Zhengzhou Commodity Exchange Futures Trading Data Exchange Interface Specifications

Version 3.9

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This document is applicable to ZCEAPI 2.1.0.

Zhengzhou Commodity Exchange

April 2022

Contents

0 Revision History

Version	Date	Change	Notes
V3.9	2022-04-26	Descriptions of some new features and things to be noted were added with respect to the trading system.	
V3.8	2021-08-18	Tips on some query orders no longer supported by the trading system were added; the detailed descriptions of some fields were revised. Descriptions of some new features of the trading system were added. Descriptions of the query stream were removed, for the query business stream would no longer be increased.	
V3.7	2021-03-16	Instructions for the fields “FID_MaxLot, FID_MinLot, FID_Tick, FID_VolumeTotalOrginal, FID_Volume, FID_TradePrice, FID_BidPrice, FID_AskPrice, FID_OpenPrice, FID_LastPrice, FID_HighPrice, FID_LowPrice, FID_ClosePrice, FID_ClearPrice, FID_AveragePrice, FID_DeriveBidPrice, FID_DeriveAskPrice” were revised.	
V3.6	2020-05-08	It was specified that since API 2.0.0, query protocols could, based on their architectural design, be sent to the backend of this Exchange only through the query stream. Descriptions of the messages contained in the original part 6 were deleted; and some repeated contents were consolidated. The error codes were updated; and notes in English were added.	
V3.5	2019-12-05	Instructions were made to specify that “FID_OpenInterest, FID_TradeLot, FID_TradeTurnover, FID_TotalVolume, FID_Volume, FID_PreOpenInterest, and FID_LastLot” were to be calculated in a single direction.	

1 Purpose and Scope

This document is to be used only by developers who use the APIs released by Zhengzhou Commodity Exchange for its trading system to develop software that accesses the trading and market quotation systems of this Exchange and who, in turn, conduct trading and obtain market intelligence in accordance with relevant provisions. Through this document, the developers aforesaid can learn about the message protocols and data processing methods released by Zhengzhou Commodity Exchange.

The definitions of protocol data in this document are to be used by developers as reference only. If any variation from the descriptions in this document is found in the course of development, developers are expected to contact Zhengzhou Commodity Exchange, and in this case, the data verified shall prevail in the end.

Developers shall make reasonable use of various protocol interfaces and shall not maliciously affect or compromise any systems of this Exchange. Moreover, they shall fully test the systems developed by them to ensure that their systems have the right functions. Furthermore, developers shall not develop functions that access the systems of this Exchange in violation of rules or regulations, including by cracking APIs or protocols or by any other similar means.

The right to interpret this document rests on Zhengzhou Commodity Exchange or its nominees.

2 Types of Data Elements

The following table defines the basic types of business data released by Zhengzhou Commodity Exchange to the public. All these types of data can be obtained through relevant APIs, but they may be in different formats when stored in memories or transmitted via communication networks.

Types of Data	Abbreviations	Notes
ShortInt	SI	Short integers in one byte - 127...127
Char	C	Characters
Number	N	Integers, more specifically, signed integers in four bytes
UnsignedNumber	UN	Non-negative integers, more specifically, unsigned integers in four bytes
LargeNumber	LN-4 LN-2	Double-precision floating-point numbers (“doubles”). Currently support the following two types of numbers: LN-4: 12-bit doubles, with four decimal points; LN-2: 14-bit doubles, with two decimal points.

Date	D	Dates
DateTime	DT	Dates plus time
String	S	Character strings

Note: Data in the form of Date and DateTime are of the same type when they are accessed through APIs. If a field is of the Date type, it means that its bit that represents time is zero, that is, the bit is meaningless. (For details, please see this Exchange's handbook for the use of APIs.)

The DateTime type of data is defined as follows:

```
typedef struct tagDateTime
{
API_UINT16    year;
API_BYTE    month, day, hour, minute, second;
API_UINT32    microsec;
}API_DateTime;
```

3 Definition of Data Elements

The list of data elements is tabled as follows:

FID	Field Name	Type	Description
2	FID_INIT_PASSWORD	S	The initial password for a link
3	FID_AUTH_SERIAL_NO	S	Authorized serial number
4	FID_AUTH_CODE	S	Authorized code
6	FID_Chain	C	The chain of messages. "Y" means that there are subsequent messages, whereas "N" means the opposite.
16	FID_Abstract	S	Abstracts/explanations
17	FID_ActionLocalId	S	The local ID of an order action in 24 bytes at the longest. Subject to the same requirements as FID_OrderLocalId
18	FID_ActionType	C	The types of an action. "E" stands for "OPTION_EXEC", whereas "C" stands for "OPTION_ABANDON".
19	FID_ActiveTime	DT	The active time
20	FID_ActiveUserId	S	The ID of an active user
21	FID_AddValue	LN-2	The amount of funds increased on a trading day
22	FID_AlwDate	D	The last date on which a position is allowed to be opened
23	FID_AlwHisDate	D	The last date on which history positions are confirmed
24	FID_AlwQty	UN	The quantity allowed by this Exchange
25	FID_AskLot	UN	The selling volume
26	FID_AskPrice	LN-4	The ask price
27	FID_AutoSuspend	SI	The flag for automatic suspend: 1->true,0->false
28	FID_AveragePrice	LN-4	The average price
29	FID_Balance	UN	The balance of positions taken
30	FID_BalanceValue	LN-2	The balance of margins available
31	FID_BidLot	UN	The buying volume
32	FID_BidPrice	LN-4	The bid price
33	FID_BroadcastSequenceNo	UN	The data sequence number in the broadcast mode
34	FID_BroadcastSequenceSeries	UN	The data sequence series in the broadcast mode
35	FID_BuyHedgeOffsetMargin	LN-2	The margin returned when buying hedging positions to close

36	FID_BuyHedgeOffsetProfit	LN-2	The profit generated when buying hedging positions to close
37	FID_BuyHedgeOpenFrozMargin	LN-2	The margin frozen when buying hedging positions to open
38	FID_BuyHedgeOpenUsedMargin	LN-2	The margin used when buying hedging positions to open
39	FID_BuyHedgePosition	UN	The position of buy to open orders (hedging)
40	FID_BuyHedgeTurnOver	LN-2	The Turnover of buy orders
41	FID_BuyHedgeVolume	UN	The volume of buy orders (hedging)
42	FID_BuyOffsetFlag	SI	The flag for buy to open or buy to close: 0－open; 1－close
43	FID_BuyOffsHPosition	UN	The position of today's buy to close orders (hedging)
44	FID_BuyOffsSPosition	UN	The position of today's buy to close orders (speculation)
45	FID_BuyPrice	LN-4	The price quoted by a buyer
46	FID_BuySpecOffsetMargin	LN-2	The margin returned when buying speculation positions to close
47	FID_BuySpecOffsetProfit	LN-2	The profit generated when buying speculation positions to close

FID	Field Name	Type	Description
48	FID_BuySpecOpenFrozMargin	LN-2	The margin frozen when buying speculation positions to open
49	FID_BuySpecOpenUsedMargin	LN-2	The margin used when buying speculations positions to open
50	FID_BuySpecPosition	UN	The position of buy to open orders (speculation)
51	FID_BuySpecTurnOver	LN-2	The turnover of buy orders (speculation)
52	FID_BuySpecVolume	UN	The volume of buy orders (speculation)
53	FID_CancelDate	D	The Date to cancel
54	FID_CancelFlag	SI	The type of orders: 0->ordinary orders 1->stop orders 2->combination orders 3->market makers' quote response orders
55	FID_CancelTime	DT	The time to cancel
56	FID_ClearDate	D	The date to clear
57	FID_ClearPrice	LN-4	The clearing price
58	FID_ClientId	S	The ID of a client
59	FID_ClientName	S	The name of a client
60	FID_ClientType	C	The type of a client
61	FID_ClosePrice	LN-4	The closing price
62	FID_CmbType	SI	The type of a combination order: 1-SPD; 2-IPS; 3-BUL; 4-BER; 5- BLT; 6-BRT; 7-STD; 8-STG; 9-PRT
63	FID_ComeFrom	S	The source of a message
64	FID_ConnectionReference	S	The reference to a link
65	FID_Content	S	The text of a message
66	FID_Currency	S	The currency used for trading
67	FID_DealQty	UN	The quantity of orders successfully processed
68	FID_DealStatus	SI	The status of a deal: 0—canceled; 1—suspended; 2—active
69	FID_DelValue	LN-2	The amount of funds withdrawn on a trading day
70	FID_DeriveAskLot	UN	The quantity of combination orders sold
71	FID_DeriveAskPrice	LN-4	The ask price of a combination order
72	FID_DeriveBidLot	UN	The quantity of combination orders bought
73	FID_DeriveBidPrice	LN-4	The bid price of a combination order
74	FID_Direction	SI	The direction of a deal: 0->buy; 1->sell; 2->both
75	FID_EndDelvDate	D	The last delivery date
76	FID_EndTrdDate	D	The last trading date

77	FID_ErrorCode	S	The code of an error (represented by integers)
78	FID_ErrorText	S	The text of an error
79	FID_ExchangeDateTime	DT	The time shown on this exchange's system
80	FID_Forcedistime	UN	The interval for matching orders in the case of forced liquidation
81	FID_ForceExitCode	SI	The code of a forced exit
82	FID_ForceExitMsg	S	The cause of a forced exit
83	FID_ForceGroupId	S	The ID of a combination order subject to forced liquidation
84	FID_FuseFlag	SI	The flag for meltdown: 1->true; 0->false
85	FID_Fuselimit	LN-4	The limit for meltdown
86	FID_Fusepersisttime	UN	The maximum duration of meltdown
87	FID_Fusepoint	DT	The point of time after which meltdown is not to take place

FID	Field Name	Type	Description
88	FID_FuseRights	SI	The right to meltdown: 1->true; 0->false
89	FID_HedgeDate	D	The date of a hedge
90	FID_HedgeFlag	SI	Flags for speculation or hedging: 1->speculation; 3->hedging
91	FID_HighLimit	LN-4	The limit up
92	FID_HighLimitRate	S	The high limit rate
93	FID_HighPrice	LN-4	The highest prices
94	FID_HoldQty	UN	The quantity of positions held
95	FID_InitMargin	LN-2	The initial margin
96	FID_InsertTime	DT	The time to insert
97	FID_InstrStopCode	SI	The cause for an instrument to stop trading
98	FID_InstrumentId	S	The ID of an instrument, for example, WS509 for futures, and WS509C1600 for options *Do not rely on the specific format of an instrument ID, because, for example, “WS509” may become “WS2509” or other IDs.*
99	FID_InstrumentName	S	The name of an instrument
100	FID_InstrumentStatus	C	The status of an instrument in trading: N—normal; S—suspended; D—canceled
101	FID_InstrumentType	SI	The type of an instrument: 0: futures; 1: options; 2: combinations
102	FID_InstrumentVersion	SI	The version of an instrument
103	FID_IpAddr	S	The IP address of a loginer in 20 bytes at the longest, for example, 192.168.99.100
104	FID_LastLot	UN	The size of a last lot calculated in a single direction
105	FID_LastPrice	LN-4	The latest price
106	FID_LifeHigh	LN-4	The highest strike price ever
107	FID_LifeLow	LN-4	The lowest strike price ever
108	FID_LimitPrice	LN-4	The price subject to a limit (or the protective price for stop orders)
109	FID_LongOffsFrozHPosition	UN	The long close frozen position (hedging)
110	FID_LongOffsFrozSPosition	UN	The long close frozen position (speculation)
111	FID_LongOpenFrozHPosition	UN	The long open frozen position (hedging)
112	FID_LongOpenFrozSPosition	UN	The long open frozen position (speculation)
113	FID_LowLimit	LN-4	The limit down

114	FID_LowLimitRate	S	The low limit rate
115	FID_LowPrice	LN-4	The lowest price
116	FID_Margin	LN-4	The margin
117	FID_MarketId	S	The ID of a market
118	FID_MarketMatchDataStatus	SI	Whether to send match data: 1->true,0->false
119	FID_MarketName	S	The name of a market
120	FID_MarketStatusId	SI	The ID of market status: 8->the system is not ready for not being loaded; 1-> the system is ready and you can log in now; 3->orders are being submitted for call auction; 13->order submission is over and order matching begins; 14->call auction is over; 4 or 9->trading in session; 5 or 11->trading suspended; 6->system suspended; 7 or 10 ->market closed

FID	Field Name	Type	Description
121	FID_MatchCondition	SI	The condition of order matching: 1->all matched immediately; 2->partially matched immediately; 3 ->effective on the day; 4->effective until canceled; 5->effective until a specified date
122	FID_MatchDate	D	The date of matching
123	FID_MatchSession	C	The session in which an order is matched
124	FID_MatchTime	DT	The time at which an order is matched
125	FID_MaxLot	UN	The maximum lot of a deal for limit orders
126	FID_MaxOrderLocalId	S	The local ID, in 24 bytes at the longest, of a maximum order
127	FID_MessageReference	S	The data defined by users themselves, or notes for information purposes, in 6 bytes at the longest
128	FID_MinimalVolume	UN	The minimum volume of trading
129	FID_MinLot	UN	The minimum size of a lot
130	FID_NewPassword	S	The new password, in 40 bytes at the longest
131	FID_NewsType	S	The type of news
132	FID_NewsUrgency	C	The urgency level of news
133	FID_OffsetFlag	SI	The flag for position opening or closing: 0->opening; 1->closing; 2->forced closing; 3->opening and then closing; 4->closing and then opening
134	FID_OldPassword	S	The old password, in 40 bytes at the longest
135	FID_OpenInterest	UN	The size of positions held, calculated in a single direction
136	FID_OpenPrice	LN-4	The opening price
137	FID_OpenQty	UN	The size of positions already taken
138	FID_OrderActionCode	SI	The code of an order action, 0->cancel
139	FID_OrderCMBType	SI	The type of an order indicated by the number of bits: bit0->limit orders; bit1->market orders; bit3->stop orders; bit7->combination orders
140	FID_OrderDate	DT	The date of an order
141	FID_OrderLocalId	S	The local ID of an order, in 24 bytes at the longest. It must be unique for each order on each trading day, and its in-memory byte code must be expandable.

142	FID_OrderStatus	SI	The status of an order: 0->all matched; 1->partially matched, and still in cohort; 2->partially matched, but not in cohort; 3->not matched, and still in cohort; 4->not matched, but not in cohort; 5->canceled; 6->stop orders triggered
143	FID_OrderStatus2	SI	The status of an order: 0一canceled; 1一suspended; 2-active; 3一matched
144	FID_OrderSysId	S	The system ID of an order, in 20 bytes at the longest *Do not rely on an existing format, and do not assume that it contains information on date.*
145	FID_OrderType	SI	The type of an order: 0->limit orders; 1->market orders; 3->stop orders; 7->combination orders; 101->arbitrage confirmation; 102->hedging confirmation; 103->quote request; 104->option exercise; 105->quote response; 106->option waiver
146	FID_ParticipantId	S	The ID of a trading member
147	FID_ParticipantName	S	The name of a trading member

FID	Field Name	Type	Description
148	FID_ParticipantType	SI	The type of a member: 0->proprietary; 1->brokers; 2->comprehensive; 3->special; 4->market makers
149	FID_PartiTrdRight	SI	The right of a member: 0->full; 1->only to close; 2->not to trade
150	FID_Password	S	The password, in 20 bytes at the longest
151	FID_PreClose	LN-4	The previous closing price
152	FID_PreOpenInterest	UN	The open interest of yesterday, calculated in a single direction
153	FID_PreSettle	LN-4	The previous settlement price
154	FID_Price	LN-4	The price
155	FID_ProtocolVersion	S	The version number of a communication protocol used
156	FID_Pubstyle	SI	Whether to publish the price quotes of an instrument at call auction: 0->not to publish; 1->to publish
157	FID_Qty	UN	The quantity
158	FID_RemainQty	UN	The remaining quantity (of the positions that can be taken)
159	FID_ReqDate	D	The date of request for opening a position
160	FID_ReqQty	UN	The quantity requested by a member
161	FID_ReqSeqNum	S	The sequence number of a quote request, in 20 bytes at the longest
162	FID_RequestBy	SI	The requesting party: 0->ordinary member; 1->exchange
163	FID_ResponseTime	DT	The time of a response
164	FID_SecondLeg	S	The second leg of a combination order
165	FID_SellHedgeOffsetMargin	LN-2	The margin returned when selling hedging positions to close
166	FID_SellHedgeOffsetProfit	LN-2	The profit generated when selling hedging positions to close
167	FID_SellHedgeOpenFrozMargin	LN-2	The margin frozen when selling hedging positions to open
168	FID_SellHedgeOpenUsedMargin	LN-2	The margin used when selling hedging positions to open
169	FID_SellHedgePosition	UN	The position of sell to open orders (hedging)

170	FID_SellHedgeTurnOver	LN-2	The turnover of sell orders
171	FID_SellHedgeVolume	UN	The volume of sell orders (hedging)
172	FID_SellOffsetFlag	SI	The flag for sell to open or sell to close: 0－open; 1－close
173	FID_SellOffsHPosition	UN	The position of today’s sell to close orders (hedging)
174	FID_SellOffsSPosition	UN	The position of today’s sell to close orders (speculation)
175	FID_SellPrice	LN-4	The price offered by a seller
176	FID_SellSpecOffsetMargin	LN-2	The margin returned when selling speculation positions to close
177	FID_SellSpecOffsetProfit	LN-2	The profit generated when selling speculation positions to close
178	FID_SellSpecOpenFrozMargin	LN-2	The margin frozen when selling speculation positions to open
179	FID_SellSpecOpenUsedMargin	LN-2	The margin used when selling speculation positions to open
180	FID_SellSpecPosition	UN	The position of sell to open orders (speculation)
181	FID_SellSpecTurnOver	LN-2	The turnover of sell orders
182	FID_SellSpecVolume	UN	The volume of sell orders (speculation)
183	FID_SendTime	DT	The time to send
184	FID_SequenceNo	UN	The sequence number
185	FID_SequenceSeries (The same as FID_DataFlowFlag)	SI	The sequence series number Data streams: 0->conversational stream; 1->private stream; 2->broadcast stream. Additional streams may be added later.
186	FID_ServerAppName	S	The name of a member’s app

FID	Field Name	Type	Description
187	FID_SettleFlag	SI	0—open a position; 1—close a position
188	FID_SettlePrice	LN-4	The settlement price for delivery on a current day
189	FID_ShortCutKey	C	The shortcut key
190	FID_ShortOffsFrozHPosition	UN	The short close frozen position (hedging)
191	FID_ShortOffsFrozSPosition	UN	The short close frozen position (speculation)
192	FID_ShortOpenFrozHPosition	UN	The short open frozen position (hedging)
193	FID_ShortOpenFrozSPosition	UN	The short open frozen position (speculation)
194	FID_SpdDate	D	The start date
195	FID_SpdEndDate	D	The end date
196	FID_StartDelvDate	D	The start date for delivery
197	FID_StartTime	DT	The start time
198	FID_StartTrdDate	D	The start date for trading
199	FID_StayTime	UN	The time set to stay (seconds). "0" means that there is no restrictions in this respect.
200	FID_StopPrice	LN-4	The stop price
201	FID_SuspendTime	DT	The time to suspend
202	FID_ThroughTime	DT	The through time
203	FID_Tick	LN-4	The minimum price movement
204	FID_TimeOut	S	The interval for sending monitor signals
205	FID_TimeSpan	S	The time zone, with a positive number indicating the eastern zone and a negative number indicating the western zone
206	FID_TimeStamp	DT	The time stamp
207	FID_TotalMarketMatchData	UN	The data on total market match
208	FID_TotalVolume	UN	The total volume of trading, calculated in a single direction
209	FID_TradeDate	D	The date to authorize a trade
210	FID_TradeId	S	The ID of a trade *Do not rely on an existing format, and do not assume that it contains information on date.*
211	FID_TradeLot	UN	The total number of lots traded, calculated in a single direction
212	FID_TradePrice	LN-4	The latest strike price
213	FID_TradeRights	SI	The right to trading
214	FID_TradeTurnover	UN	The total turnover of trading, calculated in a single direction

215	FID_TradeType	SI	The type of trading
216	FID_TradeVolume	UN	The volume of trading on the current day
217	FID_Unbalance	UN	The quota available to create hedging positions
218	FID_Unit	UN	The multiplier for a lot
219	FID_UpdateTime	DT	The last time to update
220	FID_URLLink	S	The WEB link of news
221	FID_UserId	S	The ID of a trader
222	FID_ValidThrough	D	The period in which an instrument is valid
223	FID_VirtualQty	UN	The size of positions that can be opened
224	FID_VolAskLot	UN	The total selling volume
225	FID_VolBidLot	UN	The total buying volume
226	FID_Volume	UN	The volume

FID	Field Name	Type	Description
227	FID_VolumeTotal	UN	The remaining total volume quoted (in lots)
228	FID_VolumeTotalOrginal	UN	The original total volume quoted (in lots)
229	FID_WDTime	DT	The time to withdraw
230	FID_YdBuyHedgePosition	UN	The position of yesterday's buy orders (hedging)
231	FID_YdBuyOffsHPosition	UN	The position of yesterday's buy to close orders (hedging)
232	FID_YdBuyOffsSPosition	UN	The position of yesterday's buy to close orders (speculation)
233	FID_YdBuySpecPosition	UN	The position of yesterday's buy orders (speculation)
234	FID_YdLongOffsFrozHPosition	UN	Yesterday's long close frozen position (hedging)
235	FID_YdLongOffsFrozSPosition	UN	Yesterday's long close frozen position (speculation)
236	FID_YdSellHedgePosition	UN	The position of yesterday's sell orders (hedging)
237	FID_YdSellOffsHPosition	UN	The position of yesterday's sell to close orders (hedging)
238	FID_YdSellOffsSPosition	UN	The position of yesterday's sell to close orders (speculation)
239	FID_YdSellSpecPosition	UN	The position of yesterday's sell orders (speculation)
240	FID_YdShortOffsFrozHPosition	UN	Yesterday's short close frozen position (hedging)
241	FID_YdShortOffsFrozSPosition	UN	Yesterday's short close frozen position (speculation)
242	FID_Reserve	C	A field reserved for searching an order by local ID or system ID
243	FID_BuyHoldQty	UN	The quantity of buy positions held
244	FID_SellHoldQty	UN	The quantity of sell positions held
245	FID_AvgBuyPrice	LN-4	The average buy price
246	FID_AvgSellPrice	LN-4	The average sell price
247	FID_BuyVHolding	UN	The virtual position of buy to close orders
248	FID_SellVHolding	UN	The virtual position of sell to close orders
249	FID_OpenPL	LN-2	The open profit/loss
250	FID_OpenDate	D	The date to open a position
251	FID_HedgeVHolding	UN	The hedging positions yet to be closed
252	FID_MaxOpen	UN	The maximum position allowed to be opened
253	FID_CurMaxOpen	UN	The maximum position to be opened at present

254	FID_LastHolding	UN	The positions held yesterday
255	FID_CheckFunds	LN-2	The settlement margin approved
256	FID_RealFunds	LN-2	The real funds
257	FID_LastMarginAmt	LN-2	The amount of margin to be paid yesterday
258	FID_CurrMargin	LN-2	The amount of margin to be paid at present
259	FID_OpenMargin	LN-2	The margin to be paid for opening a position today

4 Business Content Messages

Note: In addition to the fields listed in the table, each request below, that is, the data packet to be sent by a user, must also contain the field "FID_SequenceNo". On the other hand, the data packet to be received by a user must, in addition to the fields listed in the table, also contain the three fields as follows: "FID_Chain"; "FID_SequenceNo"; "FID_DataFlowFlag".

4.1 ReqUserLogin (PID): 0x00016

ReqUserLogin (PID): 0x00016

Field:

Name	**Type**	**Description**
FID_DataFlowFlag	SI	Data streams: 0->conversational stream; 1->private stream; 2->broadcast stream
FID_ParticipantId	S	The ID of a trading member
FID_UserId	S	The ID of a trader
FID_Password	S	The password
FID_ServerAppName	S	The name of a member's app
FID_ProtocolVersion	S	The version number of a communication protocol used, to be completed in accordance with the information released by this Exchange. At present, the phase 5 communication system has two versions, namely, version 2 and version 11. Of them, the version 2 publishes the quotations twice every second through the TCP protocol, while the version 11 does so four times every second through the UDP protocol. *In the future, the trading system will only adopt the TCP protocol to transmit quotations twice every second. Moreover, this Exchange may release new versions of the communication protocol, so this field must be*

		designed as a configuration item.
FID_TimeOut	S	The interval for sending monitor signals, but not used at present
FID_IpAddr	S	The IP address of a loginer, e.g.,192.168.99.100
FID_SequenceNo	UN	The sequence number
FID_INIT_PASSWORD	S	The initial password for a link
FID_AUTH_SERIAL_NO	S	The authorized serial number
FID_AUTH_CODE	S	Authorized codes

4.2 RspUserLogin (PID): 0x10016

RspUserLogin (PID): 0x10016

Field:

Name	**Type**	**Description**
FID_DataFlowFlag	SI	Data streams: 0->conversational stream; 1->private stream; 2->broadcast stream
FID_ParticipantId	S	The ID of a trading member
FID_UserId	S	The ID of a trader
FID_Password	S	The password
FID_ExchangeDateTime	DT	The time shown on this exchange's system
FID_TimeSpan	S	The time zone, with a positive number indicating the eastern zone and a negative number indicating the western zone, but not used at present
FID_IpAddr	S	The IP address, abbreviated to IpAddr, of a loginer
FID_MaxOrderLocalId	S	The local ID of the maximum successful order returned from a conversational stream
FID_MarketId	S	The ID of a market
FID_MarketStatusId	SI	The status of a market
FID_BroadcastSequenceNo	UN	Data sequence numbers in the broadcast mode *The trading system will no longer provide this item in the future.*
FID_ErrorCode	S	The code of an error
FID_ErrorText	S	The text of an error
FID_TimeStamp	DT	The time stamp of an error

4.3 ReqUserLogout (PID): 0x00017

ReqUserLogout (PID): 0x00017

Field:

Name	Type	Description
FID_DataFlowFlag	SI	Data streams: 0->conversational stream; 1->private stream; 2->broadcast stream
FID_ParticipantId	S	The ID of a trading member
FID_UserId	S	The ID of a trader

4.4 RspUserLogout (PID): 0x10017

RspUserLogout(PID): 0x10017

Field:

Name	Type	Description
FID_DataFlowFlag	SI	Data streams: 0->conversational stream; 1->private stream; 2->broadcast stream
FID_ParticipantId	S	The ID of a trading member
FID_UserId	S	The ID of a trader
FID_ExchangeDateTime	DT	The time shown on this exchange's system
FID_ErrorCode	S	The code of an error
FID_ErrorText	S	The text of an error
FID_TimeStamp	DT	The time stamp of an error

4.5 ReqUserPasswordUpdate (PID): 0x00018

ReqUserPasswordUpdate (PID): 0x00018

Field:

Name	Type	Description
FID_ParticipantId	S	The ID of a trading member
FID_UserId	S	The ID of a trader
FID_NewPassword	S	The new password
FID_OldPassword	S	The old password

4.6 RspUserPasswordUpdate (PID): 0x10018

RspUserPasswordUpdate (PID): 0x10018

Field:

Name	Type	Description
FID_ParticipantId	S	The ID of a trading member
FID_UserId	S	The ID of a trader
FID_NewPassword	S	The new password
FID_ErrorCode	S	The code of an error
FID_ErrorText	S	The text of an error
FID_TimeStamp	DT	The time stamp of an error

4.7 ReqOrderInsert (PID): 0x00003

ReqOrderInsert (PID): 0x00003

Field:

Name	Type	Description
FID_OrderSysId	S	The system ID of an order
FID_OrderLocalId	S	The local ID of an order
FID_UserId	S	The ID of a trader
FID_ParticipantId	S	The ID of a trading member
FID_ClientId	S	The ID of a client
FID_InstrumentId	S	The ID of an instrument, for example, “WS509” for a futures instrument, and “WS509C1600” for an option instrument
FID_Direction	SI	The direction of trading: 0->buy; 1->sell *This field must be filled with a valid value.*
FID_OffsetFlag	SI	The flag for position opening or closing: 0->opening; 1->closing; 2->forced closing; 3->opening and then closing, 4->closing and then opening *This field must be filled with a valid value.*
FID_HedgeFlag	SI	The flag for speculation or hedging: 1->speculation; 3->hedging *This field must be filled with a valid value.*
FID_StopPrice	LN-4	The stop price, but not used at present
FID_LimitPrice	LN-4	The price subject to a limit (or the protective price for stop orders)
FID_VolumeTotalOrginal	UN	The original total volume quoted (in lots, subject to the cap of 999999 lots)

FID_OrderType	SI	The type of an order: 0->limit orders; 1->market orders; 3->stop orders; 7->combination orders; 101->arbitrage confirmation; 102->hedging confirmation; 103->quote request; 104->option exercise; 106->option waiver
FID_MatchCondition	SI	The condition of a match: 1->all matched immediately; 2 ->partially matched immediately; 3->effective on the day; 4->effective until canceled; 5->effective until a specified date *This field must be filled with a valid value in accordance with the information released by this Exchange.*
FID_MatchSession	C	The session in which an order is matched, but not used at present
FID_ValidThrough	D	The period in which an instrument is valid, but not used at present
FID_MinimalVolume	UN	The minimum volume of trading, but not used at present
FID_AutoSuspend	SI	The flag for automatic suspend: 1->true; 0->false, but not used at present
FID_InsertTime	DT	The time to insert
FID_MessageReference	S	The data defined by users themselves, such as notes for information purposes.
FID_CmbType	SI	the type of a combination order: 1-calendar spread in futures; 2-inter-product spread in futures; 3-option BUL; 4-BER; 5-BLT; 6-BRT; 7-STD; 8-STG
FID_SecondLeg	S	The second leg of a combination order

4.8 RspOrderInsert (PID): 0x10003

RspOrderInsert (PID): 0x10003

Note: In the future, the trading system will revise the invalid value in some fields under the heading "ReqOrderInsert (PID): 0x00003"into valid ones, so that the system will return the valid ones in response.

Field:

Name	Type	Description
FID_OrderSysId	S	The system ID of an order
FID_OrderLocalId	S	The local ID of an order
FID_UserId	S	The ID of a trader
FID_ParticipantId	S	The ID of a trading member
FID_ClientId	S	The ID of a client

FID_InstrumentId	S	The ID of an instrument, for example, "WS509" for a futures instrument, and "WS509C1600" for an option instrument
FID_Direction	SI	The direction of trading: 0->buy; 1->sell
FID_OffsetFlag	SI	The flag for position opening or closing: 0->opening; 1->closing; 2->forced closing; 3->opening and then closing, 4->closing and then opening
FID_HedgeFlag	SI	The flag for speculation or hedging: 1->speculation; 3->hedging
FID_StopPrice	LN-4	The stop price
FID_LimitPrice	LN-4	The price subject to a limit (or the protective price for stop orders)
FID_VolumeTotalOrginal	UN	The original total volume quoted (in lots)
FID_OrderType	SI	The type of an order: 0->limit orders; 1->market orders; 3->stop orders; 7->combination orders; 101->arbitrage confirmation; 102->hedging confirmation; 103->quote request; 104->option exercise; 106->option waiver
FID_MatchCondition	SI	The condition of a match: 1->all matched immediately; 2->partially matched immediately; 3->effective on the day; 4->effective until canceled; 5->effective until a specified date
FID_MatchSession	C	The session in which an order is matched, but not used at present
FID_ValidThrough	D	The period in which an instrument is valid, but not used at present
FID_MinimalVolume	UN	The minimum volume of trading, but not used at present
FID_AutoSuspend	SI	The flag for automatic suspend: 1->true; 0->false, but not used at present
FID_InsertTime	DT	The time to insert
FID_MessageReference	S	The data defined by users themselves, such as notes for information purposes. *In the future, the trading system will no longer use this field.*
FID_CmbType	SI	the type of a combination order: 1-calendar spread in futures; 2-inter-product spread in futures; 3-option BUL; 4-BER; 5-BLT; 6-BRT; 7-STD; 8-STG *This field is valid when the value of the FID_OrderType is "7->combination orders".*
FID_SecondLeg	S	The second leg of a combination order

FID_ErrorCode	S	The code of an error
FID_ErrorText	S	The text of an error
FID_TimeStamp	DT	The time stamp of an error

4.9 ReqQuotMarketRsp (PID): 0x03003

ReqQuotMarketRsp (PID): 0x03003

Field:

Name	Type	Description
FID_OrderSysId	S	The system ID of an order
FID_OrderLocalId	S	The local ID of an order
FID_UserId	S	The ID of a trader
FID_ClientId	S	The ID of a client
FID_InstrumentId	S	The ID of an instrument, for example, “WS509” for a futures instrument, and “WS509C1600” for an option instrument
FID_BuyOffsetFlag	SI	The flag for buy to open or buy to close: 0—open; 1—close *This field must be filled with a valid value.*
FID_BuyPrice	LN-4	The price quoted by a buyer
FID_SellOffsetFlag	SI	The flag for sell to open or sell to close: 0—open; 1—close *This field must be filled with a valid value.*
FID_SellPrice	LN-4	The price offered by a seller
FID_Volume	UN	The volume (capped at 999999)
FID_StayTime	UN	The time set to stay (seconds). “0” means that there is no restrictions in this respect. But this field is not used at present.
FID_ReqSeqNum	S	The sequence number of a quote request

4.10 RspQuotMarketRsp (PID): 0x13003

RspQuotMarketRsp (PID):0x13003

Field:

Name	Type	Description
FID_OrderSysId	S	The system ID of an order
FID_OrderLocalId	S	The local ID of an order

FID_UserId	S	The ID of a trader
FID_ClientId	S	The ID of a client
FID_InstrumentId	S	The ID of an instrument, for example, “WS509” for a futures instrument, and “WS509C1600” for an option instrument
FID_BuyOffsetFlag	SI	The flag for buy to open or buy to close: 0—open; 1—close
FID_BuyPrice	LN-4	The price quoted by a buyer
FID_SellOffsetFlag	SI	The flag for sell to open or sell to close: 0—open; 1—close
FID_SellPrice	LN-4	The price offered by a seller
FID_Volume	UN	The volume
FID_StayTime	UN	The time set to stay (seconds). “0” means that there is no restrictions in this respect. But this field is not used at present.
FID_ReqSeqNum	S	The sequence number of a quote request
FID_ErrorCode	S	The code of an error
FID_ErrorText	S	The text of an error
FID_TimeStamp	DT	The time stamp of an error

4.11 ReqOrderAction (PID): 0x00004

ReqOrderAction (PID): 0x00004
Field:

Name	**Type**	**Description**
FID_OrderActionCode	SI	The code of an order action, 0->cancel
FID_OrderSysId	S	The system ID of an order
FID_ActionLocalId	S	The local ID of an order action
FID_InstrumentId	S	The ID of an instrument, for example, “WS509” for a futures instrument, and “WS509C1600” for an option instrument
FID_InstrumentVersion	SI	The version number of an instrument, currently, “0”
FID_UserId	S	The ID of a trader
FID_OrderType	SI	The type of an order: 0->limit orders; 1->market orders; 3->stop orders; 7->combination orders 101->arbitrage confirmation; 102->hedging confirmation; 104->option exercise; 105->quote response; 106->option waiver

4.12 RspOrderAction (PID): 0x10004

RspOrderAction (PID): 0x10004

Field:

Name	Type	Description
FID_OrderActionCode	SI	The code of an order action, 0->cancel *The trading system will no longer provide this item in the future.*
FID_OrderSysId	S	The system ID of an order
FID_ActionLocalId	S	The local ID of an order action
FID_InstrumentId	S	The ID of an instrument, for example, “WS509” for a futures instrument, and “WS509C1600” for an option instrument *The trading system will no longer provide this item in the future.*
FID_InstrumentVersion	SI	The version number of an instrument, currently, “0” *The trading system will no longer provide this item in the future.*
FID_UserId	S	The ID of a trader
FID_OrderType	SI	The type of an order: 0->limit orders; 1->market orders; 3->stop orders; 7->combination orders 101->arbitrage confirmation; 102->hedging confirmation; 104->option exercise; 105->quote response; 106->option waiver
FID_ErrorCode	S	The code of an error
FID_ErrorText	S	The text of an error
FID_TimeStamp	DT	The time stamp of an error

4.13 ReqQryOrder (PID): 0x00006

ReqQryOrder (PID): 0x00006

Note: It is not advised to use this request any longer, in that the trading system will cease to support it in the future.

Field:

Name	Type	Description
FID_InstrumentId	S	The ID of an instrument, for example, “WS509” for a futures instrument, and “WS509C1600” for an option instrument
FID_InstrumentVersion	SI	The version number of an instrument, currently, “0”
FID_ParticipantId	S	The ID of a trading member
FID_UserId	S	The ID of a trader

FID_ClientId	S	The ID of a client
FID_OrderSysId	S	The system ID of an order

4.14 RspQryOrder (PID): 0x10006

RspQryOrder (PID): 0x10006

Field:

Name	**Type**	**Description**
FID_OrderSysId	S	The system ID of an order
FID_OrderLocalId	S	The local ID of an order
FID_UserId	S	The ID of a trader
FID_ParticipantId	S	The ID of a trading member
FID_ClientId	S	The ID of a client
FID_InstrumentId	S	The ID of an instrument, for example, “WS509” for a futures instrument, and “WS509C1600” for an option instrument
FID_Direction	SI	The direction of trading: 0->buy; 1->sell
FID_OffsetFlag	SI	The flag for position opening or closing: 0->opening; 1->closing; 2->forced closing; 3-> opening and then closing; 4->closing and then opening
FID_HedgeFlag	SI	The flag for speculation or hedging: 1->speculation; 3->hedging
FID_StopPrice	LN-4	The stop price
FID_LimitPrice	LN-4	The price subject to a limit (or the protective price for stop orders)
FID_VolumeTotalOrginal	UN	The original total volume quoted (in lots)
FID_OrderType	SI	The type of an order: 0->limit orders; 1->market orders; 3->stop orders; 7->combination orders 101->arbitrage confirmation; 102->hedging confirmation; 103->quote request; 104->option exercise; 105->quote response; 106->option waiver
FID_VolumeTotal	UN	The remaining total volume quoted (in lots)
FID_MatchCondition	SI	The condition of a match: 1->all matched immediately; 2->partially matched immediately; 3->effective on the day; 4->effective until canceled; 5->effective until a specified date
FID_MatchSession	C	The session in which an order is matched, but not used at present
FID_ValidThrough	D	The period in which an instrument is valid
FID_MinimalVolume	UN	The minimum volume of trading, but not used at present

FID_AutoSuspend	SI	The flag for automatic suspend: 1->true; 0->false, but not used at present
FID_OrderStatus	SI	The status of an order: 0->all matched; 1->partially matched, and still in cohort; 2->partially matched, but not in cohort; 3->not matched, and still in cohort; 4->not matched, but not in cohort; 5->canceled; 6->stop orders triggered Partially matched, and still in cohort: order activated, volume unmatched < volume quoted Partially matched, but not in cohort: order suspended, volume unmatched < volume quoted Not matched, and still in cohort: order activated, volume unmatched = volume quoted Not matched, but not in cohort: order suspended, volume unmatched = volume quoted
FID_InsertTime	DT	The time to insert
FID_ActiveTime	DT	The active time
FID_SuspendTime	DT	The time to suspend
FID_UpdateTime	DT	The last time to update
FID_ActiveUserId	S	The ID of an active user
FID_Margin	LN-4	The margin
FID_ForceGroupId	S	The ID of a combination order subject to forced liquidation, but not used at present
FID_TradePrice	LN-4	The latest strike price. “0” may stand for an original value. Please consider the volume of trading.
FID_TradeVolume	UN	The volume of trading on the current day
FID_MessageReference	S	The data defined by users themselves, such as notes for information purposes.
FID_CmbType	SI	The type of a combination order: 1-calendar spread in futures; 2-inter-commodity arbitrage; 3-option BUL; 4-BER; 5-BLT; 6-BRT; 7-STD; 8-STG
FID_SecondLeg	S	The second leg of a combination order
FID_ErrorCode	S	The code of an error
FID_ErrorText	S	The text of an error
FID_TimeStamp	DT	The time stamp of an error

4.15 ReqQryOrderBySysId (PID): 0x03010

ReqQryOrderBySysId (PID):0x03010

Note: It is not advised to use this request any longer, in that the trading system will cease to support it in the future.

Field:

Name	Type	Description
FID_OrderSysId	S	The starting system ID of an order
FID_ParticipantId	S	The ID of a trading member
FID_UserId	S	The ID of a trader
FID_ClientId	S	The ID of a client
FID_InstrumentId	S	The ID of an instrument, for example, “WS509” for a futures instrument, and “WS509C1600” for an option instrument
FID_OrderCMBType	SI	The type of an order indicated by the number of bits: bit0 ->limit and market orders; bit1-> limit and market orders; bit3->stop orders; bit7->combination orders

4.16 RspQryOrderBySysId (PID): 0x13010

RspQryOrderBySysId (PID): 0x13010

Field:

Name	Type	Description
FID_OrderSysId	S	The system ID of an order
FID_OrderLocalId	S	The local ID of an order
FID_UserId	S	The ID of a trader
FID_ParticipantId	S	The ID of a trading member
FID_ClientId	S	The ID of a client
FID_InstrumentId	S	The ID of an instrument, for example, “WS509” for a futures instrument, and “WS509C1600” for an option instrument
FID_Direction	SI	The direction of trading: 0->buy; 1->sell
FID_OffsetFlag	SI	The flag for position opening or closing: 0->opening; 1->closing; 2->forced closing; 3-> opening and then closing; 4->closing and then opening
FID_HedgeFlag	SI	The flag for speculation or hedging: 1->speculation; 3->hedging
FID_StopPrice	LN-4	The stop price
FID_LimitPrice	LN-4	The price subject to a limit (or the protective price for stop orders)

FID_VolumeTotalOrginal	UN	The original total volume quoted (in lots)
FID_OrderType	SI	The type of an order: 0->limit orders; 1->market orders; 3->stop orders; 7->combination orders 101->arbitrage confirmation; 102->hedging confirmation; 103->quote request; 104->option exercise; 105->quote response; 106->option waiver
FID_VolumeTotal	UN	The remaining total volume quoted (in lots)
FID_MatchCondition	SI	The condition of a match: 1->all matched immediately; 2->partially matched immediately; 3->effective on the day; 4->effective until canceled; 5->effective until a specified date
FID_MatchSession	C	The session in which an order is matched, but not used at present
FID_ValidThrough	D	The period in which an instrument is valid
FID_MinimalVolume	UN	The minimum volume of trading, but not used at present
FID_AutoSuspend	SI	The flag for automatic suspend: 1->true; 0->false, but not used at present
FID_OrderStatus	SI	The status of an order: 0->all matched; 1->partially matched, and still in cohort; 2->partially matched, but not in cohort; 3->not matched, and still in cohort; 4->not matched, but not in cohort; 5->canceled; 6->stop orders triggered Partially matched, and still in cohort: order activated, volume unmatched < volume quoted Partially matched, but not in cohort: order suspended, volume unmatched < volume quoted Not matched, and still in cohort: order activated, volume unmatched = volume quoted Not matched, but not in cohort: order suspended, volume unmatched = volume quoted
FID_InsertTime	DT	The time to insert
FID_ActiveTime	DT	The active time
FID_SuspendTime	DT	The time to suspend
FID_UpdateTime	DT	The last time to update
FID_ActiveUserId	S	The ID of an active user
FID_Margin	LN-4	The margin
FID_ForceGroupId	S	The ID of a combination order subject to forced liquidation, but not used at present
FID_TradePrice	LN-4	The latest strike price. “0” may stand for an original value. Please consider the volume of trading.
FID_TradeVolume	UN	The volume of trading on the current day

FID_MessageReference	S	The data defined by users themselves, such as notes for information purposes.
FID_CmbType	SI	the type of a combination order: 1-calendar spread in futures; 2-inter-product spread in futures; 3-option BUL; 4-BER; 5-BLT; 6-BRT; 7-STD; 8-STG
FID_SecondLeg	S	The second leg of a combination order
FID_ErrorCode	S	The code of an error
FID_ErrorText	S	The text of an error
FID_TimeStamp	DT	The time stamp of an error

4.17 ReqQryOrderByLocalId (PID): 0x03013

ReqQryOrderByLocalId (PID): 0x03013

Note: It is not advised to use this request any longer, in that the trading system will cease to support it in the future.

Field:

Name	Type	Description
FID_OrderLocalId	S	The local ID of an order
FID_ParticipantId	S	The ID of a trading member
FID_UserId	S	The ID of a trader
FID_ClientId	S	The ID of a client
FID_InstrumentId	S	The ID of an instrument, for example, “WS509” for a futures instrument, and “WS509C1600” for an option instrument
FID_OrderCMBType	SI	The type of an order indicated by the number of bits: bit0->limit and market orders; bit1-> limit and market orders; bit3->stop orders; bit7->combination orders
FID_Reserve	C	A field reserved, not in use for the time being

4.18 RspQryOrderByLocalId (PID): 0x13013

RspQryOrderByLocalId (PID): 0x13013

Field:

Name	Type	Description
FID_OrderSysId	S	The system ID of an order
FID_OrderLocalId	S	The local ID of an order
FID_UserId	S	The ID of a trader

FID_ParticipantId	S	The ID of a trading member
FID_ClientId	S	The ID of a client
FID_InstrumentId	S	The ID of an instrument, for example, “WS509” for a futures instrument, and “WS509C1600” for an option instrument
FID_Direction	SI	The direction of trading: 0->buy; 1->sell
FID_OffsetFlag	SI	The flag for position opening or closing: 0->opening; 1->closing; 2->forced closing; 3-> opening and then closing; 4->closing and then opening
FID_HedgeFlag	SI	The flag for speculation or hedging: 1->speculation; 3->hedging
FID_StopPrice	LN-4	The stop price
FID_LimitPrice	LN-4	The price subject to a limit (or the protective price for stop orders)
FID_VolumeTotalOrginal	UN	The original total volume quoted (in lots)
FID_OrderType	SI	The type of an order: 0->limit orders; 1->market orders; 3->stop orders; 7->combination orders 101->arbitrage confirmation; 102->hedging confirmation; 103->quote request; 104->option exercise; 105->quote response; 106->option waiver
FID_VolumeTotal	UN	The remaining total volume quoted (in lots)
FID_MatchCondition	SI	The condition of a match: 1->all matched immediately; 2->partially matched immediately; 3->effective on the day; 4->effective until canceled; 5->effective until a specified date
FID_MatchSession	C	The session in which an order is matched, but not used at present
FID_ValidThrough	D	The period in which an instrument is valid
FID_MinimalVolume	UN	The minimum volume of trading, but not used at present
FID_AutoSuspend	SI	The flag for automatic suspend: 1->true; 0->false, but not used at present
FID_OrderStatus	SI	The status of an order: 0->all matched; 1->partially matched, and still in cohort; 2->partially matched, but not in cohort; 3->not matched, and still in cohort; 4->not matched, but not in cohort; 5->canceled; 6->stop orders triggered Partially matched, and still in cohort: order activated, volume unmatched < volume quoted Partially matched, but not in cohort: order suspended, volume unmatched < volume quoted Not matched, and still in cohort: order activated, volume unmatched = volume quoted

		Not matched, but not in cohort: order suspended, volume unmatched = volume quoted
FID_InsertTime	DT	The time to insert
FID_ActiveTime	DT	The active time
FID_SuspendTime	DT	The time to suspend
FID_UpdateTime	DT	The last time to update
FID_ActiveUserId	S	The ID of an active user
FID_Margin	LN-4	The margin
FID_ForceGroupId	S	The ID of a combination order subject to forced liquidation, but not used at present
FID_TradePrice	LN-4	The latest strike price. “0” may stand for an original value. Please consider the volume of trading.
FID_TradeVolume	UN	The volume of trading on the current day
FID_MessageReference	S	The data defined by users themselves, such as notes for information purposes.
FID_CmbType	SI	The type of a combination order: 1-calendar spread in futures; 2-inter-commodity Arbitrage; 3-option BUL; 4-BER; 5-BLT; 6-BRT; 7-STD; 8-STG
FID_SecondLeg	S	The second leg of a combination order
FID_ErrorCode	S	The code of an error
FID_ErrorText	S	The text of an error
FID_TimeStamp	DT	The time stamp of an error

4.19 ReqQryHedge (PID): 0x03017

ReqQryHedge (PID): 0x03017

Note: It is not advised to use this command any longer, in that the trading system will cease to support it in the future.

Field:

Name	**Type**	**Description**
FID_ParticipantId	S	The ID of a trading member
FID_UserId	S	The ID of a trader
FID_ClientId	S	The ID of a client
FID_OrderStatus2	SI	The status of an order, but not used at present

4.20 RspQryHedge (PID): 0x13017

RspQryHedge (PID): 0x13017

Field:

Name	Type	Description
FID_OrderSysId	S	The system ID of an order
FID_HedgeDate	D	The date of application for a hedge
FID_ParticipantId	S	The ID of a trading member
FID_UserId	S	The ID of a trader
FID_ClientId	S	The ID of a client
FID_InstrumentId	S	The ID of an instrument, for example, “WS509” for a futures instrument, and “WS509C1600” for an option instrument
FID_Direction	SI	The direction of trading: 0->buy; 1->sell
FID_OrderStatus2	SI	The status of an order: 0—canceled; 1—suspended; 2—active
FID_ReqQty	UN	The quantity requested by a member
FID_ReqDate	D	The date of request for opening a position
FID_AlwQty	UN	The quantity allowed by this Exchange
FID_Unbalance	UN	The quota available to create hedging positions
FID_VirtualQty	UN	The size of positions that can be opened
FID_OpenQty	UN	The size of positions already taken
FID_AlwDate	D	The last date on which a position is allowed to be opened
FID_AlwHisDate	D	The last date on which to confirm a history position, AlwHisDate<=AlwDate
FID_ErrorCode	S	The code of an error
FID_ErrorText	S	The text of an error
FID_TimeStamp	DT	The time stamp of an error

4.21 ReqQryHedgeCfm (PID): 0x03018

ReqQryHedgeCfm (PID): 0x03018

Note: It is not advised to use this command any longer, in that the trading system will cease to support it in the future.

Field:

Name	Type	Description
FID_ParticipantId	S	The ID of a trading member
FID_UserId	S	The ID of a trader
FID_ClientId	S	The ID of a client
FID_OrderStatus2	SI	The status of an order, but not used at present

4.22 RspQryHedgeCfm (PID): 0x13018

RspQryHedgeCfm (PID): 0x13018

Field:

Name	Type	Description
FID_OrderSysId	S	The system ID of an order
FID_ReqDate	D	The date of request for opening a position
FID_OrderLocalId	S	The local ID of an order
FID_ParticipantId	S	The ID of a trading member
FID_UserId	S	The ID of a trader
FID_ClientId	S	The ID of a client
FID_InstrumentId	S	The ID of an instrument, for example, “WS509” for a futures instrument, and “WS509C1600” for an option instrument
FID_Direction	SI	The direction of trading: 0->buy; 1->sell
FID_OrderStatus2	SI	The status of an order: 0—canceled; 1—suspended; 2—active
FID_ReqQty	UN	The quantity requested
FID_DealQty	N	The quantity of deals successfully processed. default value=0, meaning “unprocessed”
FID_DealStatus	SI	The status of a deal: 0—canceled; 1—suspended; 2—active
FID_ErrorCode	S	The code of an error
FID_ErrorText	S	The text of an error
FID_TimeStamp	DT	The time stamp of an error

4.23 ReqQrySpdFirm (PID): 0x03019

ReqQrySpdFirm (PID): 0x03019

Note: It is not advised to use this command any longer, in that the trading system will cease to support it in the future.

Field:

Name	Type	Description
FID_ParticipantId	S	The ID of a trading member
FID_UserId	S	The ID of a trader
FID_ClientId	S	The ID of a client

FID_OrderStatus2	SI	The status of an order, but not used at present

4.24 RspQrySpdFirm (PID): 0x13019

RspQrySpdFirm (PID): 0x13019

Field:

Name	Type	Description
FID_SpdDate	D	The start date
FID_SpdEndDate	D	The end date
FID_ParticipantId	S	The ID of a trading member
FID_ClientId	S	The ID of a client
FID_InstrumentId	S	The ID of the first leg instrument
FID_SecondLeg	S	The ID of the second leg instrument
FID_Direction	SI	The trading direction of a combination order: 0—buy; 1—sell
FID_OrderStatus2	SI	The status of an order: 0—canceled; 1—suspended; 2—active
FID_ReqQty	UN	The quantity requested by a member
FID_AlwQty	UN	The quantity allowed by this Exchange
FID_RemainQty	UN	The remaining quantity (of the positions that can be taken)
FID_Balance	UN	The size of positions already taken
FID_HoldQty	UN	The quantity of positions held, but not used at present
FID_ErrorCode	S	The code of an error
FID_ErrorText	S	The text of an error
FID_TimeStamp	DT	The time stamp of an error

4.25 ReqQrySpdApply (PID): 0x03020

ReqQrySpdApply (PID): 0x03020

Note: It is not advised to use this command any longer, in that the trading system will cease to support it in the future.

Field:

Name	Type	Description
FID_ParticipantId	S	The ID of a trading member
FID_UserId	S	The ID of a trader

FID_ClientId	S	The ID of a client
FID_OrderStatus2	SI	The status of an order, but not used at present

4.26 RspQrySpdApply (PID): 0x13020

RspQrySpdApply (PID): 0x13020

Field:

Name	**Type**	**Description**
FID_OrderSysId	S	The system ID of an order
FID_OrderDate	DT	The date of application
FID_OrderLocalId	S	The local ID of an order
FID_ParticipantId	S	The ID of a trading member
FID_ClientId	S	The ID of a client
FID_InstrumentId	S	The ID of the first leg instrument
FID_SecondLeg	S	The ID of the second leg instrument
FID_Direction	SI	The trading direction of a combination order: 0—buy; 1—sell
FID_CmbType	SI	The type of a combination order: 1-SPD; 2-IPS; 3-BUL; 4-BER; 5-BLT; 6-BRT; 7-STD; 8-STG
FID_OrderStatus2	SI	The status of an order: 0—canceled; 1—suspended; 2—active
FID_ReqQty	UN	The quantity requested
FID_ErrorCode	S	The code of an error
FID_ErrorText	S	The text of an error
FID_TimeStamp	DT	The time stamp of an error

4.27 ReqQryQuotMarket (PID): 0x03026

ReqQryQuotMarket(PID): 0x03026

Note: It is not advised to use this command any longer, in that the trading system will cease to support it in the future.

Field:

Name	**Type**	**Description**
FID_ParticipantId	S	The ID of a trading member
FID_UserId	S	The ID of a trader

FID_ClientId	S	The ID of a client
FID_InstrumentId	S	The ID of an instrument, for example, “WS509” for a futures instrument, and “WS509C1600” for an option instrument

4.28 RspQryQuotMarket (PID): 0x13026

RspQryQuotMarket (PID): 0x13026

Field:

Name	Type	Description
FID_OrderSysId	S	The system ID of an order
FID_OrderLocalId	S	The local ID of an order
FID_UserId	S	The ID of a trader
FID_ClientId	S	The ID of a client
FID_InstrumentId	S	The ID of an instrument, for example, “WS509” for a futures instrument, and “WS509C1600” for an option instrument
FID_BuyOffsetFlag	SI	The flag for buy to open or buy to close: 0－open; 1－close
FID_BuyPrice	LN-4	The price quoted by a buyer
FID_SellOffsetFlag	SI	The flag for sell to open or sell to close: 0－open; 1－close
FID_SellPrice	LN-4	The price offered by a seller
FID_Volume	UN	The volume
FID_StayTime	UN	The time set to stay (seconds). “0” means that there is no restrictions in this respect. But this field is not used at present.
FID_ReqSeqNum	S	The sequence number of a quote request
FID_WDTime	DT	The time to withdraw
FID_OrderStatus2	SI	The status of an order: 0－canceled; 1－suspended; 2－active; 3－matched
FID_ResponseTime	DT	The time of a response
FID_ErrorCode	S	The code of an error
FID_ErrorText	S	The text of an error
FID_TimeStamp	DT	The time stamp of an error

4.29 ReqQryOptionEApply (PID): 0x03025

ReqQryOptionEApply (PID): 0x03025

Note: It is not advised to use this command any longer, in that the trading system will cease to support it in the future.

Field:

Name	Type	Description
FID_ParticipantId	S	The ID of a trading member
FID_UserId	S	The ID of a trader
FID_ClientId	S	The ID of a client
FID_InstrumentId	S	The ID of an instrument, for example, “WS509C1600” for an option instrument

4.30 RspQryOptionEApply (PID): 0x13025

RspQryOptionEApply (PID): 0x13025

Field:

Name	Type	Description
FID_ParticipantId	S	The ID of a trading member
FID_UserId	S	The ID of a trader
FID_ClientId	S	The ID of a client
FID_InstrumentId	S	The ID of an instrument, for example, “WS509C1600” for an option instrument
FID_OrderSysId	S	The system ID of an order
FID_OrderLocalId	S	The local ID of an order
FID_ReqDate	DT	The date of application
FID_WDTime	DT	The time to withdraw
FID_ReqQty	UN	The quantity requested
FID_SettleFlag	SI	The flag for buy to open or buy to close: 1－close
FID_ActionType	C	The type of an action: “E”- OPTION_EXEC, “C”- OPTION_ABANDON
FID_OrderStatus2	SI	The status of an order: 0－canceled; 1－suspended; 2－active
FID_ErrorCode	S	The code of an error
FID_ErrorText	S	The text of an error
FID_TimeStamp	DT	The time stamp of an error

4.31 ReqQryMarket (PID): 0x0000B

ReqQryMarket (PID): 0x0000B

Note: It is not advised to use this command any longer, in that the trading system will cease to support it in the future.

Field:

Name	Types	Description
FID_MarketId	S	The ID of a market, currently "ZCE001"

4.32 RspQryMarket (PID): 0x1000B

RspQryMarket (PID): 0x1000B

Field:

Name	Type	Description
FID_MarketId	S	The ID of a market
FID_MarketName	S	The name of a market
FID_BroadcastSequenceSeries	UN	The data sequence series in the broadcast mode
FID_TradeType	SI	The type of trading, currently "0"
FID_ErrorCode	S	The code of an error
FID_ErrorText	S	The text of an error
FID_TimeStamp	DT	The time stamp of an error

4.33 ReqQryMarketStatus (PID): 0x0000D

ReqQryMarketStatus (PID): 0x0000D

Note: In the future, each connection to the trading system will allow "query" only once.

Field:

Name	Type	Description
FID_MarketId	S	The ID of a market, currently "ZCE001"

4.34 RspQryMarketStatus (PID): 0x1000D

RspQryMarketStatus (PID): 0x1000D

Field:

Name	Type	Description
FID_MarketId	S	The ID of a market

FID_MarketStatusId	SI	The status of a market
FID_BroadcastSequenceNo	UN	The data sequence number in the broadcast mode *The trading system will no longer provide this item in the future.*
FID_ErrorCode	S	The code of an error
FID_ErrorText	S	The text of an error
FID_TimeStamp	DT	The time stamp of an error

4.35 ReqQryInstrument (PID): 0x00005

ReqQryInstrument (PID): 0x00005

Note: In the future, the trading system will only support the query of the instruments as a whole, and each connection to it can allow such "query" only once.

Field:

Name	**Type**	**Description**
FID_MarketId	S	The ID of a market, currently "ZCE001"
FID_InstrumentId	S	The ID of an instrument. Leaving this field empty or inserting space in it will trigger a search for all.

4.36 RspQryInstrument (PID): 0x10005

RspQryInstrument (PID): 0x10005

Field:

Name	**Type**	**Description**
FID_MarketId	S	The ID of a market
FID_InstrumentId	S	The ID of an instrument, for example, "WS509" for a futures instrument, and "WS509C1600" for an option instrument
FID_InstrumentVersion	SI	The version number of an instrument, currently, "0"
FID_InstrumentName	S	The name of an instrument *In the future trading system, this field will be the same as "FID_InstrumentId".*
FID_ShortCutKey	C	The shortcut key, but not used at present, so currently "0"
FID_StartTrdDate	D	The start date for trading
FID_EndTrdDate	D	The last trading date
FID_InstrumentType	SI	The type of an instrument: 0: futures; 1: options
FID_EndDelvDate	D	The last delivery date *The trading system will no longer provide this item in the future.*

FID_StartDelvDate	D	The start date for delivery, but not used at present
FID_InstrStopCode	SI	The cause for an instrument to stop trading, currently “0”
FID_Currency	S	The currency used for trading, currently “RMB”
FID_TradeRights	SI	For futures contracts: If, in the buy direction, a user can both open and close a position, and in the sell direction, he can do the same, then return “0”. If, in the buy direction, a user can both open and close a position, but in the sell direction, he can only open a position, then return “3”. If, in the buy direction, a user can both open and close a position, but in the sell direction, he can only close a position, then return “4”. If, in the buy direction, a user can only open a position, and in the sell direction, he can only open a position, too, then return “5”. If, in the buy direction, a user can only open a position, and in the sell direction, he can only close a position, then return “6”. If, in the buy direction, a user can only open a position, but in the sell direction, he can both open and close a position, then return “7”. If, in the buy direction, a user can only close a position, and in the sell direction, he can only open a position, then return “8”. If, in the buy direction, a user can only close a position, and in the sell direction, he can only close a position, then return “1”. If, in the buy direction, a user can only close a position, but in the sell direction, he can both open and close a position, then return “9”. If, in the buy direction, a user can not trade at all, but in the sell direction, he can both open and close a position, then return “10”. If, in the buy direction, a user can not trade at all, and in the sell direction, he can only open a position, then return “11”. If, in the buy direction, a user can not trade at all, and in the sell direction, he can only close a position, then return “12”. If, in the buy direction, a user can both open and close a position, but in the sell direction, he cannot trade at all, then return “13”. If, in the buy direction, a user can only open a position, but in the sell direction, he cannot trade at all, then return “14”. If, in the buy direction, a user can only close a position, but in the sell direction, he cannot trade at all, then return “15”. If, in the buy direction, a user can not trade at all, and in the sell

		direction, he cannot trade at all, either, then return “2”. For option contracts: If, in the long direction, a user can both open and close a position, and in the short direction, he can do the same, then return “16”. If, in the long direction, a user can both open and close a position, but in the short direction, he can only open a position, then return “17”. If, in the long direction, a user can both open and close a position, but in the short direction, he can only close a position, then return “18”. If, in the long direction, a user can only open a position, and in the short direction, he can only open a position, then return “19”. If, in the long direction, a user can only open a position, and in the short direction, he can only close a position, then return “20”. If, in the long direction, a user can only open a position, but in the short direction, he can both open and close a position, then return “21”. If, in the long direction, a user can only close a position, and in the short direction, he can only open a position, then return “22”. If, in the long direction, a user can only close a position, and in the short direction, he can only close a position, then return “23”. If, in the long direction, a user can only close a position, but in the short direction, he can both open and close a position, then return “24”. If, in the long direction, a user can not trade at all, but in the short direction, he can both open and close a position, then return “25”. If, in the long direction, a user can not trade at all, and in the short direction, he can only open a position, then return “26”. If, in the long direction, a user can not trade at all, and in the short direction, he can only close a position, then return “27”. If, in the long direction, a user can both open and close a position, but in the sell direction, he cannot trade at all, then return “28”. If, in the long direction, a user can only open a position, and in the sell direction, he cannot trade at all, then return “29”. If, in the long direction, a user can only close a position, and in the sell direction, he cannot trade at all, then return “30”. If, in the long direction, a user can not trade at all, and in the sell direction, he cannot trade at all, either, then return “2”.

FID_FuseRights	SI	The right to meltdown: 1->true; 0->false, currently "0"
FID_Unit	UN	The multiplier for a lot, such as WT/WT/GN=10, CF=5
FID_Tick	LN-4	The minimum price movement
FID_HighLimitRate	S	The high limit rate, but not used at present
FID_LowLimitRate	S	The limit down limit rate, but not used at present
FID_MaxLot	UN	The maximum lot of a deal for limit orders
FID_MinLot	UN	The minimum size of a lot
FID_Pubstyle	SI	Whether to publish the price quotes of an instrument at call auction: 0->not to publish; 1->to publish
FID_Fuselimit	LN-4	The limit for meltdown, but not used at present
FID_Fusepersisttime	UN	The maximum duration of meltdown, but not used at present
FID_Fusepoint	DT	The point of time after which meltdown is not to take place, but not used at present
FID_FuseFlag	SI	The flag for meltdown: 1->true; 0->false, but not used at present
FID_Forcedistime	UN	The interval for matching orders in the case of forced liquidation, but not used at present
FID_ErrorCode	S	The code of an error
FID_ErrorText	S	The text of an error
FID_TimeStamp	DT	The time stamp of an error

4.37 ReqQryInstrumentStatus (PID): 0x0000E

ReqQryInstrumentStatus (PID): 0x0000E

Note: In the future, the trading system will only support the query of the instruments as a whole, and each connection to it can allow such "query" only once.

Field:

Name	**Type**	**Description**
FID_MarketId	S	The ID of a market, currently "ZCE001"
FID_InstrumentId	S	The ID of an instrument. Leaving this field empty or inserting space in it will trigger a search for all.

4.38 RspQryInstrumentStatus (PID): 0x1000E

RspQryInstrumentStatus (PID): 0x1000E

Field:

Name	Type	Description
FID_InstrumentId	S	The ID of an instrument, for example, “SR” for futures, “SRC” for call options, and “SRP” for put options
FID_InstrumentStatus	C	The data stored in this field are of the “SI” type. Please obtain data in the form of integers. The status of an instrument: 1->system in preparation; 3->in call auction; 4->trading in session; 6->system suspended; 7->market closed
FID_ErrorCode	S	The code of an error
FID_ErrorText	S	The text of an error
FID_TimeStamp	DT	The time stamp of an error

4.39 ReqQryCMBInstrument (PID): 0x03015

ReqQryCMBInstrument (PID): 0x03015

Note: In the future, the trading system will only support the query of the instruments as a whole, and each connection to it can allow such “query” only once.

Field:

Name	Type	Description
FID_MarketId	S	The ID of a market, currently “ZCE001”
FID_CmbType	SI	The ID of a combination order. Leaving this field empty or inserting space in it will trigger a search for all.
FID_InstrumentId	S	The ID of the first leg of a futures contract. Leaving this field empty or inserting space in it will trigger a search for all.
FID_SecondLeg	S	The second leg of a futures contract. Leaving this field empty or inserting space in it will trigger a search for all.

4.40 RspQryCMBInstrument (PID): 0x13015

RspQryCMBInstrument (PID): 0x13015

Field:

Name	Type	Description
FID_CmbType	SI	The type of a combination order: 1-SPD; 2-IPS

FID_InstrumentId	S	The ID of the first leg of a futures contract
FID_SecondLeg	S	The second leg of a futures contract
FID_InstrumentName	S	The name of an instrument *In the future trading system, the data in this field will adopt the format of "SPD-AB003/AB005", thus singling Chinese characters out.*
FID_InstrumentStatus	C	The status of an instrument in trading: N—normal; S—suspended; D—canceled
FID_BidPrice	LN-4	The bid price. "0" may stand for an original value. Please consider the volume of buy orders. *The trading system will no longer provide this item in the future.*
FID_AskPrice	LN-4	The ask price. "0" may stand for an original value. Please consider the volume of sell orders. *The trading system will no longer provide this item in the future.*
FID_BidLot	UN	The buying volume *The trading system will no longer provide this item in the future.*
FID_AskLot	UN	The selling volume *The trading system will no longer provide this item in the future.*
FID_VolBidLot	UN	The total buying volume *The trading system will no longer provide this item in the future.*
FID_VolAskLot	UN	The total selling volume *The trading system will no longer provide this item in the future.*
FID_ErrorCode	S	The code of an error
FID_ErrorText	S	The text of an error
FID_TimeStamp	DT	The time stamp of an error

4.41 ReqQryClient (PID): 0x0000C

ReqQryClient (PID): 0x0000C

Note: It is not advised to use this command any longer, in that the trading system will cease to support it in the future.

Field:

Name	Type	Description
FID_ParticipantId	S	The ID of a trading member
FID_ClientId	S	The ID of a client

4.42 RspQryClient (PID): 0x1000C

RspQryClient (PID): 0x1000C

Field:

Name	Type	Description
FID_ClientId	S	The ID of a client
FID_ParticipantId	S	The ID of a trading member
FID_ClientName	S	The name of a client
FID_ClientType	C	The type of a client, but not used at present
FID_TradeRights	SI	The right to trading, currently “0”
FID_ErrorCode	S	The code of an error
FID_ErrorText	S	The text of an error
FID_TimeStamp	DT	The time stamp of an error

4.43 ReqQryDeposit (PID): 0x00008

ReqQryDeposit (PID): 0x00008

Note: In the future, the “query” will be done only once a second.

Field:

Name	Type	Description
FID_ParticipantId	S	The ID of a trading member

4.44 RspQryDeposit (PID): 0x10008

RspQryDeposit (PID): 0x10008

Notes: In the future trading system, the calculation of funds will be more accurate, and the value for this field may be somewhat different from that of the current system.

Field:

Name	Type	Description
FID_ParticipantId	S	The ID of a trading member
FID_ParticipantType	SI	The type of a client, but *not used at present*
FID_TradeDate	D	The current date of trading

FID_InitMargin	LN-2	The initial margin, unit: RMB 0.01 *In the future trading system, this field will represent "the initial total amount of margins used".*
FID_BuySpecOpenUsedMargin	LN-2	The margin used when buying speculation positions to open, unit: RMB 0.01 *In the future trading system, this field will represent "the current total amount of margins used".*
FID_BuyHedgeOpenUsedMargin	LN-2	The margin used when buying hedging positions to open, unit: RMB 0.01 *The trading system will no longer provide this item in the future.*
FID_SellSpecOpenUsedMargin	LN-2	The margin used when selling speculation positions to open, unit: RMB 0.01 *The trading system will no longer provide this item in the future.*
FID_SellHedgeOpenUsedMargin	LN-2	The margin used when selling speculation positions to open, unit: RMB 0.01 *The trading system will no longer provide this item in the future.*
FID_BuySpecOffsetProfit	LN-2	The profit generated when buying speculation positions to close, unit: RMB 0.01 *In the future trading system, this field will represent "the total profit from closing positions".*
FID_BuyHedgeOffsetProfit	LN-2	The profit generated when buying hedging positions to close, unit: RMB 0.01 *The trading system will no longer provide this item in the future.*
FID_SellSpecOffsetProfit	LN-2	The profit generated when selling speculation positions to close, unit: RMB 0.01 *The trading system will no longer provide this item in the future.*
FID_SellHedgeOffsetProfit	LN-2	The profit generated when selling hedging positions to close, unit: RMB 0.01 *The trading system will no longer provide this item in the future.*
FID_BuySpecOpenFrozMargin	LN-2	The margin frozen when buying speculation positions to open, unit: RMB 0.01 *The trading system will no longer provide this item in the future.*

FID_BuyHedgeOpenFrozMargin	LN-2	The margin frozen when buying hedging positions to open, unit: RMB 0.01 *The trading system will no longer provide this item in the future.*
FID_SellSpecOpenFrozMargin	LN-2	The margin frozen when selling speculation positions to open, unit: RMB 0.01 *The trading system will no longer provide this item in the future.*
FID_SellHedgeOpenFrozMargin	LN-2	The margin frozen when selling hedging positions to open, unit: RMB 0.01 *The trading system will no longer provide this item in the future.*
FID_BuySpecOffsetMargin	LN-2	The margin returned when buying speculation positions to close, unit: RMB 0.01 *The trading system will no longer provide this item in the future.*
FID_BuyHedgeOffsetMargin	LN-2	The margin returned when buying hedging positions to close, unit: RMB 0.01 *The trading system will no longer provide this item in the future.*
FID_SellSpecOffsetMargin	LN-2	The margin returned when selling speculation positions to close, unit: RMB 0.01 *The trading system will no longer provide this item in the future.*
FID_SellHedgeOffsetMargin	LN-2	The margin returned when selling hedging positions to close, unit: RMB 0.01 *The trading system will no longer provide this item in the future.*
FID_BuySpecTurnOver	LN-2	The turnover of buy orders(speculation), unit: RMB 0.01 *The trading system will no longer provide this item in the future.*
FID_BuyHedgeTurnOver	LN-2	The turnover of buy orders(hedging), unit: RMB 0.01 *The trading system will no longer provide this item in the future.*
FID_SellSpecTurnOver	LN-2	The turnover of sell orders(speculation), unit: RMB 0.01 *The trading system will no longer provide this item*

		in the future.
FID_SellHedgeTurnOver	LN-2	The turnover of sell orders(hedging), unit: RMB 0.01 *The trading system will no longer provide this item in the future.*
FID_AddValue	LN-2	The amount of deposits on the current trading day, unit: RMB 0.01
FID_DelValue	LN-2	The amount of withdrawals on the current trading day, unit: RMB 0.01
FID_BalanceValue	LN-2	The balance of margins available, unit: RMB 0.01
FID_ErrorCode	S	The code of an error
FID_ErrorText	S	The text of an error
FID_TimeStamp	DT	The time stamp of an error

4.45 ReqQryMarketMatchData (PID): 0x00002

ReqQryMarketMatchData (PID): 0x00002

Note: In the future, the trading system will only support the query of the instruments as a whole, and each connection to it can allow such "query" only once.

Field:

Name	**Type**	**Description**
FID_InstrumentId	S	The ID of an instrument. Inserting a space in this field will trigger a search for all.

4.46 RspQryMarketMatchData (PID): 0x10002

RspQryMarketMatchData (PID): 0x10002

Field:

Name	**Type**	**Description**
FID_InstrumentId	S	The ID of an instrument, for example, "WS509" for a futures instrument, and "WS509C1600" for an option instrument
FID_InstrumentVersion	SI	The version number of an instrument, currently, "0"
FID_PreClose	LN-4	The previous closing price
FID_PreSettle	LN-4	The previous settlement price
FID_PreOpenInterest	UN	The open interest of yesterday, calculated in a single

		direction
FID_OpenPrice	LN-4	The opening price. "0" may stand for an original value. Please consider the volume of trading on the current day. *The trading system will no longer provide this item in the future.*
FID_BidPrice	LN-4	The bid price. "0" may stand for an original value. Please consider the volume of buy orders. *The trading system will no longer provide this item in the future.*
FID_BidLot	UN	The buying volume *The trading system will no longer provide this item in the future.*
FID_AskPrice	LN-4	The ask price. "0" may stand for an original value. Please consider the volume of sell orders. *The trading system will no longer provide this item in the future.*
FID_AskLot	UN	The selling volume *The trading system will no longer provide this item in the future.*
FID_LastPrice	LN-4	The latest price. "0" may stand for an original value. Please consider the volume of trading on the current day. *The trading system will no longer provide this item in the future.*
FID_LastLot	UN	The size of a last lot calculated in a single direction *The trading system will no longer provide this item in the future.*
FID_TradeLot	UN	The total number of lots traded, calculated in a single direction *The trading system will no longer provide this item in the future.*
FID_TradeTurnover	UN	The total turnover of trading, calculated in a single direction, unit: RMB 10,000 *The trading system will no longer provide this item in the future.*
FID_OpenInterest	UN	The size of positions held, calculated in a single direction *The trading system will no longer provide this item in*

		the future.
FID_HighPrice	LN-4	The highest price. "0" may stand for an original value. Please consider the volume of trading on the current day. *The trading system will no longer provide this item in the future.*
FID_LowPrice	LN-4	The lowest price. "0" may stand for an original value. Please consider the volume of trading on the current day. *The trading system will no longer provide this item in the future.*
FID_ClosePrice	LN-4	The closing price. "0" may stand for an original value. Please consider the volume of trading on the current day. *The trading system will no longer provide this item in the future.*
FID_SettlePrice	LN-4	The settlement price for delivery on a current day *The trading system will no longer provide this item in the future.*
FID_ClearPrice	LN-4	The settlement price. No settlement price for options will be provided. At present, the average strike prices are sent for options. "0" may stand for an original value. Please consider the volume of trading on the current day. *The trading system will no longer provide this item in the future.*
FID_AveragePrice	LN-4	The average price, rounded up according to the "tick size". "0" may stand for an original value. Please consider the volume of trading on the current day. *The trading system will no longer provide this item in the future.*
FID_LifeHigh	LN-4	The highest strike price ever
FID_LifeLow	LN-4	The lowest strike price ever
FID_HighLimit	LN-4	The limit up
FID_LowLimit	LN-4	The limit down
FID_TotalVolume	UN	The total volume of trading, calculated in a single direction *The trading system will no longer provide this item in*

		the future.
FID_UpdateTime	DT	The last time to update *The trading system will no longer provide this item in the future.*
FID_MarketMatchDataStatus	SI	Whether to send match data: 1->true,0->false
FID_TotalMarketMatchData	UN	The data on total market match
		The trading system will no longer provide this item in the future.
FID_BroadcastSequenceNo	UN	The data sequence number in the broadcast mode *The trading system will no longer provide this item in the future.*
FID_ErrorCode	S	The code of an error
FID_ErrorText	S	The text of an error
FID_TimeStamp	DT	The time stamp of an error

4.47 ReqQryTrade (PID): 0x00007

ReqQryTrade (PID): 0x00007

Note: It is not advised to use this command any longer, in that the trading system will cease to support it in the future.

Field:

Name	**Type**	**Description**
FID_InstrumentId	S	The ID of an instrument, for example, “WS509” for a futures instrument, and “WS509C1600” for an option instrument
FID_InstrumentVersion	SI	The version number of an instrument, currently, “0”
FID_ParticipantId	S	The ID of a trading member
FID_UserId	S	The ID of a trader
FID_ClientId	S	The ID of a client
FID_OrderSysId	S	The system ID of an order
FID_StartTime	DT	The start time, but not used at present
FID_ThroughTime	DT	The through time, but not used at present

4.48 RspQryTrade (PID): 0x10007

RspQryTrade (PID): 0x10007

Field:

Name	Type	Description
FID_InstrumentId	S	The ID of an instrument, for example, “WS509” for a futures instrument, and “WS509C1600” for an option instrument
FID_InstrumentVersion	SI	The version number of an instrument, currently, “0”
FID_CancelFlag	SI	The type of orders: 0->ordinary orders; 1->stop orders; 2->combination orders; 3->market makers’ quote response orders
FID_CancelDate	D	The Date to cancel, but not used at present
FID_CancelTime	DT	The Time to cancel, but not used at present
FID_TradeId	S	The ID of a trade
FID_MatchDate	D	The date of matching
FID_MatchTime	DT	The time at which an order is matched
FID_ClearDate	D	The Date to clear, but not used at present
FID_Price	LN-4	The price
FID_Volume	UN	The volume
FID_OrderSysId	S	The system ID of an order
FID_UserId	S	The ID of a trader
FID_Direction	SI	The direction of trading: 0->buy; 1->sell
FID_OffsetFlag	SI	The flag for position opening or closing: 0->opening; 1->closing; 2->forced closing; 3-> opening and then closing; 4->closing and then opening
FID_HedgeFlag	SI	The flag for speculation or hedging: 1->speculation; 3->hedging
FID_ParticipantId	S	The ID of a trading member
FID_ClientId	S	The ID of a client
FID_OrderLocalId	S	The local ID of an order
FID_ErrorCode	S	The code of an error
FID_ErrorText	S	The text of an error
FID_TimeStamp	DT	The time stamp of an error

4.49 ReqQryTradeByTradeId (PID): 0x03014

ReqQryTradeByTradeId (PID): 0x03014

Note: It is not advised to use this command any longer, in that the trading system will cease to support it in the future.

Field:

Name	Type	Description
FID_TradeId	S	The starting ID of a trade
FID_ParticipantId	S	The ID of a trading member
FID_UserId	S	The ID of a trader
FID_ClientId	S	The ID of a client
FID_InstrumentId	S	The ID of an instrument, for example, “WS509” for a futures instrument, and “WS509C1600” for an option instrument
FID_OrderCMBType	SI	The type of an order indicated by the number of bits: bit0 ->limit and market orders; bit1-> limit and market orders; bit3->stop orders; bit7->combination orders

4.50 RspQryTradeByTradeId (PID): 0x13014

RspQryTradeByTradeId (PID): 0x13014
Field:

Name	Type	Description
FID_InstrumentId	S	The ID of an instrument, for example, “WS509” for a futures instrument, and “WS509C1600” for an option instrument
FID_InstrumentVersion	SI	The version number of an instrument, currently, “0”
FID_CancelFlag	SI	The type of orders: 0->ordinary orders; 1->stop orders; 2->combination orders; 3->market makers’ quote response orders
FID_CancelDate	D	The Date to cancel, but not used at present
FID_CancelTime	DT	The Time to cancel, but not used at present
FID_TradeId	S	The ID of a trade
FID_MatchDate	D	The date of matching
FID_MatchTime	DT	The time at which an order is matched
FID_ClearDate	D	The Date to clear, but not used at present
FID_Price	LN-4	The price
FID_Volume	UN	The volume
FID_OrderSysId	S	The system ID of an order
FID_UserId	S	The ID of a trader
FID_Direction	SI	The direction of trading: 0->buy; 1->sell
FID_OffsetFlag	SI	The flag for position opening or closing: 0->opening; 1->closing; 2->forced closing; 3-> opening and then closing; 4->closing and then opening

FID_HedgeFlag	SI	The flag for speculation or hedging: 1->speculation; 3->hedging
FID_ParticipantId	S	The ID of a trading member
FID_ClientId	S	The ID of a client
FID_OrderLocalId	S	The local ID of an order
FID_ErrorCode	S	The code of an error
FID_ErrorText	S	The text of an error
FID_TimeStamp	DT	The time stamp of an error

4.51 ReqQryPPosition: 0x00009

ReqQryPPosition (PID): 0x00009

Note: It is not advised to use this command any longer, in that the trading system will cease to support it in the future.

Field:

Name	**Type**	**Description**
FID_ParticipantId	S	The ID of a trading member
FID_InstrumentId	S	The ID of an instrument, for example, "WS509" for a futures instrument, and "WS509C1600" for an option instrument

4.52 RspQryPPosition (PID): 0x10009

RspQryPPosition (PID): 0x10009

Field:

Name	**Type**	**Description**
FID_ParticipantId	S	The ID of a trading member
FID_InstrumentId	S	The ID of an instrument, for example, "WS509" for a futures instrument, and "WS509C1600" for an option instrument
FID_InstrumentVersion	SI	The version number of an instrument, currently, "0"
FID_TradeDate	D	The date to authorize a trade
FID_YdBuyHedgePosition	UN	The position of yesterday's buy orders (hedging)
FID_YdBuySpecPosition	UN	The position of yesterday's buy orders (speculation)
FID_YdSellHedgePosition	UN	The position of yesterday's sell orders (hedging)
FID_YdSellSpecPosition	UN	The position of yesterday's sell orders (speculation)
FID_BuyHedgeVolume	UN	The volume of buy orders (hedging)

FID_BuySpecVolume	UN	The volume of buy orders (speculation)
FID_SellHedgeVolume	UN	The volume of sell orders (hedging)
FID_SellSpecVolume	UN	The volume of sell orders (speculation)
FID_BuyHedgePosition	UN	The position of buy to open orders (hedging)
FID_BuySpecPosition	UN	The position of buy to open orders (speculation)
FID_SellHedgePosition	UN	The position of sell to open orders (hedging)
FID_SellSpecPosition	UN	The position of sell to open orders (speculation)
FID_BuyOffsHPosition	UN	The position of today’s buy to close orders (hedging)
FID_BuyOffsSPosition	UN	The position of today’s buy to close orders (speculation)
FID_SellOffsHPosition	UN	The position of today’s sell to close orders (hedging)
FID_SellOffsSPosition	UN	The position of today’s sell to close orders (speculation)
FID_YdBuyOffsHPosition	UN	The position of yesterday’s buy to close orders (hedging)
FID_YdBuyOffsSPosition	UN	The position of yesterday’s buy to close orders (speculation)
FID_YdSellOffsHPosition	UN	The position of yesterday’s sell to close orders (hedging)
FID_YdSellOffsSPosition	UN	The position of yesterday’s sell to close orders (speculation)
FID_LongOpenFrozHPosition	UN	The long open frozen position (hedging)
FID_LongOpenFrozSPosition	UN	The long open frozen position (speculation)
FID_ShortOpenFrozHPosition	UN	The short open frozen position (hedging)
FID_ShortOpenFrozSPosition	UN	The short open frozen position (speculation)
FID_LongOffsFrozHPosition	UN	The long close frozen position (hedging)
FID_LongOffsFrozSPosition	UN	The long close frozen position (speculation)
FID_ShortOffsFrozHPosition	UN	The short close frozen position (hedging)
FID_ShortOffsFrozSPosition	UN	The short close frozen position (speculation)
FID_YdLongOffsFrozHPosition	UN	Yesterday’s long close frozen position (hedging)
FID_YdLongOffsFrozSPosition	UN	Yesterday’s long close frozen position (speculation)
FID_YdShortOffsFrozHPosition	UN	Yesterday’s short close frozen position (hedging)
FID_YdShortOffsFrozSPosition	UN	Yesterday’s short close frozen position (speculation)
FID_ErrorCode	S	The code of an error
FID_ErrorText	S	The text of an error
FID_TimeStamp	DT	The time stamp of an error

4.53 ReqQryPosition: 0x0000A

ReqQryPosition (PID): 0x0000A

Note: Note: It is not advised to use this command any longer, in that the trading system will cease to support it in the future.

Field:

Name	Type	Description
FID_ParticipantId	S	The ID of a trading member
FID_ClientId	S	The ID of a client
FID_InstrumentId	S	The ID of an instrument, for example, “WS509” for a futures instrument, and “WS509C1600” for an option instrument

4.54 RspQryPosition (PID): 0x1000A

RspQryPosition (PID): 0x1000A

Field:

Name	Type	Description
FID_ParticipantId	S	The ID of a trading member
FID_ClientId	S	The ID of a client
FID_InstrumentId	S	The ID of an instrument, for example, “WS509” for a futures instrument, and “WS509C1600” for an option instrument
FID_InstrumentVersion	SI	The version number of an instrument, currently, “0”
FID_TradeDate	D	The date to authorize a trade
FID_YdBuyHedgePosition	UN	The position of yesterday’s buy orders (hedging)
FID_YdBuySpecPosition	UN	The position of yesterday’s buy orders (speculation)
FID_YdSellHedgePosition	UN	The position of yesterday’s sell orders (hedging)
FID_YdSellSpecPosition	UN	The position of yesterday’s sell orders (speculation)
FID_BuyHedgeVolume	UN	The volume of buy orders (hedging)
FID_BuySpecVolume	UN	The volume of buy orders (speculation)
FID_SellHedgeVolume	UN	The volume of sell orders (hedging)
FID_SellSpecVolume	UN	The volume of sell orders (speculation)
FID_BuyHedgePosition	UN	The position of buy to open orders (hedging)
FID_BuySpecPosition	UN	The position of buy to open orders (speculation)
FID_SellHedgePosition	UN	The position of sell to open orders (hedging)
FID_SellSpecPosition	UN	The position of sell to open orders (speculation)
FID_BuyOffsHPosition	UN	The position of today’s buy to close orders (hedging)
FID_BuyOffsSPosition	UN	The position of today’s buy to close orders

		(speculation)
FID_SellOffsHPosition	UN	The position of today's sell to close orders (hedging)
FID_SellOffsSPosition	UN	The position of today's sell to close orders (speculation)
FID_YdBuyOffsHPosition	UN	The position of yesterday's buy to close orders (hedging)
FID_YdBuyOffsSPosition	UN	The position of yesterday's buy to close orders (speculation)
FID_YdSellOffsHPosition	UN	The position of yesterday's sell to close orders (hedging)
FID_YdSellOffsSPosition	UN	The position of yesterday's sell to close orders (speculation)
FID_LongOpenFrozHPosition	UN	The long open frozen position (hedging)
FID_LongOpenFrozSPosition	UN	The long open frozen position (speculation)
FID_ShortOpenFrozHPosition	UN	The short open frozen position (hedging)
FID_ShortOpenFrozSPosition	UN	The short open frozen position (speculation)
FID_LongOffsFrozHPosition	UN	The long close frozen position (hedging)
FID_LongOffsFrozSPosition	UN	The long close frozen position (speculation)
FID_ShortOffsFrozHPosition	UN	The short close frozen position (hedging)
FID_ShortOffsFrozSPosition	UN	The short close frozen position (speculation)
FID_YdLongOffsFrozHPosition	UN	Yesterday's long close frozen position (hedging)
FID_YdLongOffsFrozSPosition	UN	Yesterday's long close frozen position (speculation)
FID_YdShortOffsFrozHPosition	UN	Yesterday's short close frozen position (hedging)
FID_YdShortOffsFrozSPosition	UN	Yesterday's short close frozen position (speculation)
FID_ErrorCode	S	The code of an error
FID_ErrorText	S	The text of an error
FID_TimeStamp	DT	The time stamp of an error

4.55 ReqQryCMBPosition: 0x03031

ReqQryCMBPosition (PID): 0x03031

Note: It is not advised to use this command any longer, in that the trading system will cease to support it in the future.

Field:

Name	**Type**	**Description**
FID_ParticipantId	S	The ID of a trading member
FID_UserId	S	The ID of a trader
FID_ClientId	S	The ID of a client

FID_Direction	SI	The direction of trading: 0->buy; 1->sell
FID_CmbType	SI	The type of a combination order: 1-SPD; 2-IPS; 3-BUL; 4-BER; 5-BLT; 6-BRT; 7-STD; 8-STG; 9-PRT
FID_InstrumentId	S	The ID of the first leg instrument
FID_SecondLeg	S	The ID of the second leg instrument

4.56 RspQryCMBPosition (PID): 0x13031

RspQryCMBPosition (PID): 0x13031

Field:

Name	**Type**	**Description**
FID_ParticipantId	S	The ID of a trading member
FID_UserId	S	The ID of a trader
FID_ClientId	S	The ID of a client
FID_Direction	SI	The direction of trading: 0-buy; 1-sell
FID_CmbType	SI	The type of a combination order: 1-SPD; 2-IPS; 3-BUL; 4-BER; 5-BLT; 6-BRT; 7-STD; 8-STG; 9-PRT
FID_InstrumentId	S	The ID of the first leg instrument
FID_SecondLeg	S	The ID of the second leg instrument
FID_Volume	UN	The volume of combination orders
FID_ErrorCode	S	The code of an error
FID_ErrorText	S	The text of an error
FID_TimeStamp	DT	The time stamp of an error

4.57 Error (PID): 0x10001

Error (PID): 0x10001

Note: If a seat is disconnected by the trading system due to repeat login, or is forced to log out, the future trading system will push this message to the user concerned.

The code for repeat login is "2025", whereas the code for forced logout is "2026".

Field:

Name	**Type**	**Description**
FID_ErrorCode	S	The code of an error
FID_ErrorText	S	The text of an error
FID_TimeStamp	DT	The time stamp of an error

4.58 InstrumentChangeNotify (PID): 0x12007

InstrumentChangeNotify (PID): 0x12007

Note: The current trading system does not issue this message.

Field:

Name	Type	Description
FID_MarketId	S	The ID of a market
FID_InstrumentId	S	The ID of an instrument, for example, "WS509" for a futures instrument, and "WS509C1600" for an option instrument
FID_InstrumentVersion	SI	The version number of an instrument, currently, "0"
FID_InstrumentName	S	The name of an instrument
FID_ShortCutKey	C	The shortcut key, but not used at present, so currently "0"
FID_StartTrdDate	D	The start date for trading
FID_EndTrdDate	D	The last trading date
FID_InstrumentType	SI	The type of an instrument: 0: futures; 1: options; 2: combinations
FID_EndDelvDate	D	The last delivery date
FID_StartDelvDate	D	The start date for delivery, but not used at present
FID_InstrStopCode	SI	The cause for an instrument to stop trading, currently "0"
FID_Currency	S	The currency used for trading, currently "RMB"
FID Traderights	SI	For futures contracts: If, in the buy direction, a user can both open and close a position, and in the sell direction, he can do the same, then return "0". If, in the buy direction, a user can both open and close a position, but in the sell direction, he can only open a position, then return "3". If, in the buy direction, a user can both open and close a position, but in the sell direction, he can only close a position, then return "4". If, in the buy direction, a user can only open a position, and in the sell direction, he can only open a position, too, then return "5". If, in the buy direction, a user can only open a position, and in the sell direction, he can only close a position, then return "6". If, in the buy direction, a user can only open a position, but in the sell direction, he can both open and close a position,

		then return “7”. If, in the buy direction, a user can only close a position, and in the sell direction, he can only open a position, then return “8”. If, in the buy direction, a user can only close a position, and in the sell direction, he can only close a position, then return “1”. If, in the buy direction, a user can only close a position, but in the sell direction, he can both open and close a position, then return “9”. If, in the buy direction, a user can not trade at all, but in the sell direction, he can both open and close a position, then return “10”. If, in the buy direction, a user can not trade at all, and in the sell direction, he can only open a position, then return “11”. If, in the buy direction, a user can not trade at all, and in the sell direction, he can only close a position, then return “12”. If, in the buy direction, a user can both open and close a position, but in the sell direction, he cannot trade at all, then return “13”. If, in the buy direction, a user can only open a position, but in the sell direction, he cannot trade at all, then return “14”. If, in the buy direction, a user can only close a position, but in the sell direction, he cannot trade at all, then return “15”. If, in the buy direction, a user can not trade at all, and in the sell direction, he cannot trade at all, either, then return “2”. For option contracts: If, in the long direction, a user can both open and close a position, and in the short direction, he can do the same, then return “16”. If, in the long direction, a user can both open and close a position, but in the short direction, he can only open a position, then return “17”. If, in the long direction, a user can both open and close a position, but in the short direction, he can only close a position, then return “18”. If, in the long direction, a user can only open a position, and in the short direction, he can only open a position, then

		return “19”. If, in the long direction, a user can only open a position, and in the short direction, he can only close a position, then return “20”. If, in the long direction, a user can only open a position, but in the short direction, he can both open and close a position, then return “21”. If, in the long direction, a user can only close a position, and in the short direction, he can only open a position, then return “22”. If, in the long direction, a user can only close a position, and in the short direction, he can only close a position, then return “23”. If, in the long direction, a user can only close a position, but in the short direction, he can both open and close a position, then return “24”. If, in the long direction, a user can not trade at all, but in the short direction, he can both open and close a position, then return “25”. If, in the long direction, a user can not trade at all, and in the short direction, he can only open a position, then return “26”. If, in the long direction, a user can not trade at all, and in the short direction, he can only close a position, then return “27”. If, in the long direction, a user can both open and close a position, but in the sell direction, he cannot trade at all, then return “28”. If, in the long direction, a user can only open a position, and in the sell direction, he cannot trade at all, then return “29”. If, in the long direction, a user can only close a position, and in the sell direction, he cannot trade at all, then return “30”. If, in the long direction, a user can not trade at all, and in the sell direction, he cannot trade at all, either, then return “2”.
FID_FuseRights	SI	The right to meltdown: 1->true; 0->false, currently “0”
FID_Unit	UN	The multiplier for a lot, such as WT/WT/GN=10, CF=5
FID_Tick	LN-4	The minimum price movement
FID_HighLimitRate	S	The high limit rate, but not used at present
FID_LowLimitRate	S	The limit down limit rate, but not used at present

FID_MaxLot	UN	The maximum lot of a deal for limit orders
FID_MinLot	UN	The minimum size of a lot
FID_Pubstyle	SI	Whether to publish the price quotes of an instrument at call auction: 0->not to publish; 1->to publish
FID_Fuselimit	LN-4	The limit for meltdown, but not used at present
FID_Fusepersisttime	UN	The maximum duration of meltdown, but not used at present
FID_Fusepoint	DT	The point of time after which meltdown is not to take place, but not used at present
FID_FuseFlag	SI	The flag for meltdown: 1->true; 0->false, but not used at present
FID_Forcedistime	UN	The interval for matching orders in the case of forced liquidation, but not used at present
FID_ErrorCode	S	The code of an error
FID_ErrorText	S	The text of an error
FID_TimeStamp	DT	The time stamp of an error

4.59 InstrumentStatusChangeNotify (PID): 0x12006

InstrumentStatusChangeNotify (PID): 0x12006
Field:

Name	Type	Description
FID_InstrumentId	S	The ID of an instrument, for example, “SR” for futures, “SRC” for call options, and “SRP” for put options
FID_InstrumentStatus	C	The data stored in this field are of the “SI” type. Please obtain data in the form of integers. The status of an instrument: 1-system in preparation; 3-in call auction; 4-trading in session; 6-system suspended; 7-market closed
FID_ErrorCode	S	The code of an error
FID_ErrorText	S	The text of an error
FID_TimeStamp	DT	The time stamp of an error

4.60 MarketBulletin (PID): 0x12003

MarketBulletin (PID): 0x12003
Field:

Name	Type	Description

FID_NewsType	S	The type of news
FID_NewsUrgency	C	The urgency level of news, but not used at present
FID_SendTime	DT	The time to send, hhmmss
FID_Abstract	S	Abstracts/explanations, but not used at present
FID_ComeFrom	S	The source of news, but not used at present
FID_MarketId	S	The ID of a market
FID_Content	S	The text of a message
FID_URLLink	S	The WEB link of news, but not used at present

4.61 MarketMatchData (PID): 0x12004

MarketMatchData (PID): 0x12004

Note: In the future, the trading system may, after the market closes, release information on the settlement prices of options, as well as the quotations updated during the settlement period, including the volume and trading, the position held, and more. During the call auction, there may be quotations where the buy price is equal to the sell price but the buy volume and the sell volume are both zero. In this case, the buy price is equal to the sell price and to the pre-opening price.

Only after the trader's broadcast stream is successfully logged in will the trading system send complete market match data. The field used is as follows:

Name	Type	Description
FID_InstrumentId	S	The ID of an instrument, for example, "WS509" for a futures instrument, and "WS509C1600" for an option instrument
FID_InstrumentVersion	SI	The version number of an instrument, currently, "0"
FID_PreClose	LN-4	The previous closing price
FID_PreSettle	LN-4	The previous settlement price
FID_PreOpenInterest	UN	The open interest of yesterday, calculated in a single direction
FID_OpenPrice	LN-4	The opening price. "0" may stand for an original value. Please consider the volume of trading on the current day.
FID_BidPrice	LN-4	The bid price. "0" may stand for an original value. Please consider the volume of buy orders.
FID_BidLot	UN	The buying volume
FID_AskPrice	LN-4	The ask price. "0" may stand for an original value. Please consider the volume of sell orders.
FID_AskLot	UN	The selling volume

FID_LastPrice	LN-4	The latest price. “0” may stand for an original value. Please consider the volume of trading on the current day.
FID_LastLot	UN	The size of a last lot calculated in a single direction *The trading system will no longer provide this item in the future.*
FID_TradeLot	UN	The total number of lots traded, calculated in a single direction
FID_TradeTurnover	UN	The total turnover of trading, calculated in a single direction, unit: RMB 10,000 *In the future trading system, the calculation of amounts will be more accurate.*
FID_OpenInterest	UN	The size of positions held, calculated in a single direction
FID_HighPrice	LN-4	The highest price. “0” may stand for an original value. Please consider the volume of trading on the current day.
FID_LowPrice	LN-4	The lowest price. “0” may stand for an original value. Please consider the volume of trading on the current day.
FID_ClosePrice	LN-4	The closing price. “0” may stand for an original value. Please consider the volume of trading on the current day. *In the future, the trading system will only provide this item after the market closes. This item will be* “0” during the trading sessions.
FID_SettlePrice	LN-4	The settlement price for delivery on a current day *In the future trading system, the calculation of amounts will be more accurate.*
FID_ClearPrice	LN-4	The settlement price. No settlement price for options will be provided. At present, the average strike prices are sent for options. “0” may stand for an original value. Please consider the volume of trading on the current day. *In the future trading system, the calculation of amounts will be more accurate.*
FID_AveragePrice	LN-4	The average price, rounded up according to the “tick size”. “0” may stand for an original value. Please consider the volume of trading on the current day.

FID_LifeHigh	LN-4	The highest strike price ever
FID_LifeLow	LN-4	The lowest strike price ever
FID_HighLimit	LN-4	The limit up
FID_LowLimit	LN-4	The limit down
FID_TotalVolume	UN	The total volume of trading, calculated in a single direction
FID_UpdateTime	DT	The last time to update
FID_MarketMatchDataStatus	SI	Whether to send match data: 1->true,0->false
FID_TotalMarketMatchData	UN	The data on total market match *The trading system will no longer provide this item in the future.*
FID_BroadcastSequenceNo	UN	The data sequence number in the broadcast mode *The trading system will no longer provide this item in the future.*

In normal circumstances, the trading system will only send messages on market match that has undergone changes. The fields for messages on real-time quotations are tabled as follows:

Name	Type	Description
FID_InstrumentId	S	The ID of an instrument, for example, “WS509” for a futures instrument, and “WS509C1600” for an option instrument
FID_InstrumentVersion	SI	The version number of an instrument, currently, “0”
FID_OpenPrice	LN-4	The opening price. “0” may stand for an original value. Please consider the volume of trading on the current day.
FID_BidPrice	LN-4	The bid price. “0” may stand for an original value. Please consider the volume of buy orders.
FID_BidLot	UN	The buying volume
FID_AskPrice	LN-4	The ask price. “0” may stand for an original value. Please consider the volume of sell orders.
FID_AskLot	UN	The selling volume
FID_LastPrice	LN-4	The latest price. “0” may stand for an original value. Please consider the volume of trading on the current day.
FID_OpenInterest	UN	The size of positions held, calculated in a single direction
FID_HighPrice	LN-4	The highest price. “0” may stand for an original value. Please consider the volume of trading on the

		current day.
FID_LowPrice	LN-4	The lowest price. “0” may stand for an original value. Please consider the volume of trading on the current day.
FID_Volume	UN	The volume of trading, calculated in a single direction
FID_DeriveBidPrice	LN-4	The bid price of a combination order. “0” may stand for an original value. Please consider the volume of combination orders bought.
FID_DeriveAskPrice	LN-4	The ask price of a combination order. “0” may stand for an original value. Please consider the volume of combination orders sold.
FID_DeriveBidLot	UN	The quantity of combination orders bought
FID_DeriveAskLot	UN	The quantity of combination orders sold
FID_AveragePrice	LN-4	The average price, rounded up according to the “tick size”. “0” may stand for an original value. Please consider the volume of trading on the current day.
FID_UpdateTime	DT	The last time to update

4.62 CMBInstrumentChangeNotify (PID): 0x13016

CMBInstrumentChangeNotify (PID): 0x13016
Field:

Name	**Type**	**Description**
FID_CmbType	SI	The type of a combination order: 1-SPD; 2-IPS
FID_InstrumentId	S	The ID of the first leg of a futures contract
FID_SecondLeg	S	The second leg of a futures contract
FID_InstrumentName	S	The name of an instrument *In the future trading system, the data in this field will adopt the format of “SPD-AB003/AB005”, thus singling Chinese characters out.*
FID_InstrumentStatus	C	The status of an instrument in trading: N—normal; S—suspended; D—canceled
FID_BidPrice	LN-4	The bid price. “0” may stand for an original value. Please consider the volume of buy orders.
FID_AskPrice	LN-4	The ask price. “0” may stand for an original value. Please consider the volume of sell orders.

FID_BidLot	UN	The buying volume
FID_AskLot	UN	The selling volume
FID_VolBidLot	UN	The total buying volume
FID_VolAskLot	UN	The total selling volume

4.63 MarketStatusChangeNotify (PID): 0x12005

MarketStatusChangeNotify (PID): 0x12005

Note: It is not advised to rely on information regarding market status. In the future, the trading system may cancel the notices on market status changes.

Field:

Name	**Type**	**Description**
FID_MarketId	S	The ID of a market
FID_MarketStatusId	SI	The status of a market
FID_BroadcastSequenceNo	UN	The data sequence number in the broadcast mode *The trading system will no longer provide this item in the future.*
FID_ErrorCode	S	The code of an error
FID_ErrorText	S	The text of an error
FID_TimeStamp	DT	The time stamp of an error

4.64 QuotReq (PID): 0x13002

QuotReq (PID): 0x13002

Field:

Name	**Type**	**Description**
FID_OrderSysId	S	The sequence number
FID_InstrumentId	S	The ID of an instrument, for example, “WS509” for a futures instrument, and “WS509C1600” for an option instrument
FID_Direction	SI	The direction of a deal: 0->buy; 1->sell, 2->both
FID_RequestBy	SI	The requesting party: 0->ordinary member; 1->exchange

4.65 OrderConfirmation (PID): 0x11003

OrderConfirmation (PID): 0x11003

Field:

Name	**Type**	**Description**
FID_OrderSysId	S	The system ID of an order
FID_OrderLocalId	S	The local ID of an order
FID_UserId	S	The ID of a trader
FID_ParticipantId	S	The ID of a trading member
FID_ClientId	S	The ID of a client
FID_InstrumentId	S	The ID of an instrument, for example, “WS509” for a futures instrument, and “WS509C1600” for an option instrument
FID_Direction	SI	The direction of trading: 0->buy; 1->sell
FID_OffsetFlag	SI	The flag for position opening or closing: 0->opening; 1->closing; 2->forced closing; 3-> opening and then closing; 4 ->closing and then opening
FID_HedgeFlag	SI	The flag for speculation or hedging: 1->speculation; 3->hedging
FID_StopPrice	LN-4	The stop price
FID_LimitPrice	LN-4	The price subject to a limit (or the protective price for stop orders)
FID_VolumeTotalOrginal	UN	The original total volume quoted (in lots)
FID_OrderType	SI	The type of an order: 0->limit orders; 1->market orders; 3->stop orders; 7->combination orders 101->arbitrage confirmation; 102->hedging confirmation; 103->quote request; 104->option exercise; 105->quote response; 106->option waiver
FID_VolumeTotal	UN	The remaining total volume quoted (in lots)
FID_MatchCondition	SI	The condition of a match: 1->all matched immediately; 2->partially matched immediately; 3->effective on the day; 4->effective until canceled; 5->effective until a specified date
FID_MatchSession	C	The session in which an order is matched, but not used at present
FID_ValidThrough	D	The period in which an instrument is valid, but not used at present
FID_MinimalVolume	UN	The minimum volume of trading, but not used at present
FID_AutoSuspend	SI	The flag for automatic suspend: 1->true; 0->false, but not used at present

FID_OrderStatus	SI	The status of an order: 0->all matched; 1->partially matched, and still in cohort; 2->partially matched, but not in cohort; 3->not matched, and still in cohort; 4->not matched, but not in cohort; 5->canceled; 6->stop orders triggered Partially matched, and still in cohort: order activated, volume unmatched < volume quoted Partially matched, but not in cohort: order suspended, volume unmatched < volume quoted Not matched, and still in cohort: order activated, volume unmatched = volume quoted Not matched, but not in cohort: order suspended, volume unmatched = volume quoted
FID_InsertTime	DT	The time to insert
FID_ActiveTime	DT	The active time
FID_SuspendTime	DT	The time to suspend
FID_UpdateTime	DT	The last time to update
FID_ActiveUserId	S	The ID of an active user
FID_Margin	LN-4	The margin
FID_ForceGroupId	S	The ID of a combination order subject to forced liquidation, but not used at present
FID_TradePrice	LN-4	The latest strike price. “0” may stand for an original value. Please consider the volume of trading.
FID_TradeVolume	UN	The volume of trading on the current day
FID_MessageReference	S	The data defined by users themselves, or notes for information purposes, *In the future, the trading system will no longer use this field.*
FID_CmbType	SI	The type of a combination order: 1-calendar spread in futures; 2-inter-product spread in futures; 3-option BUL; 4-BER; 5-BLT; 6-BRT; 7-STD; 8-STG
FID_SecondLeg	S	The second leg of a combination order, but not used at present
FID_ErrorCode	S	The code of an error
FID_ErrorText	S	The text of an error
FID_TimeStamp	DT	The time stamp of an error

4.66 OrderSpdCfm (PID): 0x13041

OrderSpdCfm (PID): 0x13041

Field:

Name	Type	Description
FID_OrderSysId	S	The system ID of an order
FID_OrderDate	DT	The date of application
FID_OrderLocalId	S	The local ID of an order
FID_ParticipantId	S	The ID of a trading member
FID_ClientId	S	The ID of a client
FID_InstrumentId	S	The ID of the first leg instrument
FID_SecondLeg	S	The ID of the second leg instrument
FID_Direction	SI	The trading direction of a combination order: 0－buy; 1－sell
FID_CmbType	SI	The type of a combination order: 1-SPD 2-IPS 3-BUL 4-BER 5-BLT 6-BRT 7- STD 8-STG
FID_OrderStatus2	SI	The status of an order: 0－canceled; 1－suspended; 2－active
FID_ReqQty	UN	The quantity requested

4.67 OrderHedgeCfm (PID): 0x13040

OrderHedgeCfm (PID): 0x13040
Field:

Name	Type	Description
FID_OrderSysId	S	The system ID of an order
FID_ReqDate	D	The date of request
FID_OrderLocalId	S	The local ID of an order
FID_ParticipantId	S	The ID of a trading member
FID_UserId	S	The ID of a trader
FID_ClientId	S	The ID of a client
FID_InstrumentId	S	The ID of an instrument, for example, “WS509” for a futures instrument, and “WS509C1600” for an option instrument
FID_Direction	SI	The direction of trading: 0-buy; 1-sell
FID_OrderStatus2	SI	The status of an order: 0－canceled; 1－suspended; 2－active
FID_ReqQty	UN	The quantity requested
FID_DealQty	N	The quantity of deals successfully processed. default value=0, meaning “unprocessed”
FID_DealStatus	SI	The status of a deal: 0－canceled; 1－suspended; 2－active

4.68 OrderOptionECfm (PID): 0x13042

OrderOptionECmf (PID): 0x13042

Field:

Name	Type	Description
FID_ParticipantId	S	The ID of a trading member
FID_UserId	S	The ID of a trader
FID_ClientId	S	The ID of a client
FID_InstrumentId	S	The ID of an instrument, for example, “WS509C1600” for an option instrument
FID_OrderSysId	S	The system ID of an order
FID_OrderLocalId	S	The local ID of an order
FID_OrderDate	DT	The date of request
FID_WDTime	DT	The time to withdraw
FID_Qty	UN	The quantity requested
FID_SettleFlag	SI	The flag for buy to open or buy to close: 1—close
FID_ActionType	C	The type of an action: “E”- OPTION_EXEC, “C”-OPTION_ABANDON
FID_OrderStatus2	SI	The status of an order: 0—canceled; 1—suspended; 2—active

4.69 QuotMarketConfirm (PID): 0x13026

QuotMarketConfirm (PID): 0x13026

Field:

Name	Type	Description
FID_OrderSysId	S	The system ID of an order
FID_OrderLocalId	S	The local ID of an order
FID_UserId	S	The ID of a trader
FID_ClientId	S	The ID of a client
FID_InstrumentId	S	The ID of an instrument, for example, “WS509” for a futures instrument, and “WS509C1600” for an option instrument
FID_BuyOffsetFlag	SI	The flag for buy to open or buy to close: 0—open; 1—close
FID_BuyPrice	LN-4	The price quoted by a buyer
FID_SellOffsetFlag	SI	The flag for sell to open or sell to close: 0—open; 1—close
FID_SellPrice	LN-4	The price offered by a seller

FID_Volume	UN	The volume
FID_StayTime	UN	The time set to stay (seconds). “0” means that there is no restrictions in this respect. The binary network byte order is adopted. But this field is not used at present.
FID_ReqSeqNum	S	The sequence number of a quote request
FID_WDTime	DT	The time to withdraw
FID_OrderStatus2	SI	The status of an order: 0－canceled; 1－suspended; 2－active; 3－matched
FID_ResponseTime	DT	The time of a response

4.70 TradeInsertSingle (PID): 0x11001

TradeInsertSingle (PID): 0x11001

Field:

Name	**Type**	**Description**
FID_InstrumentId	S	The ID of an instrument, for example, “WS509” for a futures instrument, and “WS509C1600” for an option instrument
FID_InstrumentVersion	SI	The version number of an instrument, currently, “0”
FID_CancelFlag	SI	The type of orders: 0->ordinary orders 1->stop orders 2->combination orders 3->market makers’ quote response orders
FID_CancelDate	D	The Date to cancel, but not used at present
FID_CancelTime	DT	The Time to cancel, but not used at present
FID_TradeId	S	The ID of a trade
FID_MatchDate	D	The date of matching
FID_MatchTime	DT	The time at which an order is matched
FID_ClearDate	D	The Date to clear, but not used at present
FID_Price	LN-4	The price
FID_Volume	UN	The volume
FID_OrderSysId	S	The system ID of an order
FID_UserId	S	The ID of a trader
FID_Direction	SI	The direction of trading: 0->buy; 1->sell
FID_OffsetFlag	SI	The flag for sell to open or sell to close: 0－open; 1－close; 2->forced liquidation
FID_HedgeFlag	SI	The flag for speculation or hedging: 1->speculation; 3->hedging
FID_ParticipantId	S	The ID of a trading member

FID_ClientId	S	The ID of a client
FID_OrderLocalId	S	The local ID of an order

5 Business Processes

5.1 Login of Traders

1) Before sending any request, please log in to the system.
2) To that end, please use API_Connect to create a communication link.
3) Send a login request.
4) Once the login succeeds, the trading system will respond.
5) If the login fails, the trading system will give the cause by returning an error code and a message on the error. The trading system supports three business streams to log in to it. Specifically:

The conversational stream

① If the login is successful, the trading system will respond by returning the local ID of the maximum successful order a trade has placed on the current day, the status of the trading system, the date and time of trading, etc.

The private stream

① After a request for login to private stream is sent, if FID_SequenceNo is equal to 0, then the trading system will resume transmitting history data through the private stream from the sequence number “1” (some fronts in the production environment may not support the receipt of private streams from the sequence number “0”), and if FID_SequenceNo is greater than 0, the system will then do so from the sequence number+1.

② After transmitting all history data, the trading system will continue to send private stream messages that are generated on the current day.

Note: The messages received at present through the private stream include: 0x11003 OrderConfirmation; 0x13041 OrderSpdCfm; 0x13040 OrderHedgeCfm; 0x13042 OrderOptionECfm; 0x13026 QuotMarketConfirm; 0x11001 TradeInsertSingle

The broadcast stream

① After a user logs in, the trading system will, once and for all, send a message on the quotations of all instruments. Afterward, it will continue to send messages on the quotations newly generated, as well as those on changes in the status of instruments, on notices of the exchange, on changes in the market status, and on quote requests.

② If a user logs in through the TCP protocol, the trading system will send quotations every 0.5 seconds and, after the market closes, send a message on the quotations of all instruments.

If a user logs in through the UDP protocol, however, the trading system will send quotations every 0.25 seconds.

Note: The messages received at present through the broadcast stream include: 0x12006 InstrumentStatusChangeNotify; 0x12003 MarketBulletin; 0x12004 MarketMatchData; 0x13016 CMBInstrumentChangeNotify; 0x12005 MarketStatusChangeNotify; 0x13002 QuotReq.

Note: In the future, the trading system will send TCP quotations twice every second through both the FID Protocol version 2 and version 11. When a member's system logs in to the broadcast stream, the trading system will take the initiative to send messages on the quotations of all instruments, including the quotations of single-leg orders and combination orders.

5.2 Method to Send Quotations

In the ZCE trading system, the data on market trading are divided into those on single-leg orders and those on combination orders. Both the two types of data are sent only after orders are matched and filled. When a member's system logs in to the broadcast stream, the trading system will take the initiative to send all quotations for single-leg orders. To obtain the quotations for combination orders, a member can use the search function to do so. If the quotations for single-leg or combination orders undergo any changes, the trading system will send messages on those changes accordingly.

The MarketMatchData for single-leg orders fall into two types: those on all market matches and those on changing dynamics.

The data on all matches are descriptions of an instrument's overall situation at present, while the data on changing dynamics concern the ongoing changes of an instrument. Normally, the broadcast stream does not send full market match data. But a user has two means to obtain such data:

1) after he logs in to the broadcast stream, the trading system will take the initiative to send him full market match data, provided that the sequence number is "0"; or

2) he uses the search function to search the market match data.

The SPD and IPS futures orders have quotations on combination orders. The combination quotations have two messages, namely, RspQryCMBInstrument and CMBInstrumentChangeNotify (in the absence of an error, the two have the same fields, but in the presence of an error, the RspQryCMBInstrument message has three additional fields that describe the error). Combination quotations contain full descriptions of the current situation of a combination instrument. If a combination instrument undergoes any change, the trading system will send the message CMBInstrumentChangeNotify (PID=0x13016) through the broadcast stream. The message sent will cover only the combination instruments involved in the change. If a user wants to obtain the full information (quotations) of a combination instrument, he must use the function ReqQryCMBInstrument (ID=0x03015) to search it.

Note: In the future, the trading system will send TCP quotations twice every second through both the FID Protocol version 2 and version 11. When a member's system logs in to the broadcast stream, the trading system will take the initiative to send messages on the quotations of all instruments, including the quotations of single-leg orders and combination orders.

5.3 The Organization of Contracts in the Trading System

1) single-leg contracts

2) combination contracts

When a member's system is initialized, the member can usually secure the full information of a single-leg instrument by executing the search order ReqQryInstrument (PID=0x00005), or the full information of a combination instrument by performing the order ReqQryCMBInstrument (PID=0x03015).

5.4 The Organization of Positions in the Trading System

1) the position of single-leg instruments

2) the position of combination instruments

Usually, when a member's system is initialized, the member can query the position of single-leg orders through the function ReqQryPPosition (PID=0x00009) applied to members. Similarly, a client can query the position of single-leg orders through the function ReqQryPPosition (PID=0x0000A) applied to clients. Moreover, a client can query the position of combination orders through the function ReqQryCMBPosition (PID=0x03031) applied to clients. The types of combination positions include: 1-SPD, 2-IPS, 3-BUL, 4-BER, 5-BLT, 6-BRT, 7-STD, 8-STG, and 9-PRT (protective combination orders of futures and options).

Note: It is not advised to use the abovementioned commands any longer, in that the trading system will cease to support them in the future.

5.5 The Types of Orders in the Trading System

1) Orders

2) Stop orders

3) Combination orders

4) Spread orders

5) Hedge orders

6) Option execution orders

7) Quote response orders

For every change in the quantity or status of each of the foregoing orders, the trading system will send an order status confirmation message to corresponding traders through the private stream.

Attention: A user must point out which type of order he wants to query in that different functions are used to search the spread orders, hedge orders, option execution orders and quote response orders.

Note: It is not advised to use the order query command any longer, in that the trading system will cease to support it in the future.

5.6 The Process of Order Entry and Action (Cancellation)

1) A member shall send the message ReqOrderInsert (PID=0x00003) through a private stream;
2) The trading system will, after confirming the message, send the member the response message RspOrderInsert (PID=0x10003) through a conversational stream;
3) Then, the trading system will update its Order table, generate the message OrderConfirmation (PID=0x11003), and send it to the member through a private stream (the OrderConfirmation message is about the latest changes in orders). In response to the message, the member's system can update its order table at any time;
4) After the completion of a deal, the trading system will, through a private stream, send the trader on each side the message TradeInsertSingle (PID=0x11001);
5) With respect to a change in quotations, this exchange will, through a broadcast stream, send the message MarketMatchData (PID=0x12004) (on developments of market match) for single-leg orders;
6) A member then sends the message ReqOrderAction (PID=0x00004) (on cancellation) through a conversational stream;
7) The trading system will, after confirming the foregoing message, modify (cancel) the specified order and send the member the response message RspOrderAction (PID=0x10004) through a conversational stream;
8) Then, the trading system will update its Order table, generate the message OrderConfirmation (PID=0x11003), and send it to the member through a private stream;
9) With respect to a change in quotations, the trading system will send the message MarketMatchData through a broadcast stream; and
10) The entry and cancellation of a stop or combination order is largely the same as that of a single-leg order.

5.7 The Trading Process for a Single-leg Order

1) A trader's single-leg orders in the Order cohort of the trading system match those placed by other traders;
2) Then, the trading system will send the trader the message OrderConfirmation (PID=0x11003) through a private stream;
3) The trading system will send the trader the message TradeInsertSingle (PID=0x11001) through a private stream; and
4) Finally, the trading system will send the message MarketMatchData (PID=0x12004) through a broadcast stream.

5.8 The Trading Process for a Combination Order

1) A trader’s combination orders in the order cohort of the trading system shall match the single-leg, combination or stop orders placed by other traders;

2) Then, the trading system will, through a private stream, send the trader the message OrderConfirmation (PID=0x11003);

3) The trading system will, also through a private stream, send the trader the message TradeInsertSingle (PID=0x11001);

4) Next, the trading system will send the message MarketMatchData (PID=0x12004) through a broadcast stream; and

5) Finally, the trading system will send the message CMBInstrumentChangeNotify (PID=0x13016) through a broadcast stream.

5.9 The Trading Process for a Stop Order

1) A trader’s stop orders in the StopOrder cohort of the trading system shall meet the trigger conditions for stop loss placement.

If that’s the case, a stop order then becomes a market order that is traded on the market. If it is only partially matched or not matched at all, it then becomes a limit order that waits in the Order cohort;

2) The trading system will, through a private stream, send the trader the message OrderConfirmation (PID=0x11003) to confirm the status of the stop order;

3) The trading system will, through a private stream, send the message OrderConfirmation (PID=0x11003) to confirm the status of single-leg orders;

4) The trading system will, also through a private stream, send the message TradeInsertSingle (PID=0x11001); and

5) Finally, the trading system will send the message MarketMatchData (PID=0x12004) through a broadcast stream.

Note: Stop orders are not supported for the time being. Please follow up with this Exchange’s notices.

5.10 The Response of a Market Maker to Quote Request

1) A person other than a market maker or an administrator of this Exchange shall send the message ReqOrderInsert (PID=0x00003) through a conversational stream;

2) The trading system will, after confirming the message, send the person the response message RspOrderInsert (PID=0x10003) through a conversational stream;

3) Then, the trading system will generate the message QuotRsp (PID=0x13002) and send it to all traders through a broadcast stream;

4) In response, a market maker will send the message ReqQuotMarketRsp (PID=0x03003) through a conversational stream;

5) The trading system will, after confirming foregoing message, send the response message RspQuotMarketRsp (PID=0x13003) through a conversational stream;

6) Subsequently, the trading system will, through a private stream, send the message QuotMarketConfirm (PID=0x13026) to confirm; and

7) Finally, the trading system will send the message MarketMatchData (PID=0x12004) through a broadcast stream.

5.11 The Voluntary Quotation by a Market Maker

1) A market maker shall assign “0” to the number of quote request (that is, the FID_ReqSeqNum field in the message ReqQuotMarketRsp shall be assigned the value “0”) and send the message ReqQuotMarketRsp (PID=0x03003) through a conversational stream;

2) The trading system will, after confirming current message, send the response message RspQuotMarketRsp (PID=0x13003) through a conversational stream;

3) Subsequently, the trading system will, through a private stream, send the message QuotMarketConfirm (PID=0x13026) to confirm; and

4) Finally, the trading system will send the message MarketMatchData (PID=0x12004) through a broadcast stream.

5.12 The Matching Process of a Market Maker’s Quote Response Orders

1) Each of a trader’s quote response orders in the trading system will generate a buy order and a sell order. The single-leg orders shall first match those placed by other traders;

2) Next, the trading system will send the trader the message TradeInsertSingle (PID=0x11001) through a private stream (the FID_OrderSysId field in the message must be the same as that in the message QuotMarketConfirm (PID=0x13026));

3) The trading system will send the message MarketMatchData (PID=0x12004) through a broadcast stream；and

4) If both the buy and sell orders are matched in whole, the trading system will send the message QuotMarketConfirm (PID=0x13026) through a private stream.

5.13 The Confirmation of Arbitrage

1) In addition to directly placing combination orders, the ZCE trading system also supports the confirmation of two single-leg speculation positions as a combination position.

2) The ZCE trading system supports the confirmation of SPD and IPS futures arbitrages without position limit. To confirm the SPD and IPS futures arbitrages, two conditions must be met:

1）The exchange allows two single-leg positions to become an SPD or IPS position; and

2) The combination relationship must comply with the exchange’s provisions governing such relationship between the first- and second-leg instruments.

Once a client makes a request to confirm an SPD or IPS position, the trading system will, after receiving the request, check the position requested to make sure that the cumulative position requested is equal to or smaller than the lesser of the single-leg position of the first- and second-leg instruments. After the market closes on each day, the settlement system will convert single-leg positions to a combination position considering the position requested and the single-leg positions.

3) The ZCE trading system supports the confirmation of option arbitrage without position limit. The arbitrage so confirmed is called STD or STG. To confirm such arbitrage, two conditions must be met:

1) The combination is allowed by the exchange; and

2) The combination relationship must comply with the exchange's provisions governing such relationship between the first- and second-leg instruments.

Once a client makes a request to confirm an option arbitrage, the trading system will, after receiving the request, check the position requested to make sure that the cumulative position requested is smaller than the lesser of the single-leg position of the first- and second-leg instruments. After the market closes on each day, the settlement system will convert single-leg positions to a combination position considering the position requested and the single-leg positions.

4) Before the market closes, a client can withdraw the arbitrage confirmation orders placed by him.

5.14 The Confirmation of Hedging

To engage in futures hedging, a member shall in the first place apply to the exchange for such transaction. Accordingly, the exchange will examine the application, and if it approves the application, will create a hedging position quota for the member. A hedging position can be opened in two ways:

1) assigning the hedging label to an order placed; or

2) applying for turning an existing speculation position into a hedging position. During a trading session, a client can make a request to confirm a hedging position through a member's system. On receiving the request, the trading system will check the client's hedging position quota to ensure that the cumulative position requested by the client is smaller than the quantity allowed. After the market closes on a trading day, the settlement system will turn a speculation position into a hedging position according to the client's hedging position quota, speculation position, and hedging position requested and confirmed.

A hedging position quota involves four quantities: AlwQty, Unbalance, VirtualQty, and OpenQty. The AlwQty is a fixed value. The OpenQty is the hedging position already opened at a particular time. If a hedging position is closed, the OpenQty decreases accordingly. At the time of initialization each day, the following conditions must be met:

Unbalance = AlwQty - OpenQty VirtualQty = 0

If a hedging order is directly placed, the VirtualQty will not change, nor will the Unbalance. When the order is filled, the Unbalance decreases, whereas the OpenQty increases. When a hedging confirmation order is placed, the VirtualQty increases, whereas other quantities remain unchanged.

Before the market closes on a trading day, a member's system can withdraw a hedging position confirmation order already placed.

5.15 The Application for Option Exercise or Waiver

1) On any trading day before the expiry date of an option, the buyer of the option can request to exercise the option.
2) A client shall make a request to exercise an option during a trading session. On receiving the request, the trading system shall check the validity of the option.
3) After the market closes on each trading day, the settlement system shall, on the basis of the option position held and the quantity requested by the buyer, exercise the option, thus reducing the option position and creating the corresponding futures option.
4) After the market closes on the last trading day, if a client makes no request to exercise or waive an option, the trading system shall execute all in-the-money options whose intrinsic value meets set conditions (i.e., greater than a set value), while abandoning in-the-money and out-of-the money options whose intrinsic value fails to meet the condition.
5) Before the market closes on a trading day, a client can withdraw its request to exercise or waive an option.
6) A request to waive an option can be made only on the last trading date of the option.
7) On the last trading day of an option, a client can request to exercise or waive the option at any time before 15:30 (subject to the notice of the exchange).

5.16 The Price of Combination Orders

1) The price of a futures combination order (SPD or IPS) is a price spread.
The spread = the price of a first-leg instrument - the price of a second-leg instrument
2) The price of an option combination order (BUL, BER, BLT or BRT) is a price spread, too.
The spread = the price of a first-leg instrument - the price of a second-leg instrument
3) The price of an option combination order is the sum of prices.
The sum = the price of a first-leg instrument + the price of a second-leg instrument
The price of a combination order can be negative.

5.17 Notices of the Exchanges

When the exchange has notices to circulate, the trading system will send the message MarketBulletin (PID=0x12003).
When a user logs in to the broadcast stream using the FTD version 2, if the status of an instrument undergoes any change, the trading system will notify the user of the change through the message InstrumentStatusChangeNotify (PID=0x12006). When a user logs in to the broadcast stream using the FTD version 11, the trading system will include the change in the status of an instrument into

the FID_Content of the message MarketBulletin (0x12003) and inform the user of the change through the said message. If a change in the status of an instrument is to be included into the FID_Content, the following format shall be applied:

Position	0	1	2	3	4	5	6	7
FID_Content string	1	1	1	1	2	1	1	6

Position	8	9 … 18	19	20	21	22
FID_Content string	(	Instrument ID Note: The 10 bits from 9 to 18 are used to store the ID of an instrument. They shall be filled in with the ID from the position 9, with the remaining bits inserted with spaces. For example, if the ID of a futures instrument has two bits, then the positions 9 and 10 shall be used to store the ID, whereas the positions 11-18 shall be inserted with spaces (the decimal ASCII value: 32). For another example, if the ID of an option instrument has three bits, then the positions 9, 10 and 11 shall be used to house the ID, whereas the positions 12-18 shall be inserted with spaces.	)	(	The status value of an instrument	)

When an exchange bulletin is issued, if the FID_Content string has the values “11112116(” for the positions 0-8, respectively, then, the positions 9-18 are the 10-bit ID of an instrument; the positions 19 and 20 are “) (”, respectively; the position 21 is the status value; and the position 22 is “)”. Once parsed, a FID_Content string of this format can generate the name and status of an instrument that has undergone changes.

Appendix 1 Error Code

Note: The following are not the entire error codes to be returned by the system, and some codes may have different meaning when the system is updated.

Error Code	Description
0	Successful
1	Failed
40	Unable to log in the system from this front, too many private stream data requests
150	The order for designated member was cancelled successfully
215	Error: No trading authority for specified product
236	Error: Your positions have exceeded the Exchange's maximum position limit
237	Error: The client's position exceeds the limit
251	Error: It is time of negotiatory liquidation and your company is not included
254	Error: Record was not found
255	Error: Request quantity out of limit
256	Error: Combination confirmation method unsupported
258	Error: Request date is wrong
259	Error: No corresponding request for the quote response
261	Error: There is no market maker in this instrument
262	Error: Trader has been suspended
263	Error: Not market maker for the commodity
264	Error: Invalid price in the quote response
265	Error: Order quantity exceeded limit
266	Error: Valid quote request already exists
301	Error: Incorrect type of combination order
302	Error: Incorrect restriction type (time or match condition) of combination order
303	Error: No such combination
304	Error: Incorrect SPD combination order
305	Error: Incorrect IPS combination order
306	Error: Incorrect BUL combination order
307	Error: Incorrect BER combination order
308	Error: Incorrect BLT combination order
309	Error: Incorrect BRT combination order
310	Error: Incorrect STD combination order
311	Error: Incorrect STG combination order
312	Error: Limit order price cannot be 0 or negative
313	Error: stop-loss order price should not be tradable
314	Error: Market order price must be 0

315	Error: system memory table is full
316	Error: The customer is not registered with your company
317	Error: Customer can not trade now
318	Error: Designated trading product does not open for bid
319	Error: Incorrect restriction domain of the order
320	Error: Order type is wrong
321	Error: Incorrect order expiry date
322	Error: Incorrect hedging type
323	Error: The Member does not have the right to buy or sell
324	Error: The customer does not have the right to buy or sell
327	Error: Incorrect action type
329	Error: Order price exceeds limit up or limit down
330	Error: The volume of a request for quote exceeds the maximum volume
341	Error: Combination order or FOK/IOC order not allowed in call auction
342	Error: Not support FOK futures order
354	Error: Unlimited option combination orders are not supported
364	Error: Good till cancelled (GTC) orders are not allowed at present
410	Error: Futures combination orders will not be accepted without quotation
602	Error: Non-trading time
604	Error: Illegally traded commodity code
608	Error: Illegal member company code
610	Error: Illegal trader code
635	Error: Cannot enter market price order at present
638	Error: The order price is not an integer multiple of the tick size
640	Error: Illegal buy or sell type
641	Error: Instrument status wrong
642	Error: The buy or sell volume cannot be zero or negative
643	Error: Illegal open or close type
644	Error: Order quantity evenly divisible
645	Error: Request contract is not an option
646	Error: Insufficient Position
647	Error: option apply after market closing allowed only in the last trade day
669	Error: The trading system cannot service the request
670	Error: No permission
672	Error: Member company has been suspended
673	Error: Illegal login request
674	Error: Wrong password
675	Error: The system cannot be logged in from this workstation
679	Error: Cannot find order

681	Error: Illegal customer code
691	Error: Insufficient deposit of the member company
700	Error: The order quantity does not conform to the minimum open quantity limit
707	Error: The Commodity not trade in current section
708	Error: The buy or sell volume exceeds the maximum volume of limit order
710	Error: the order has been cancelled
711	Error: The order has been filled
712	Error: Forced closing order cannot be cancelled
750	Error: Order price exceeds the higher limit of fluctuation of commodity price range
751	Error: Order price exceeds the lower limit of fluctuation of commodity price range
755	Error: Natural person client cannot open a new position in the delivery month
790	Error: There is no corresponding hedging application, cannot enter hedging order
850	Error: The order quantity does not conform to the minimum change quantity
851	Error: Customer exceeds trading limit
901	Error: Customer holding exceed limit
2001	Message type error or unrecognized
2002	Message text type error or unsupported
2003	Message integrity error (the length of message text is not equal to the body length in the header)
2004	The chain field of the message header is wrong
2005	Version error
2006	Wrong number of data fields
2007	Incorrect login mode of data flow
2009	The latest local order number must be greater than the local order number of the successful order
2010	No latest filled contract
2021	Wrong parameters
2022	The data cannot be sent because the trader is not logged in
2023	Key agreement verification failed
2024	Too frequent query
2025	Duplicate login
2026	Forced logout
3001	Can not login before connection opened
3002	Send link key failed
3003	Link negotiation timeout
3004	Failed to send login request
3005	Login response timeout
3006	Can not logout before login
3007	Failed to send logout request

3008	Logout response timeout
3009	The data cannot be sent because the trader is not logged in
3010	FTD message writebuf error
3011	Receiving data error
3014	FTD message format error
3015	Unable to identify the request/response, maybe the API version is low
3016	Data sending error
3017	Sending heartbeat failed
3018	Data flow flag error
3019	Login again after logined
3020	UserID invalid when Login
3021	UserID is inconsistent with connect by DNS
4001	Login protocol version error
4003	UDP port failed to open
4004	UDP receiving thread failed to start
New ErrCode after ZCEAPI2.1.0	
3000	Wrong parameters
3022	API verify key error
3023	No link negotiation yet
3024	Data packet PID error
3025	Empty data packet
3026	key field of the data packet is incorrect
3027	Cannot be called in a callback function
3028	Too frequent query
3029	Illegal call
3035	Failed connection to the Exchange front
3036	Connection driven thread create failed
3037	Data packet write buffer failed
3051	Generation error of key