auction? Is the transaction successful after successfully declared?

Answer: Declare within the range of [limit down, limit up] published. For all limit orders successfully declared, only those orders within the current effective auction range will immediately participate in the auction (if no suitable counterparty, the transaction will not be concluded immediately), and other order prices not within the current effective auction range would be saved in the commission book.

27. How many types of market price orders for options are there?

Answer: Options include five types of market price orders: best of party, BOC then limit, FAK at market price, FOK at market price and B5TC at market price. The method of submitting the market order for options is the same as the stocks, and it also supports limit orders and limit FOK orders. Relevant information is detailed in the interface specification.

28. Which field does the handling fee correspond to?

Answer: The new version interface will no longer publish handling fee information, subject to the announcement published on the website of the Stock Exchange.

29. What are the ClOrdID and OrigClOrdID in the returned cancel order in case of market order then cancel?

Answer: In case of market order then cancel, the ClOrdID in the transaction is the ClOrdID of the corresponding order and the OrigClOrdID is blank.

30. Will all orders within the price limit range be concluded immediately? How to test a cancellation order?

Answer: All orders within the price limit range may not be concluded immediately. If no execution report is received, it means that the transaction has not been concluded. The orders that have not been concluded or partially concluded can be cancelled.

31. Upon confirmation of BOP order for options on individual equities, under what circumstances will the order be cancelled?

Answer: If no order in the current effective auction range, BOP order will be cancelled.

32. As to BOC then limit, how to deal with the remaining quantity after one-off matching?

Answer: Market then limit.

33. What are the meanings of OrderQty, LeavesQty and Price returned for the confirmation report of market price order?

Answer: The OrderQty and price in the confirmation report are the same as the original order. If the order is accepted, LeavesQty = OrderQty, otherwise LeavesQty = 0.

34. Will the OrdRejReason field in the report message be 0 when success is confirmed?

Answer: Yes.

35. For the following fields

CxlRejReason (Tag = 102)

OrdRejReason (Tag = 103)

QuoteRejectReason (Tag = 300)

BusinessRejectReason (Tag = 380)

QuoteRequestRejectReason (Tag = 658)

TradeReportRejectReason (Tag = 751)

in all messages, do they all share the value range definition of the "Order Declaration Rejection Reason Code" table in the interface specification? Is the rejection reason code for the "Business Rejection Message" included?

Answer: Yes, they are all included.

36. What businesses support limit FOK order?

Answer: At present, only the option business supports the limit FOK (fill or kill) order. The interface specification provides the relevant instructions.

37. As to the call auction of stock . The order cancellation failure is reported through 290008. Does it mean that the order cancellation with 200102 is successful?

Answer: Yes.

38. Will the OMS receive a report from the stock exchange when receiving a state message

of the market has been suspended and not open yet?

Answer: When the OMS receives a state message of the market has been suspended and not open yet, it only means that the trading system will suspend or stop receiving orders, and the OMS may continue to receive execution reports of previous orders. After the platform is closed, all reports have been fully received only when the OMS receives the end-of-report message.

39. Is it required to declare a securities account for the order cancellation request in the STEP?

Answer: At present, the trading system cancels the order according to the applid, PBU and original customer order number. It is unnecessary to fill in the securities account for order cancellation request. The originally ordered securities account is included in the report of successful cancellation, but not in the unsuccessful order cancellation.

40. What is the reason for receiving the confirmation of open order of option but the order is not completed?

Answer: There is no suitable counterparty, or it is in the call auction stage, or the securities are temporarily suspended, or the securities trigger a price limit.

41. 40 in the market price order, order and confirmed STEP message is equal to 1, but 40 in the transaction report message is equal to 2. Why?

Answer: Since the STEP message is converted according to the BINARY message, and the transaction return message in the BINARY protocol does not have an OrdType, the OrdType of transaction report message in STEP is filled with a fixed value of 2. This field is meaningless in the transaction report.

42. How is the price of an BOP order determined? How do I fill in the price field when I declare BOP order?

Answer: When receiving an BOP order, the trading system selects BOP price as its order price within the current effective auction range; if no remaining order in the current effective auction range, the BOP order will be cancelled. For the declaration in STEP interface, the price can be 0.0000 or not filled, and for the BINARY interface, it can be 0.

43. Is there only confirmation report for pledge-style repo order?

Answer: Only the confirmation report is provided. If the declaration is accepted, it means that the sale and purchase is successful. If it is rejected, it means that the sale and purchase has failed.

44. When the first market data TradingPhaseCode field received is the continuous auction, will the market data of other subsequent codes be continuous auction?

Answer: When the first market data TradingPhaseCode field received is the continuous auction, the market data of other subsequent codes is not guaranteed to be continuous auction, e.g. some securities may be temporarily suspended.

45. What is the relationship among the three tags of the trade capture report response (message type AR): 487 (trade capture report category), 8912 (trade capture report response state) and 939 (trade capture report state)?

Answer: Please refer to the “Description of Handling with Trade Capture Report (TCR)” in the “Guidelines for the Development of the Version 5 Trading System Interface Specification of the Shenzhen Stock Exchange”.

46. In the STEP, what is the function of tag 58 (free text)?

Answer: The tag is mainly used by the brokers for their own use. The stock exchange returns the tag in the order confirmation and execution report as it is. This provides flexibility for the brokers in the system implementation. The userinfo field in the BINARY interface is also used for this purpose.

47. How to distinguish between the execution report of customer's successful voluntary order cancellation and the execution report of automatic order cancellation by the stock exchange?

Answer: The report number concerning successful order cancellation by customer and the original customer order number is not blank and the rejection reason code is 0; the execution report of automatic order cancellation by the stock exchange and the original customer order number is blank, and the rejection reason code is greater than 0.

48. Are the ID codes of settlement account and contract account the same?

Answer: Yes, the contract account ID code of Shenzhen Stock Exchange is the settlement account number, corresponding to 888 of Shanghai Stock Exchange.

49. Will there be a difference between the Buy Qty Upper Limit and the Sell Qty Upper Limit?

Answer: At present they are all the same, and the possibility of adjusting according to demand will not be ruled out in the future.

50. In the auction, which orders will be reflected in the market data?

Answer: The legal limit market price order will be reflected in the tick-by-tick order, and the normal trade, successful voluntary order cancellation, and market order cancellation that cannot be executed immediately will be reflected in the tick-by-tick order.

51. What are the possible states of order after order cancellation failure?

Answer: There will be the following states:

0-New order;

1- PFL (partially filled);

2- WFL (wholly filled);

4- Cancelled;

8-Rejected.

If the original order is not found during order cancellation, the current state of the original order is filled as 8-Rejected.

52. When reporting a call auction order for options, why 20038 error code is displayed for order cancellation?

Answer: The error code 20038-Invalid account in the report refers to that the contract account ID code field in the order submission is incorrectly filled and should be filled in as the settlement account number corresponding to the submitting PBU.

53. How will the stock exchange handle when submitting a non-existent securities code?

Answer: Submission of non-existent securities code will be rejected.

54. When the order is automatically cancelled, does the LastQty quantity field in the trade

capture report response represent the number of orders or the number of orders cancelled?

Answer: The LastQty quantity field in the trade capture report response is the number of orders when the order is automatically cancelled (the number of orders at this time = the number of orders cancelled).

55. How to distinguish a forced liquidation order?

Answer: When the type of order owner in the order is 101 or 106, it means that it is a forced liquidation order in the stock exchange. In addition, the order owner type in the forced liquidation order report also corresponds to 101 or 106. If the order owner type is 102, it means a forced liquidation order initiated by a member.

56. What are the current handling fees for ETF options and stock options?

Answer: The rate of simulation test settlement plan announced in July 2014 is: RMB 3 per stock option and RMB 2 per ETF option, subject to the announced plan.

57. After the bilateral quotation is unilaterally filled, continue to make bilateral quotation for the same contract, will the stock exchange return the previously failed cancellation order? What happens if a bilateral cancellation is sent after filling unilaterally? After bilateral quotation, is unilateral order cancellation allowed?

Answer:

- 1) Yes.
- 2) A quotation state report will be received if a unilateral order cancellation is sent after bilateral fill. In addition, if it is unilaterally wholly filled, a report of successful order cancellation will be received from the other side; if it is unilaterally partially filled, a report of successful bilateral order cancellation will be received.
- 3) After bilateral quotation, unilateral quotation cancellation is currently not supported, and only bilateral quotation cancellation is permitted.

58. Under what circumstances is it not allowed to send option FOK instruction?

Answer: Sending FOK instructions is not allowed during the call auction stage, temporary trading halt and suspension, and during the price limit triggering stage.

59. How to cope with covered call of options?

Answer:

- 1) Ensure that there are sufficient stocks available;
- 2) Send the instruction for covered call and lock of options, and lock the stocks for covered call;
- 3) Send the instruction for covered call of options.

60. How to fill in the CashMargin field when doing securities margin trading?

Answer: 2 means calling securities margin trading and 3 means liquidating securities margin trading.

61. What is the relationship between the Trading Gateway listening port and the trading system platform?

Answer: 8019, 8020, 8021 and 8022 correspond to the stock platform, the comprehensive financial service platform, the non-trading platform and the derivative platform respectively.

62. When are positions cleared after options exercise?

Answer: Currently positions are cancelled on the settlement day.

63. Under what circumstances will the repeat order error occur?

Answer: For the orders sent by the same business (the orders with the first two identical digits of ApplID belong to the same business) and by the same PBU, the customer order number must be unique, otherwise the order will be repeated.

64. What is the reason for displaying field bid_position_effect error when updating unilateral quote?

Answer: For the side where the number of quotations is 0, the close and open position sign must be filled in blanks; for the side where the number of quotations is not 0, the close and open position sign must be filled with 'O' or 'C'.

65. What is the category code of securities under asset management plan?

Answer: Asset management products are not listed externally, and there is no securities category.

66. How is the weighted average price of available securities reflected?

Answer: After-hours market data snapshot will reveal the weighted average price.

67. What is the encoding rule for the agreed number of trades by agreement?

Answer: In the Trading System, the agreed number for matched transaction is an 8-character string, including numbers, upper and lower-case letters, and spaces; it is different from the permissible range 0~999999 in the SJSZHWT interface of the version 4 trading system.

Since the old and new interfaces are different in the value range of agreed number, during the transition period of the new and old interfaces, if either party to the agreement uses the new interface, the party using the old interface should pay attention to the following:

1) The number agreed by the two parties can only comply with the old interface, taking the number from 0 to 999999;

2) For new interface submission, it is only allowed to add spaces after it and not zero in front of it. For example, if the number agreed by both parties is 345, the new interface must be according to "345". The agreed number for the pricing submission is generated by the trading system, and is an 8-digit number, which is supplemented by 0 in front. It is required to report in strict accordance with the agreed number disclosed by the market data.

68. How does the TrdMatchID in the repo under bond pledged agreement correspond to the version 4 SJSZHBB interface?

Answer: According to the definition of the version 4 SJSZHBB interface, the first 6 characters of the hbytxh are meaningless and are all 0. The middle 8 characters are the transaction date and the last 8 characters are the transaction number. In the Trading System, the TrdMatchID of the repo under bond pledged agreement only has the first 8 characters, and the last 8 characters are spaces, corresponding to the transaction number of the version 4 hbytxh.

69. What are the channels for the submission of collateral for financing and margin trading?

Answer: The currently effective mode is selected, that is, fjybs.dbf of D-com.

70. Does the block trading in the Trading System support ordering on the web?

Answer: As with the version 4, the Trading System still supports both the Trading Gateway electronic interface and manual ordering on the web trading terminal.

71. Is the cross-market PCF file of ETF uploaded in the new pcf format?

Answer: In the Trading System, the cross-market ETF (not exchange redemption application) PCF remains the txt format unchanged, and the cross-market ETF (exchange redemption application) PCF is in xml format, which are uploaded through the file gateway. For specific file exchange methods, please refer to the Data File Exchange Interface Specification issued by the Shenzhen Stock Exchange.

72. After the Trading System is launched, how to fill in the counterparty's PBU when clicking "Confirm"?

Answer: For the Trading System interface, it is unnecessary to fill in the counterparty's PBU. For the version 4 interface during the transition period, the counterparty's PBU is 0 or filled in according to the counterparty's PBU disclosed in the version 4 market data.

74. As to the order cancellation request sent by the version 4 interface, if, after the order cancellation is successful, the version 5 interface receives a report, how to fill in the order number and the original order number?

Answer: When the order cancellation request reported by the version 4 interface is returned through the version 5 interface, the original order number should be the serial number of the version 4 order cancellation request, and the order number is allocated by the stock exchange. It is recommended that brokers do not switch from the version 4 to the version 5 interface in real time.

75. When returning from the version 5 interface to the version 4 interface, in the sjshb record of ETF real-time redemption application, is HBDFXW + HBDFGD a new generation transaction number issued to the securities trader?

Answer: ETF redemption record in SJSHB.DBF is sent to the securities trader, because HBDFXW and HBDFGD are currently occupied, the transaction number of the Trading System cannot be provided. Since the Trading System's ETF purchase and redemption transaction reports are issued in the form of messages, there will be no partial processing in the securities trader counter system. Therefore, when switching back to the version 4 interface, it is possible to filter reports of processed ETF purchase and redemption based on the order state.

76. After the Trading System is online, will the real-time split-merger of structured fund be launched simultaneously?

Answer: After the new generation system is launched, the real-time split-merger will still be reported through the settled after-hours fund interface. The official launch of real-time split-merger is subject to the notification of system change.

77. Will there be duplicate orders when the orders already reported via version 5 interface are reported via the version 4 interface?

Answer: Yes, after the same order is reported through the version 5 interface, it is then reported through the four-version interface. As long as the reporting PBU and the customer order number are duplicated, the second order will be discarded due to a heavy order and there will be no return.

78. When entire transfer-of-custody is conducted, the number of transfer-of-custody in the execution report of acceptable orders is 0. It is normal when no actual number of custody is reported?

Answer: It is normal for the return of 0 when all the trustees are re-hosted, and the current processing is consistent with the version 4.

79. How to fill in the agreed number of pricing declaration?

Answer: The agreed number of pricing declaration is meaningless. Fill in as long as it meets the interface specification (blanks are recommended), and the stock exchange will eventually assign an agreed number.

80. How to fill in the number of online votes? How to judge whether the voting is effective?

Answer: The trading system does not check the number. For non-cumulative voting, it is only required to fill in the voting intention; for cumulative voting, fill in the number of votes. The number of votes cannot exceed the number of voting rights in the account. The final voting validity can be determined based on the voting result database sent after the trading system is closed.

81. As to the order normally reported via the version 4 interface, will HBDFXW and HBDFGD in SJSHB issue the transaction number at the version 5 interface? For the order

normally reported via the version 5 interface, will HJSJHM of SJSHB issue the transaction number version 4 interface when reported back via the version 4 interface?

Answer: For the order normally reported via the version 4 interface, the HBDFXW and HBDFGD in SJSHB will issue transaction number at the fifth version interface and, if the two fields themselves are occupied, the transaction number at the version 5 interface will not be issued. For the order normally reported via the version 5 interface, if reported back via the version 4 interface, HJSJHM of SJSHB will issue the transaction number at the version 4 interface.

III. Market data

1. What is the difference between the live version market data and online version market data?

Answer: The live version market data is released at a fixed frequency, including market data snapshot, index snapshot, and statistical indicator snapshot. The online version market data includes market snapshot, index snapshot, statistical indicator snapshot, tick-by-tick order, tick-by-tick trade, order ranking, and trade ranking. The market snapshot, index snapshot, statistical indicator snapshot, order ranking, and trade ranking are released externally at fixed frequency, and the tick-by-tick order and tick-by-tick trade are released in a timely manner.

2. What is the sequence of the price levels for buy and sell order in the market data snapshot of call auction?

Answer: The sequence of the price levels for buy and sell order is not guaranteed. The receiver should judge the corresponding price level of buy and sell order according to the MDPriceLevel field of each price level in the snapshot.

3. Which is the latest price in the market data snapshot msgType = W? Is MDEntryType = 2 (recent price) or MDEntryType = 3 (current index)?

Answer: For the market data snapshot of the call auction, MDEntryType = 2 represents the latest price; for the market data snapshot of the index market, MDEntryType = 3 represents the latest index.

4. How often is data snapshot sent and what is the rule?

Answer: Market data snapshots of different businesses have different release frequencies, for example, the Level I market data snapshot of call auction of stock is released every 3 seconds, and the market data snapshot of after-market pricing transaction business is released every 15 seconds. In addition, the trading system has incremental control of snapshots. If the information corresponding to a certain security has not changed, it will not be sent, but snapshots of all securities will be sent again at a certain interval.

5. Does options related market data distinguish between Level I and Level II market data?

Answer: The options related market data in the test phase is divided into Level I and Level II;

Level I market data snapshots reveal up to five price levels of buy and sell orders, and Level II market data snapshots reveal up to ten price levels of buy and sell orders; Level II market data include tick-by-tick data (tick-by-tick trade and tick-by-tick order). After the official launch, Level II market data will not be released for the time being.

6. Is there still a field of Reporting Contract Number in the comprehensive market data?

Answer: No.

7. Will the pricing declaration appear in the tick-by-tick order?

Answer: Yes. The negotiation trading will issue intention declaration of tick-by-tick order and pricing declaration of tick-by-tick order. The fill declaration and click fill declaration will not release the data regarding tick-by-tick order.

8. As to the tick-by-tick agreement transaction, the record of filled or cancelled order, how does the stock exchange issue the market data?

Answer: release the market data of tick-by-tick filled transaction.

9. Can a market data gateway push both market data snapshot and tick-by-tick market data simultaneously?

Answer: Yes.

10. If the pricing declaration is successfully filled, will the market data be resent? If so, how are the two market data related?

Answer: If the pricing declaration is successfully filled, the market data of tick-by-tick fill will be sent. It will associate with the original pricing via the BidApplSeqNum or OfferApplSeqNum field.

11. Will the counterparty's PBU and contract number be provided in the comprehensive agreement market data?

Answer: For the pricing market data, the Trading System will no longer provide the counterparty's PBU and contract number.

12. After successfully logging in the snapshot port of market data gateway, has the market data gateway retransmitted the market data snapshot of the entire market again? Does it have such a time

limit to perform this kind of retransmission?

Answer: Snapshots will be sent in full amount at intervals, and the interval is now 60S.

13. Is the market data of after-hours block trading business available only after the call auction is closed at 15:00?

Answer: Yes.

14. What are the price units of stocks, bonds and funds, to which decimal place will they be correct? What are the units of transaction volume and amount? The exponential point interface documentation states that the last 6 digits represent decimals. What is the actual number of decimal places?

Answer:

1. The current price unit of all products on the Shenzhen Stock Exchange is yuan. The price accuracy refers to the price level PriceTick field in the transaction reference information;
2. The unit of trading volume of stocks, bonds and funds is share; the unit of amount is yuan;
3. The exponential point is accurate to four decimal places.

IV. Transaction reference information

1. As to the static transaction reference information, will the stock exchange send a blank document when there is no corresponding business on the day?

Answer: Yes.

2. Does the securities category in the securities information document include sub-categories of bonds, such as convertible bonds, corporate bonds, corporate bonds, etc.?

Answer: The security category contains breakdown category of bonds.

3. How is each limit field in the original sjsexn.dbf defined in the new interface?

Answer: For the limit of each transaction in the Trading System, please refer to the reference information document for each transaction in the "Document Exchange Data Interface Specification of Shenzhen Stock Exchange", such as "Buying Quantity Upper limit", "Buying Quantity Upper limit" in the "Reference information for call auction. If the upper limit of order is not specified for a certain business, the maximum number of order should be the upper limit of the Qty type, namely 9,999,999,999,999.99.

4. How is the Conversion Ratio field in the original sjsxxn.dbf defined in the new interface?

Answer: In the "Document Exchange Data Interface Specification of Shenzhen Stock Exchange", the "conversion rate of standard securities repurchased" in the "Securities Information" document is the conversion ratio.

5. In the cashauctionparams file, if the LimitType is 1 = amplitude, what are the limit up and limit down value?

	涨跌限制类型	Reference type	数据类型	说明
→	涨跌限制类型	LimitType	C1	1=幅度 (百分比) 2=价格 (绝对值)
→	上涨幅度	LimitUpRate	N10(3)	
→	下跌幅度	LimitDownRate	N10(3)	
→	上涨限价	LimitUpAbsolute	N10(4)	
→	下跌限价	LimitDownAbsolute	N10(4)	
→	是否有涨停		C1	

Answer: When limittype is 1, the two fields LimitUpAbsolute and LimitDownAbsolute are meaningless.

6. How can I obtain the name of the underlying security of the option, the underlying closing price of yesterday, suspended or not, exercise or not, and restrict opening a position or not?

Answer:

- 1) In the "Document Exchange Data Interface Specification of Shenzhen Stock Exchange ", the "Basic securities code" of the "Securities Information" file is the underlying securities code. The name of the underlying securities and the yesterday's closing price can be found in the "Securities Information" file based on the underlying securities code;
- 2) "Securities State" of the "Securities Information" file contains suspension information;
- 3) The real-time state information of the securities reveals whether it is feasible to exercise and whether to limit opening a position. The initial value of each trading day will be given in the reference information, but the market data state still prevails during the trading period.

7. Does the upper limit of the buying and selling quantity in the derivative auction reference information (derivative auctionparams) document distinguish between the market price and the limited price?

Answer: The current upper limit of the buying and selling quantity does not distinguish between the market price and the limited price. This function will be supported in

subsequent versions.

8. Yesterday's closing index points PrevCloseIdx field in indexinfo_YYYYMMDD.xml is N18 (5), but the type of the PrevClosePx field in the index market data snapshot is N13 (4), which should prevail?

Answer: The PrevClosePx field in the index snapshot is meaningless. The market data entry of MDEntryType = xa indicates yesterday's closing point location.

9. Does the IPO subscription code exist in both securities and issue params?

Answer: Only present in issueparams.

10. How can static data files be obtained?

Answer: Obtain from the FDEP file transfer platform.

11. How to get the correspondence between the 8-digit contract code and the 20-digit contract code of an option?

Answer: The securityid field of the option record in the transaction reference information "Securities Information" file reveals an 8-digit contract code, and the englishname field reveals a 20-digit contract code.

12. What is the meaning of the maximum quantity for purchase and maximum quantity for sale in the contract information?

Answer: It means that the maximum number of lots for each order declaration cannot exceed the corresponding upper limit.

13. What are the functions of MarginRatioParam1 and MarginRatioParam2 in the derivative auctionparams file?

Answer: The parameters are used to calculate the margin, which represent the margin ratio calculation parameters 1 and 2 respectively.

14. Under what circumstances does the closing price in closing document being 0?

Answer: the closing price in the closing market data is 0 when the securities are suspended on the day or there is no call auction on the day.

15. In the cashauctionparams file, is the effective rise and fall price range AuctionUpDownAbsolute calculated based on the latest price or yesterday's closing price? In addition, are there any price limits for HasPriceLimit, and is the valid rise and fall range of HasAuctionLimit independent?

Answer: According to the current transaction rules, the effective auction range is generally calculated based on the most recent price. HasPriceLimit and HasAuctionLimit data are independent.

16. In the new definition of the static file interface, is it no longer used to classify securities codes in the version 4 sjsxxn?

Answer: Yes, according to the definition of the file interface of the Trading System, in order to improve the utilization rate of securities codes, securities categories may not be distinguished according to the code interval in the future, there will be separate fields to identify the types of securities.

17. When the limit price in static files is calculated based on limit rate, are the decimal places truncated or rounded?

Answer: Rounded.

18. In the market data of the Trading System, where can I find fields such as call auction limit price parameters, continuous auction limit price parameters, limit price parameters, limit up and down prices?

Answer: As to the call auction limit price parameters, continuous auction limit price parameters, limit price parameters, refer to the PriceLimitSetting field in the cashauctionparams file. If there is a price limit (HasPriceLimit), you can use the limit type (LimitType), limit up/down rate (LimitUpRate\LimitDownRate) and Limit up/down price (LimitUpAbsolute\LimitDownAbsolute) to calculate the limit up and limit down price. If there is an effective auction limit (HasAuctionLimit), the effective auction range can be calculated according to the type (AuctionLimitType), the rate (AuctionUpDownRate), and the price (AuctionUpDownAbsolute). The limit up and limit down price will also be revealed in the real-time call auction market data snapshot message. Among them, the calculation of the limit up price is used as an example to explain the calculation of the above

prices: If the type of price limit is rate, then:

Limit up price= yesterday's closing price * (1 + LimitUpRate)

If the type of limit up and down is limit price:

Limit up price= yesterday's closing price + LimitUpAbsolute calculated results rounded to the exact price level.

19. Where can I find information such as securities levels and constituent stock symbols in the market data of the Trading System?

Answer: The values of the securities levels of the version 4 trading market data information are accordingly as follows in the Trading System:

- 1) ST share/ * ST share: ST or * ST state in the SecurityStatus field of the security files.
- 2) LOF, ETF, and only redemption funds: These three types of funds can be distinguished by the SecurityType field in the securities file.
- 3) Securities listed on the negotiation trading platform only: Securities that exist in the negotiationparam but do not in cashauctionparams are securities listed only on the negotiation trading platform.
- 4) Delisting Restructuring Board: There is a delisting restructuring period status in the SecurityStatus field of the secrets file.
- 5) Only reveal net worth funds: no such securities. The constituent stock symbol is no longer provided in the new generation trading market data information.

20. If the stock is in the delisting period, can the remaining trading days of the stock be obtained from the static trading reference information file?

Answer: The stocks in the delisting period will not reveal the remaining trading days through static reference information. The specific trading suspension dates will be based on the announced delisting time.

21. How to obtain the interface document of the Evoteparams network voting reference information?

Answer: The voting reference information for the online voting of the Trading System follows the version 4 voting reference information interface specification. For details, see the Data Interface for the General Meeting of Shareholders of Listed Companies in the Technical Column of Shenzhen Stock Exchange.

22. During the transition period, is it possible to use the two-way site to upload the previous day's net worth file of the next generation trading system interface?

Answer: No. Net worth uploading will not have a transition period. The file gateway of the Trading System must be used to upload the net worth file.