

上海證券交易所

交易网关 TDGW

接口开发指南

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0.1	2020-09-21	1. 合并期权接口开发指南 0.6 2. 新建（新债券）技术指引及接口开发指南
0.2	2020-10-12	1. 新增 step 接口的消息示例 2. 集中监控图片替换和 proto 文件修正
0.3	2020-10-21	1. 因 OC 和 TC 顺序调整，修正样例 2. 调整债券 Step 接口编码 UTF-8 改为 US-ASCII
0.4	2021-01-13	1. clOrdID 等字段类型调整
0.5	2021-02-24	1. 新债券补充 TradeDate 字段
0.6	2021-04-13	1. 新债券补充 OrigOrdCnfmID 字段
0.7	2021-06-25	1. 补充竞价接口消息示例 2. 余券划转消息示例
0.8	2021-07-12	1. 债券 Step 协议中 ReportIndex 的 Tag 域调整 2. 债券 Step 协议中申报拒绝 MsgType 调整
0.9	2021-07-15	1. 补充竞价交易 Step 协议消息示例 2. 补充竞价交易 Binary 接口消息示例
1.0	2021-08-06	1. 补充竞价交易 Binary 接口消息实例 2. 补充竞价交易 Step 接口消息实例
1.1	2021-08-27	1. 竞价接口补充 B 股申报示例说明 2. 竞价接口补充部分字段精度说明
1.2	2021-11-02	1. 补充 TDGW 竞价交易流接口与 EzOES 协议差异

		2. 补充交易网关 PBU 运行时延分位指标
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1 概述

本文档是关于上海证券交易所交易网关接入环境和数据接口规范使用的说明文档,供市场参与者及 IT 供应商进行相关系统建设时参考。请结合交易网关 TDGW 用户手册和交易网关数据接口规范的最新版本一并使用。

1.1 术语说明

名词	含义
TDGW	TraDing GateWay 交易网关
OMS	Order Management System 用户订单管理系统

1.2 联系方式

技术服务 QQ 群: 298643611 技术服务电话: 4009003600 (8:00-20:00) 电子邮件: tech_support@sse.com.cn 技术服务微信公众号: SSE-TechService (回复 00 进入人工服务)	
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2 接口开发与消息示例

2.1 交易接口

详见发布的《上海证券交易所交易网关数据接口规范》。

2.2 期权交易接口消息示例

示例中仅包含相应消息类型消息体部分，消息头、尾未做展示。

2.2.1 会话消息

OMS 发起的 Logon 消息：

字段	取值
SenderCompID	OMS
TargetCompID	TDGW
HeartBtInt	30
PrtclVersion	0.20
TradeDate	0
QSize	0

TDGW 返回的 Logon 消息：

字段	取值
SenderCompID	TDGW
TargetCompID	OMS
HeartBtInt	30
PrtclVersion	0.20
TradeDate	20130327
QSize	0

TDGW 注销 Logout 消息

字段	取值
SessionStatus	5006

Text	Not Ready
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2.2.2 申报与回报消息

2.2.2.1 OTO 期权订单

订单申报

字段	取值
ReqID	OTO
SecurityID	60000006
BizPbu	20779
Reff	2000000001
StepTextLength	159
ReqStepText	9=153<SOH>35=D<SOH>11=2000000001<SOH>48=60000006<SOH>52 2=1<SOH>44=0.6<SOH>38=5<SOH>54=1<SOH>77=O<SOH>40=2<SOH> 59=0<SOH>203= <SOH>453=4<SOH>448=A000000062<SOH>452=5<SOH>448=888<SOH >452=500<SOH>448=20779<SOH>452=1<SOH>448=12345<SOH>452= 4001<SOH>

申报响应

字段	取值
Pbu	20779
SetID	300
ReportIndex	1
ReqID	OTO
StepTextLength	189
ExecRptStepText	9=183<SOH>35=8<SOH>37=6<SOH>150=0<SOH>39=0<SOH>48=60000 006<SOH>11=2000000001<SOH>41= <SOH>522=1<SOH>44=0.6000<SOH>38=5<SOH>54=1<SOH>77=O<SOH >40=2<SOH>59=0<SOH>8541=15:19:13.290<SOH>845=0.0000<SOH>1

	51=0<SOH>103= <SOH>203= <SOH>453=2<SOH>448=A000000062<SOH>452=5<SOH>448=20779<S OH>452=1<SOH>
--	---

撤单申报

字段	取值
ReqID	OTO
SecurityID	60000006
BizPbu	20779
Reff	2000000019
StepTextLength	135
ReqStepText	9=129<SOH>35=F<SOH>11=2000000019<SOH>41=2000000001<SOH>4 8=600000006<SOH>522=1<SOH>453=4<SOH>448=A000000062<SOH>4 52=5<SOH>448=888<SOH>452=500<SOH>448=20779<SOH>452=1<SO H>448=12345<SOH>452=4001<SOH>

撤单成功响应

字段	取值
Pbu	20779
SetID	300
ReportIndex	2
ReqID	OTO
StepTextLength	198
ExecRptStepText	9=192<SOH>35=8<SOH>37= <SOH>150=6<SOH>39=6<SOH>48=600000006<SOH>11=2000000019<S OH>41=2000000001<SOH>522=1<SOH>44=0.6000<SOH>38=5<SOH>5 4=1<SOH>77=O<SOH>40=2<SOH>59=0<SOH>8541=15:28:05.016<SOH >845=0.6000<SOH>151=5<SOH>103= <SOH>203= <SOH>453=2<SOH>448=A000000062<SOH>452=5<SOH>448=20779<S OH>452=1<SOH>

撤单失败响应

字段	取值
Pbu	20779
SetID	300
ReportIndex	5
ReqID	OTO
StepTextLength	126
ExecRptStepText	9=120<SOH>35=9<SOH>37= <SOH>39=8<SOH>11=2000000021<SOH>41=2000000001<SOH>8541= 12:31:26.507<SOH>102=13430<SOH>434=1<SOH>453=2<SOH>448=A0 00000062<SOH>452=5<SOH>448=20779<SOH>452=1<SOH>

成交回报

字段	取值
Pbu	20779
SetID	300
ReportIndex	7
ReqID	OTO
StepTextLength	230
ExecRptStepText	9=224<SOH>35=U11<SOH>11=2000000023<SOH>37=35<SOH>17=1<S OH>48=60000006<SOH>31=0.6000<SOH>32=5<SOH>151=0<SOH>54= 2<SOH>77=0<SOH>203= <SOH>8541=15:08:06.372<SOH>42=15:08:06.372<SOH>150=F<SOH>5 22=1<SOH>39=2<SOH>8504=30000.00<SOH>453=4<SOH>448=A00000 0062<SOH>452=5<SOH>448=888<SOH>452=500<SOH>448=20779<SO H>452=1<SOH>448=12345<SOH>452=4001<SOH>

2.2.2.2 OML 组合与拆分

OML 申报

字段	取值
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ReqID	OML
SecurityID	KS
BizPbu	20779
Reff	KS00000021
StepTextLength	202
ReqStepText	9=196<SOH>35=D<SOH>11=KS00000021<SOH>522=1<SOH>48=KS<SOH>54=B<SOH>38=10<SOH>198=<SOH>555=2<SOH>602=60000008<SOH>624=S<SOH>203=<SOH>685=10<SOH>602=60000028<SOH>624=S<SOH>203=<SOH>685=10<SOH>453=4<SOH>448=A000000061<SOH>452=5<SOH>448=888<SOH>452=500<SOH>448=20779<SOH>452=1<SOH>448=12345<SOH>452=4001<SOH>

申报响应

字段	取值
Pbu	20779
SetID	302
ReportIndex	1
ReqID	OML
StepTextLength	230
ExecRptStepText	9=224<SOH>35=U13<SOH>37=2013032700000001<SOH>150=0<SOH>39=0<SOH>522=1<SOH>48=KS<SOH>11=KS00000021<SOH>54=B<SOH>38=10<SOH>198=<SOH>555=2<SOH>602=60000008<SOH>624=S<SOH>203=<SOH>685=10<SOH>602=60000028<SOH>624=S<SOH>203=<SOH>685=10<SOH>8541=15:38:00.641<SOH>103=<SOH>453=2<SOH>448=A000000061<SOH>452=5<SOH>448=20779<SOH>452=1<SOH>

OML 执行报告

字段	取值
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Pbu	20779
SetID	302
ReportIndex	2
ReqID	OML
StepTextLength	279
ExecRptStepText	9=273<SOH>35=U12<SOH>11=KS00000021<SOH>48=KS <SOH>17=9000000000000001<SOH>54=B<SOH>32=10<SOH>198=201 3032700000001<SOH>555=2<SOH>602=60000008<SOH>624=S<SOH>2 03= <SOH>685=10<SOH>602=60000028<SOH>624=S<SOH>203= <SOH>685=10<SOH>8541=14:51:28.532<SOH>42=14:51:28.532<SOH> 522=1<SOH>453=4<SOH>448=A000000061<SOH>452=5<SOH>448=88 8<SOH>452=500<SOH>448=20779<SOH>452=1<SOH>448=12345<SOH> >452=4001<SOH>

2.2.2.3 OTU 证券锁定与解锁

申报

字段	取值
ReqID	OTU
SecurityID	510050
BizPbu	20773
Reff	OTU1000001
StepTextLength	130
ReqStepText	9=124<SOH>35=D<SOH>11=OTU1000001<SOH>308=510050<SOH>38= 1000000<SOH>54=Z<SOH>453=4<SOH>448=A000000031<SOH>452=5 <SOH>448=888<SOH>452=500<SOH>448=20773<SOH>452=1<SOH>44 8=12345<SOH>452=4001<SOH>

非申报响应

字段	取值
Pbu	20773

SetID	300
ReportIndex	1
ReqID	OTU
StepTextLength	144
ExecRptStepText	9=138<SOH>35=U14<SOH>37=90000001<SOH>150=0<SOH>39=0<SOH> >11=OTU1000001<SOH>308=510050<SOH>38=1000000<SOH>54=Z<S OH>8541=11:07:52.309<SOH>103= <SOH>453=2<SOH>448=A000000031<SOH>452=5<SOH>448=20773<S OH>452=1<SOH>

2.2.2.4 OTE 行权

申报

字段	取值
ReqID	OTE
SecurityID	10000043
BizPbu	20123
Reff	OTE1000001
StepTextLength	126
ReqStepText	9=120<SOH>35=D<SOH>11=OTE1000001<SOH>48=10000043<SOH>52 2=1<SOH>38=1<SOH>453=4<SOH>448=A000001224<SOH>452=5<SOH >448=888<SOH>452=500<SOH>448=20123<SOH>452=1<SOH>448=12 345<SOH>452=4001<SOH>

申报响应

字段	取值
Pbu	20123
SetID	301
ReportIndex	1
ReqID	OTE
StepTextLength	132

ExecRptStepText	9=126<SOH>35=U15<SOH>37=1<SOH>150=0<SOH>39=0<SOH>11=OTE 1000001<SOH>41= <SOH>48=10000043<SOH>38=1<SOH>8541=09:35:33.995<SOH>103= <SOH>453=2<SOH>448=A000001224<SOH>452=5<SOH>448=20123<S OH>452=1<SOH>
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撤单

字段	取值
ReqID	OTE
SecurityID	10000043
BizPbu	20123
Reff	OTE1000002
StepTextLength	135
ReqStepText	9=129<SOH>35=F<SOH>11=OTE1000002<SOH>41=OTE1000001<SOH> 48=10000043<SOH>522=1<SOH>453=4<SOH>448=A000001224<SOH> 452=5<SOH>448=888<SOH>452=500<SOH>448=20123<SOH>452=1<S OH>448=12345<SOH>452=4001<SOH>

撤单成功响应

字段	取值
Pbu	20123
SetID	301
ReportIndex	2
ReqID	OTE
StepTextLength	141
ExecRptStepText	9=135<SOH>35=U15<SOH>37= <SOH>150=6<SOH>39=6<SOH>11=OTE1000002<SOH>41=OTE1000001 <SOH>48=10000043<SOH>38=1<SOH>8541=09:35:34.012<SOH>103= <SOH>453=2<SOH>448=A000001224<SOH>452=5<SOH>448=20123<S

	OH>452=1<SOH>
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撤单失败响应

字段	取值
Pbu	20123
SetID	301
ReportIndex	4
ReqID	OTE
StepTextLength	126
ExecRptStepText	9=120<SOH>35=9<SOH>37= <SOH>39=8<SOH>11=OTE1000004<SOH>41=OTE1000001<SOH>8541= 15:58:11.079<SOH>102=13430<SOH>434=1<SOH>453=2<SOH>448=A0 00001224<SOH>452=5<SOH>448=20123<SOH>452=1<SOH>

2.2.2.5 OCE 行权合并申报

申报

字段	取值
ReqID	OCE
SecurityID	10000002
BizPbu	20103
Reff	OCE0000353
StepTextLength	158
ReqStepText	9=152<SOH>35=D<SOH>11=OCE0000353<SOH>555=2<SOH>602=1000 0002<SOH>685=1<SOH>602=10000023<SOH>685=1<SOH>522=1<SOH> >38=1<SOH>453=4<SOH>448=A000001028<SOH>452=5<SOH>448=88 8<SOH>452=500<SOH>448=20103<SOH>452=1<SOH>448=12345<SOH> >452=4001<SOH>

申报响应

字段	取值
Pbu	20103

SetID	301
ReportIndex	3
ReqID	OCE
StepTextLength	164
ExecRptStepText	9=158<SOH>35=U16<SOH>37=3<SOH>150=0<SOH>39=0<SOH>11= OCE0000353<SOH>41= <SOH>555=2<SOH>602=10000002<SOH>685=1<SOH>602=10000023<S OH>685=1<SOH>38=1<SOH>8541=14:39:17.433<SOH>103= <SOH>453=2<SOH>448=A000001028<SOH>452=5<SOH>448=20103<S OH>452=1<SOH>

撤单申报

字段	取值
ReqID	OCE
SecurityID	10000002
BizPbu	20103
Reff	OCE0000354
StepTextLength	128
ReqStepText	9=122<SOH>35=F<SOH>11=OCE0000354<SOH>41=OCE0000353<SOH> 48= <SOH>522=1<SOH>453=4<SOH>448=A000001028<SOH>452=5<SOH>4 48=888<SOH>452=500<SOH>448=20103<SOH>452=1<SOH>448=1234 5<SOH>452=4001<SOH>

撤单成功响应

字段	取值
Pbu	20103
SetID	301
ReportIndex	4
ReqID	OCE

StepTextLength	173
ExecRptStepText	9=167<SOH>35=U16<SOH>37= <SOH>150=6<SOH>39=6<SOH>11= OCE0000354<SOH>41= OCE0000353<SOH>555=2<SOH>602=10000002<SOH>685=1<SOH>602 =10000023<SOH>685=1<SOH>38=1<SOH>8541=14:39:17.436<SOH>10 3= <SOH>453=2<SOH>448=A000001028<SOH>452=5<SOH>448=20103<S OH>452=1<SOH>

撤单失败响应

字段	取值
Pbu	20103
SetID	301
ReportIndex	5
ReqID	OCE
StepTextLength	126
ExecRptStepText	9=120<SOH>35=9<SOH>37= <SOH>39=8<SOH>11=OCE0000355<SOH>41=OCE0000353<SOH>8541= 19:31:29.960<SOH>102=13430<SOH>434=1<SOH>453=2<SOH>448=A0 00001028<SOH>452=5<SOH>448=20103<SOH>452=1<SOH>

2.2.2.6 OTT 会员申请转处置证券账户

申报

字段	取值
ReqID	OTT
SecurityID	600000
BizPbu	20140
Reff	OTT1000001
StepTextLength	131

ReqStepText	9=125<SOH>35=D<SOH>11=OTT1000001<SOH>308=600000<SOH>522 =1<SOH>38=1<SOH>747=Z<SOH>453=4<SOH>448=A000001400<SOH> 452=5<SOH>448=888<SOH>452=500<SOH>448=20140<SOH>452=1<S OH>448=12345<SOH>452=4001<SOH>
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申报响应

字段	取值
Pbu	20140
SetID	301
ReportIndex	1
ReqID	OTT
StepTextLength	137
ExecRptStepText	9=131<SOH>35=U17<SOH>37=2<SOH>150=0<SOH>39=0<SOH>11=OTT 1000001<SOH>41= <SOH>308=600000<SOH>38=1<SOH>747=Z<SOH>8541=10:00:56.402< SOH>103= <SOH>453=2<SOH>448=A000001400<SOH>452=5<SOH>448=20140<S OH>452=1<SOH>

撤单

字段	取值
ReqID	OTT
SecurityID	600000
BizPbu	20140
Reff	OTT1000002
StepTextLength	133
ReqStepText	9=127<SOH>35=F<SOH>11=OTT1000002<SOH>41=OTT1000001<SOH> 48=600000<SOH>522=1<SOH>453=4<SOH>448=A000001400<SOH>45 2=5<SOH>448=888<SOH>452=500<SOH>448=20140<SOH>452=1<SOH >448=12345<SOH>452=4001<SOH>

撤单成功响应

字段	取值
Pbu	20140
SetID	301
ReportIndex	2
ReqID	OTT
StepTextLength	146
ExecRptStepText	9=140<SOH>35=U17<SOH>37= <SOH>150=6<SOH>39=6<SOH>11=OTT1000002<SOH>41=OTT1000001 <SOH>308=600000<SOH>38=1<SOH>747=Z<SOH>8541=10:00:56.402< SOH>103= <SOH>453=2<SOH>448=A000001400<SOH>452=5<SOH>448=20140<S OH>452=1<SOH>

撤单失败响应

字段	取值
Pbu	20140
SetID	301
ReportIndex	3
ReqID	OTT
StepTextLength	126
ExecRptStepText	9=120<SOH>35=9<SOH>37= <SOH>39=8<SOH>11=OTT1000003<SOH>41=OTT1000001<SOH>8541= 16:26:46.978<SOH>102=13430<SOH>434=1<SOH>453=2<SOH>448=A0 00001400<SOH>452=5<SOH>448=20140<SOH>452=1<SOH>

2.2.2.7 OMR 保证金查询

保证金查询

字段	取值
ReqID	OMR
SecurityID	00000000
BizPbu	20224
Reff	OMR0000031
StepTextLength	87
ReqStepText	9=82<SOH>35=CH<SOH>1635=OMR0000031<SOH>453=2<SOH>448=1 00000002024400004 <SOH>452=100<SOH>448=20244<SOH>452=1<SOH>

保证金查询响应（成功）

字段	取值
ReqID	OMR
BizPbu	20224
Reff	OMR0000031
Remark	1
StepTextLength	180
RespStepText	9=174<SOH>35=CJ<SOH>1635=OMR0000031<SOH>102= <SOH>8541=15:00:56.000<SOH>1643=2<SOH>1645=9999999999999.0 0<SOH>1644=22<SOH>1645=9999999998999.00<SOH>1644=101<SOH> >453=2<SOH>448=100000002024400004 <SOH>452=100<SOH>448=20244<SOH>452=1<SOH>

保证金查询响应（失败）

字段	取值
ReqID	OMR
BizPbu	20224
Reff	OMR0000030
Remark	17638
StepTextLength	160
RespStepText	9=154<SOH>35=CJ<SOH>1635=OMR0000030<SOH>102=17638<SOH>8

	541=15:00:56.000<SOH>1643=2<SOH>1645=0.00<SOH>1644=22<SOH> >1645=0.00<SOH>1644=101<SOH>453=2<SOH>448=A000000062 <SOH>452=100<SOH>448=20244<SOH>452=1<SOH>
--	---

2.2.2.8 OQO 期权双边订单

订单申报

字段	取值
ReqID	OQO
SecurityID	10000002
BizPbu	21001
Reff	9JHJJ00051
StepTextLength	171
ReqStepText	9=165<SOH>35=S<SOH>1166=9JHJJ00051<SOH>48=10000002<SOH>5 22=1<SOH>132=0.230<SOH>133=0.240<SOH>134=30<SOH>135=30<S OH>8909=O<SOH>8910=O<SOH>453=4<SOH>448=A000012118<SOH> 452=5<SOH>448=888<SOH>452=500<SOH>448=21001<SOH>452=1<S OH>448=12345<SOH>452=4001<SOH>

申报响应

字段	取值
Pbu	21001
SetID	300
ReportIndex	2
ReqID	OQO
StepTextLength	216
ExecRptStepText	9=210<SOH>35=AJ<SOH>37=2<SOH>150=0<SOH>39=0<SOH>1166=9J HJJ00051<SOH>48=10000002<SOH>522=1<SOH>132=0.2300<SOH>13 3=0.2400<SOH>134=30<SOH>135=30<SOH>8909=O<SOH>8910=O<SO H>300= <SOH>8541=19:43:17.324<SOH>73=2<SOH>41=

	<SOH>151=0<SOH>54=1<SOH>41= <SOH>151=0<SOH>54=2<SOH>453=2<SOH>448=A000012118<SOH>45 2=5<SOH>448=21001<SOH>452=1
--	---

成交回报

字段	取值
Pbu	21001
SetID	300
ReportIndex	6
ReqID	OQO
StepTextLength	230
ExecRptStepText	9=224<SOH>35=U11<SOH>11=9JHJJ00054<SOH>37=8<SOH>17=1<SOH> >48=10000002<SOH>31=0.2600<SOH>32=5<SOH>151=15<SOH>54=1< SOH>77=O<SOH>203= <SOH>8541=19:45:24.154<SOH>42=19:45:24.154<SOH>150=F<SOH>5 22=1<SOH>39=1<SOH>8504=13000.00<SOH>453=4<SOH>448=A00001 2118<SOH>452=5<SOH>448=888<SOH>452=500<SOH>448=21001<SO H>452=1<SOH>448=12345<SOH>452=4001<SOH>

撤单申报

字段	取值
ReqID	OQO
SecurityID	10000002
BizPbu	21001
Reff	9JHJJ00055
StepTextLength	169
ReqStepText	9=163<SOH>35=Z<SOH>1166=9JHJJ00055<SOH>48=10000002<SOH>5 22=1<SOH>132=0.260<SOH>133=0.360<SOH>134=0<SOH>135=0<SOH> >8909=O<SOH>8910=O<SOH>453=4<SOH>448=A000012118<SOH>452 =5<SOH>448=888<SOH>452=500<SOH>448=21001<SOH>452=1<SOH> 448=12345<SOH>452=4001

撤单申报响应（成功：150=6,39=6， 失败：150=8,39=8）

字段	取值
Pbu	21001
SetID	300
ReportIndex	8
ReqID	OQO
StepTextLength	234
ExecRptStepText	9=228<SOH>35=AI<SOH>37= <SOH>150=6<SOH>39=6<SOH>1166=9JHJJ00055<SOH>48=10000002< SOH>522=1<SOH>132=0.2600<SOH>133=0.3600<SOH>134=0<SOH>13 5=0<SOH>8909=O<SOH>8910=O<SOH>300= <SOH>8541=20:08:39.843<SOH>73=2<SOH>41=9JHJJ00054<SOH>151= 15<SOH>54=1<SOH>41=9JHJJ00054<SOH>151=20<SOH>54=2<SOH>45 3=2<SOH>448=A000012118<SOH>452=5<SOH>448=21001<SOH>452= 1<SOH>

2.2.3 申报拒绝消息

字段	取值
ReqID	OTO
BizPbu	20779
Reff	2000000001
Remark	11270

说明：

拒绝消息中根据错误原因不同，Remark 给出不同取值。此处以 11270 表示重复订单拒绝：若订单 A 申报两次，后一次会回应重单拒绝；另外，若两次申报间隔较短，后一笔的重单拒绝会比第一笔的成功响应回报早到。

2.2.4 其他消息

平台状态 PlatformState

字段	取值
PlatformID	3
PlatformState	0

执行报告信息 ExecRptInfo

字段	取值
PlatformID	3
NoGroups	1
→	Pbu 20779
NoGroups	3
→	SetID 300
→	SetID 301
→	SetID 302

分区序号同步 ExecRptIndexSync

字段	取值
Pbu	20779
SetID	300
NextRptIndex	1
Remark	1

分区执行报告结束 ExecRptEndOfStream

字段	取值
Pbu	20779
SetID	300
MaxReportIndex	4

2.3 债券交易 Binary 接口消息示例

示例中仅包含相应消息类型消息体部分，消息头、尾未做展示。

2.3.1 会话消息

OMS 发起的 Logon 消息:

字段	取值
SenderCompID	OMS
TargetCompID	TDGW
HeartBtInt	30
PrtclVersion	1.90
TradeDate	0
QSize	0

TDGW 返回的 Logon 消息:

字段	取值
SenderCompID	TDGW
TargetCompID	OMS
HeartBtInt	30
PrtclVersion	1.90
TradeDate	20130327
QSize	20

TDGW 注销 Logout 消息

字段	取值
SessionStatus	5006
Text	Not Ready

2.3.2 申报与回报消息

2.3.2.1 债券现券竞价交易

新订单申报

字段	取值
BizID	1

BizPbu	88802
ClOrdID	" 8"
SecurityID	"202001 "
Account	"A100000010 "
OwnerType	1
Side	'1'
Price	3500000
OrderQty	15000
OrdType	'2'
TimeInForce	'0'
TransactTime	1359300010223
CreditTag	" "
ClearingFirm	"00123 "
BranchID	" "
UserInfo	123456789abcdefghijklmnopqrstuvw

申报响应

字段	取值
Pbu	13056
SetID	801
ReportIndex	15
BizID	1
ExecType	'0'
BizPbu	88802
ClOrdID	" 8"
SecurityID	"202001 "
Account	"A100000010 "
OwnerType	1
Side	'1'
Price	3500000

OrderQty	15000
LeavesQty	15000
ClxQty	0
OrdType	'2'
TimeInForce	'0'
OrdStatus	'0'
CreditTag	" "
OrigClOrdID	" "
ClearingFirm	"00123 "
BranchID	" "
OrdRejReason	0
OrdCnfmID	"1200801000000007"
OrigOrdCnfmID	" "
TradeDate	20130327
TransactTime	1359300010223
UserInfo	123456789abcdefghijklmnopqrstuvw

成交回报

字段	取值
Pbu	13056
SetID	801
ReportIndex	16
BizID	1
ExecType	'F'
BizPbu	88802
ClOrdID	" 8"
SecurityID	"202001 "
Account	"A100000010 "
OwnerType	1
OrderEntryTime	1359300010223

LastPx	3500000
LastQty	15000
GrossTradeAmt	525000000
Side	'1'
OrderQty	15000
LeavesQty	0
OrdStatus	'2'
CreditTag	" "
ClearingFirm	"00123 "
BranchID	" "
TrdCnfmID	"1200801000000005"
OrdCnfmID	"1200801000000007"
TradeDate	20130327
TransactTime	1359300010223
UserInfo	123456789abcdefghijklmnopqrstuvw

撤单申报

字段	取值
BizID	1
BizPbu	13056
ClOrdID	" 10"
SecurityID	"202001 "
Account	"A100000010 "
OwnerType	1
Side	'1'
OrigClOrdID	" 12"
TransactTime	1400300010223
BranchID	" "
UserInfo	123456789abcdefghijklmnopqrstuvw

撤单失败响应

字段	取值
Pbu	13056
SetID	801
ReportIndex	23
BizID	1
BizPbu	13056
ClOrdID	" 10"
SecurityID	"202001 "
OrigClOrdID	" 12"
BranchID	" "
CxlRejReason	10702
TradeDate	20130327
TransactTime	1400300010223
UserInfo	123456789abcdefghijklmnopqrstuvw

2.3.2.2 债券质押式回购交易

新订单申报

字段	取值
BizID	2
BizPbu	88802
ClOrdID	" 15"
SecurityID	"201000 "
Account	"A100000010 "
OwnerType	1
Side	'2'
Price	3100000
OrderQty	100000
OrdType	'2'
TimeInForce	'0'

TransactTime	1419300010223
CreditTag	" "
ClearingFirm	"00123 "
BranchID	" "
UserInfo	abcdefghijklmnopqrstuvw123456789

申报响应

字段	取值
Pbu	13056
SetID	801
ReportIndex	29
BizID	2
ExecType	'0'
BizPbu	88802
ClOrdID	" 15"
SecurityID	"201000 "
Account	"A100000010 "
OwnerType	1
Side	'2'
Price	3100000
OrderQty	100000
LeavesQty	100000
ClxQty	0
OrdType	'2'
TimeInForce	'0'
OrdStatus	'0'
CreditTag	" "
OrigClOrdID	" "
ClearingFirm	"00123 "
BranchID	" "

OrdRejReason	0
OrdCnfmID	"120080100000013"
OrigOrdCnfmID	" "
TradeDate	20130327
TransactTime	1419300010223
UserInfo	abcdefghijklmnopqrstuvw123456789

成交回報

字段	取值
Pbu	13056
SetID	801
ReportIndex	30
BizID	2
ExecType	'F'
BizPbu	88802
ClOrdID	" 15"
SecurityID	"201000 "
Account	"A100000010 "
OwnerType	1
OrderEntryTime	1419300010223
LastPx	3200000
LastQty	100000
GrossTradeAmt	10000000000
Side	'2'
OrderQty	100000
LeavesQty	0
OrdStatus	'2'
CreditTag	" "
ClearingFirm	"00123 "
BranchID	" "

TrdCnfmID	"120080100000007"
OrdCnfmID	"120080100000013"
TradeDate	20130327
TransactTime	1419300010223
UserInfo	abcdefghijklmnopqrstuvw123456789

撤单申报

字段	取值
BizID	2
BizPbu	88802
ClOrdID	" 18"
SecurityID	"201000 "
Account	"A100000011 "
OwnerType	1
Side	'1'
OrigClOrdID	" 16"
TransactTime	1430300010223
BranchID	" "
UserInfo	abcdefghijklmnopqrstuvw123456789

撤单成功响应

字段	取值
Pbu	13056
SetID	801
ReportIndex	31
BizID	2
ExecType	'4'
BizPbu	88802
ClOrdID	" 18"
SecurityID	"201000 "
Account	"A100000011 "

OwnerType	1
Side	'1'
Price	3200000
OrderQty	100000
LeavesQty	0
CxlQty	100000
OrdType	'2'
TimeInForce	'0'
OrdStatus	'4'
CreditTag	" "
OrigClOrdID	" 16"
ClearingFirm	"00123 "
BranchID	" "
OrdRejReason	0
OrdCnfmID	"1200801000000015"
OrigOrdCnfmID	"1200801000000014"
TradeDate	20130327
TransactTime	1430300010223
UserInfo	abcdefghijklmnopqrstuvw123456789

撤单失败响应

字段	取值
Pbu	13056
SetID	801
ReportIndex	32
BizID	2
BizPbu	88802
ClOrdID	" 19"
SecurityID	"201000 "

OrigClOrdID	" 16"
BranchID	" "
CxlRejReason	13430
TradeDate	20130327
TransactTime	1430300010223
UserInfo	abcdefghijklmnopqrstuvw123456789

2.3.3 申报拒绝消息

字段	取值
BizID	1
BizPbu	88802
ClOrdID	" 18"
SecurityID	"201000 "
OrdRejReason	11270
TradeDate	20130327
TransactTime	1431300010223
UserInfo	abcdefghijklmnopqrstuvw123456789

2.3.4 其他消息

平台状态 PlatformState

字段	取值
PlatformID	2
PlatformState	0

执行报告信息 ExecRptInfo

字段	取值
PlatformID	2
NoGroups	1
→	Pbu 13056

NoGroups		1
→	SetID	801

分区序号同步 ExecRptSync

字段		取值
NoGroups		1
→	Pbu	13056
→	SetID	801
→	BeginReportIndex	1

分区序号同步响应 ExecRptSyncRsp

字段		取值
NoGroups		1
→	Pbu	13056
→	SetID	801
→	BeginReportIndex	1
→	EndReportIndex	888
→	RejReason	0
→	Text	""

分区执行报告结束 ExecRptEndOfStream

字段		取值
Pbu		13056
SetID		801
EndReportIndex		999

2.4 债券交易 Step 接口消息示例

示例中包含完整 Step 消息，包含消息头、尾。

2.4.1 会话消息

OMS 发起的 Logon 消息

```
8=FIXT. 1. 1<SOH>9=126<SOH>35=A<SOH>49=OMS<SOH>56=TDGW<SOH>34=10<SOH>52=20210413-  
09:38:58. 751<SOH>347=US-ASCII<SOH>98=0<SOH>108=50<SOH>141=N<SOH>789=5<SOH>1137=  
9<SOH>1407=124<SOH>1408=STEP1. 20_SH_1. 90<SOH>10=067<SOH>
```

TDGW 返回的 Logon 消息

```
8=FIXT. 1. 1<SOH>9=126<SOH>35=A<SOH>49=TDGW<SOH>56=OMS<SOH>34=5<SOH>52=20210413-0  
9:38:58. 776<SOH>347=US-ASCII<SOH>98=0<SOH>108=50<SOH>141=N<SOH>789=11<SOH>1137=  
9<SOH>1407=124<SOH>1408=STEP1. 20_SH_1. 90<SOH>10=075<SOH>
```

TDGW 注销 Logout 消息

```
8=FIXT. 1. 1<SOH>9=83<SOH>35=5<SOH>49=TDGW<SOH>56=OMS<SOH>34=5<SOH>52=20200929-21  
:00:07. 275<SOH>347=US-ASCII<SOH>1409=0<SOH>58=NormalLogout<SOH>10=055<SOH>
```

TDGW 心跳消息

```
8=FIXT. 1. 1<SOH>9=60<SOH>35=0<SOH>49=TDGW<SOH>56=OMS<SOH>34=4<SOH>52=20200929-20  
:57:22. 272<SOH>347=US-ASCII<SOH>10=103<SOH>
```

2.4.2 申报与回报消息

2.4.2.1 债券现券竞价交易

新订单申报

8=FIXT. 1. 1<SOH>9=260<SOH>35=D<SOH>49=OMS<SOH>56=TDGW<SOH>34=13<SOH>52=20210225-
17:52:07. 281<SOH>347=US-ASCII<SOH>1180=1<SOH>11=A1008<SOH>48=202001<SOH>522=1<S
OH>54=1<SOH>44=35. 00000<SOH>38=15. 000<SOH>40=2<SOH>59=0<SOH>60=1359300010223<SO
H>58=123456789abcdefghi jklmnopqrstuvw<SOH>453=4<SOH>448=A100000010<SOH>452=5<SO
H>448=88802<SOH>452=1<SOH>448=
<SOH>452=4001<SOH>448=00123<SOH>452=4<SOH>10=219<SOH>

申报响应-成功

8=FIXT. 1. 1<SOH>9=348<SOH>35=8<SOH>49=TDGW<SOH>56=OMS<SOH>34=9<SOH>52=20210413-0
9:21:37. 211<SOH>347=US-ASCII<SOH>10197=801<SOH>10179=1<SOH>1180=1<SOH>150=0<SOH
>11=A1008<SOH>48=202001<SOH>522=1<SOH>54=1<SOH>44=35. 00000<SOH>38=15. 000<SOH>15
1=15. 000<SOH>40=2<SOH>59=0<SOH>39=0<SOH>37=1200801000000001<SOH>75=20190826<SOH
>60=0845543400000<SOH>58=123456789abcdefghi jklmnopqrstuvw<SOH>453=5<SOH>448=A10
0000010<SOH>452=5<SOH>448=88802<SOH>452=17<SOH>448=88802<SOH>452=1<SOH>448=
<SOH>452=4001<SOH>448=00123<SOH>452=4<SOH>10=237<SOH>

申报响应-拒单

8=FIXT. 1. 1<SOH>9=343<SOH>35=8<SOH>49=TDGW<SOH>56=OMS<SOH>34=10<SOH>52=20210413-
09:21:37. 213<SOH>347=US-ASCII<SOH>10197=801<SOH>10179=2<SOH>1180=1<SOH>150=8<SO
H>11=A1010<SOH>48=202001<SOH>522=1<SOH>54=2<SOH>44=34. 00000<SOH>38=15. 000<SOH>1
51=0. 000<SOH>40=2<SOH>59=0<SOH>39=8<SOH>103=11050<SOH>37=
<SOH>75=20190826<SOH>60=0857141700000<SOH>58=123456789abcdefghi jklmnopqrstuvw<S
OH>453=5<SOH>448=A100000010<SOH>452=5<SOH>448=88802<SOH>452=17<SOH>448=88802<SO
H>452=1<SOH>448= <SOH>452=4001<SOH>448=00123<SOH>452=4<SOH>10=194<SOH>

成交回报

8=FIXT. 1. 1<SOH>9=403<SOH>35=8<SOH>49=TDGW<SOH>56=OMS<SOH>34=13<SOH>52=20210413-
09:22:39.461<SOH>347=US-ASCII<SOH>10197=801<SOH>10179=4<SOH>1180=1<SOH>150=F<SO
>11=A1008<SOH>48=202001<SOH>522=1<SOH>54=1<SOH>8500=0845543400000<SOH>38=15.00
0<SOH>151=0.000<SOH>31=35.00000<SOH>32=15.000<SOH>8504=5250.00000<SOH>39=2<SOH>
17=1200801000000001<SOH>37=1200801000000001<SOH>75=20190826<SOH>60=092232050000
0<SOH>58=123456789abcdefghijklmnopqrstuvw<SOH>453=5<SOH>448=A100000010<SOH>452=
5<SOH>448=88802<SOH>452=17<SOH>448=88802<SOH>452=1<SOH>448=
<SOH>452=4001<SOH>448=00123<SOH>452=4<SOH>10=080<SOH>

撤单申报

8=FIXT. 1. 1<SOH>9=200<SOH>35=F<SOH>49=OMS<SOH>56=TDGW<SOH>34=30<SOH>52=20210224-
10:51:21.171<SOH>347=US-ASCII<SOH>1180=1<SOH>11=A2040<SOH>48=202001<SOH>522=1<S
>OH>54=1<SOH>41=A2020<SOH>60=1359500010223<SOH>58=12345654321<SOH>453=3<SOH>448=
A100000010<SOH>452=5<SOH>448=88802<SOH>452=1<SOH>448=
<SOH>452=4001<SOH>10=134<SOH>

撤单响应-成功

8=FIXT. 1. 1<SOH>9=369<SOH>35=8<SOH>49=TDGW<SOH>56=OMS<SOH>34=24<SOH>52=20210413-
09:27:10.878<SOH>347=US-ASCII<SOH>10197=801<SOH>10179=11<SOH>1180=1<SOH>150=4<S
>OH>11=A2040<SOH>48=202001<SOH>522=1<SOH>54=1<SOH>44=35.00000<SOH>38=25.000<SOH>
151=0.000<SOH>84=10.000<SOH>40=2<SOH>59=0<SOH>39=4<SOH>41=A2020<SOH>37=12008010
00000005<SOH>1080=1200801000000003<SOH>75=20190826<SOH>60=0927034600000<SOH>58=
12345654321<SOH>453=5<SOH>448=A100000010<SOH>452=5<SOH>448=88802<SOH>452=17<SOH
>448=88802<SOH>452=1<SOH>448=
<SOH>452=4001<SOH>448=00123<SOH>452=4<SOH>10=090<SOH>

撤单失败响应

8=FIXT. 1. 1<SOH>9=226<SOH>35=9<SOH>49=TDGW<SOH>56=OMS<SOH>34=32<SOH>52=20210224-
10:51:44. 249<SOH>347=US-ASCII<SOH>10197=801<SOH>10179=10<SOH>1180=1<SOH>11=A205
0<SOH>48=202001<SOH>41=A2020<SOH>75=20190826<SOH>60=1051439331692<SOH>103=13430
<SOH>58=12345654321<SOH>453=3<SOH>448=88802<SOH>452=17<SOH>448=88802<SOH>452=1<
SOH>448= <SOH>452=4001<SOH>10=150<SOH>

2.4.2.2 债券质押式回购交易

新订单申报

8=FIXT. 1. 1<SOH>9=262<SOH>35=D<SOH>49=OMS<SOH>56=TDGW<SOH>34=36<SOH>52=20210224-
10:53:56. 214<SOH>347=US-ASCII<SOH>1180=2<SOH>11=B10020<SOH>48=201000<SOH>522=1<
SOH>54=2<SOH>44=31. 00000<SOH>38=100. 000<SOH>40=2<SOH>59=0<SOH>60=1419500010223<
SOH>58=abcdefghijklmnpqrstuvw123456789<SOH>453=4<SOH>448=A100000010<SOH>452=5<
SOH>448=88802<SOH>452=1<SOH>448=
<SOH>452=4001<SOH>448=00123<SOH>452=4<SOH>10=044<SOH>

申报响应-成功

8=FIXT. 1. 1<SOH>9=353<SOH>35=8<SOH>49=TDGW<SOH>56=OMS<SOH>34=24<SOH>52=20210413-
09:38:59. 124<SOH>347=US-ASCII<SOH>10197=801<SOH>10179=16<SOH>1180=2<SOH>150=0<S
OH>11=B10020<SOH>48=201000<SOH>522=1<SOH>54=2<SOH>44=31. 00000<SOH>38=100. 000<S
OH>151=100. 000<SOH>40=2<SOH>59=0<SOH>39=0<SOH>37=1200801000000007<SOH>75=2019082
6<SOH>60=0931522600000<SOH>58=abcdefghijklmnpqrstuvw123456789<SOH>453=5<SOH>44
8=A100000010<SOH>452=5<SOH>448=88802<SOH>452=17<SOH>448=88802<SOH>452=1<SOH>448
= <SOH>452=4001<SOH>448=00123<SOH>452=4<SOH>10=217<SOH>

申报响应-拒单

8=FIXT. 1. 1<SOH>9=346<SOH>35=8<SOH>49=TDGW<SOH>56=OMS<SOH>34=27<SOH>52=20210413-
09:38:59. 127<SOH>347=US-ASCII<SOH>10197=801<SOH>10179=19<SOH>1180=2<SOH>150=8<S
OH>11=B10011<SOH>48=201000<SOH>522=1<SOH>54=3<SOH>44=32. 00000<SOH>38=100. 000<S
OH>151=0. 000<SOH>40=2<SOH>59=0<SOH>39=8<SOH>103=19036<SOH>37=
<SOH>75=20190826<SOH>60=0933100800000<SOH>58=abcdefghijklmnpqrstuvw123456789<S

OH>453=5<SOH>448=A100000011<SOH>452=5<SOH>448=88802<SOH>452=17<SOH>448=88802<SOH>
H>452=1<SOH>448= <SOH>452=4001<SOH>448=00123<SOH>452=4<SOH>10=116<SOH>

成交回报

8=FIXT. 1. 1<SOH>9=409<SOH>35=8<SOH>49=TDGW<SOH>56=OMS<SOH>34=26<SOH>52=20210413-
09:38:59. 126<SOH>347=US-ASCII<SOH>10197=801<SOH>10179=18<SOH>1180=2<SOH>150=F<S
OH>11=B10020<SOH>48=201000<SOH>522=1<SOH>54=2<SOH>8500=0931522600000<SOH>38=100
. 000<SOH>151=0. 000<SOH>31=32. 00000<SOH>32=100. 000<SOH>8504=100000. 00000<SOH>39=
2<SOH>17=1200801000000003<SOH>37=1200801000000007<SOH>75=20190826<SOH>60=093152
2600000<SOH>58=abcdefghi jklmnopqrstuvwxyz123456789<SOH>453=5<SOH>448=A100000010<SO
H>452=5<SOH>448=88802<SOH>452=17<SOH>448=88802<SOH>452=1<SOH>448=
<SOH>452=4001<SOH>448=00123<SOH>452=4<SOH>10=113<SOH>

撤单申报

8=FIXT. 1. 1<SOH>9=199<SOH>35=F<SOH>49=OMS<SOH>56=TDGW<SOH>34=40<SOH>52=20210224-
10:56:01. 165<SOH>347=US-ASCII<SOH>1180=2<SOH>11=B10040<SOH>48=201000<SOH>522=1<
SOH>54=1<SOH>41=B10030<SOH>60=1430500010223<SOH>58=99999999<SOH>453=3<SOH>448=A
100000011<SOH>452=5<SOH>448=88802<SOH>452=1<SOH>448=
<SOH>452=4001<SOH>10=137<SOH>

撤单成功响应

8=FIXT. 1. 1<SOH>9=370<SOH>35=8<SOH>49=TDGW<SOH>56=OMS<SOH>34=39<SOH>52=20210413-
09:34:07. 712<SOH>347=US-ASCII<SOH>10197=801<SOH>10179=21<SOH>1180=2<SOH>150=4<S
OH>11=B10040<SOH>48=201000<SOH>522=1<SOH>54=1<SOH>44=32. 00000<SOH>38=100. 000<S
H>151=0. 000<SOH>84=100. 000<SOH>40=2<SOH>59=0<SOH>39=4<SOH>41=B10030<SOH>37=1200
801000000009<SOH>1080=1200801000000008<SOH>75=20190826<SOH>60=0934002700000<SOH
>58=99999999<SOH>453=5<SOH>448=A100000011<SOH>452=5<SOH>448=88802<SOH>452=17<SO


```
H>448=88802<SOH>452=1<SOH>448=  
<SOH>452=4001<SOH>448=00123<SOH>452=4<SOH>10=159<SOH>
```

撤单失败响应

```
8=FIXT. 1. 1<SOH>9=225<SOH>35=9<SOH>49=TDGW<SOH>56=OMS<SOH>34=44<SOH>52=20210224-  
10:56:19.333<SOH>347=US-ASCII<SOH>10197=801<SOH>10179=19<SOH>1180=2<SOH>11=B100  
50<SOH>48=201000<SOH>41=B10030<SOH>75=20190826<SOH>60=1056192168630<SOH>103=134  
30<SOH>58=99999999<SOH>453=3<SOH>448=88802<SOH>452=17<SOH>448=88802<SOH>452=1<S  
OH>448= <SOH>452=4001<SOH>10=151<SOH>
```

2.4.3 申报拒绝消息

```
8=FIXT. 1. 1<SOH>9=189<SOH>35=j<SOH>49=TDGW<SOH>56=OMS<SOH>34=13<SOH>52=20210224-  
10:41:09.744<SOH>347=US-ASCII<SOH>1180=1<SOH>11=1008<SOH>48=202001<SOH>103=1127  
0<SOH>75=20190826<SOH>60=1040523079399<SOH>58=123456789abcdefghijklmnopqrstuvw<  
SOH>453=1<SOH>448=88802<SOH>452=1<SOH>10=008<SOH>
```

2.4.4 其他消息

平台状态 PlatformState

```
8=FIXT. 1. 1<SOH>9=79<SOH>35=U109<SOH>49=TDGW<SOH>56=OMS<SOH>34=2<SOH>52=20200930  
-11:31:30.631<SOH>347=US-ASCII<SOH>10180=2<SOH>10181=2<SOH>10=241<SOH>
```

执行报告信息 ExecRptInfo

```
8=FIXT. 1. 1<SOH>9=120<SOH>35=U108<SOH>49=TDGW<SOH>56=OMS<SOH>34=7<SOH>52=2021011
4-09:19:48. 148<SOH>347=US-ASCII<SOH>10180=2<SOH>8561=1<SOH>8560=88802<SOH>10196
=2<SOH>10197=801<SOH>10197=802<SOH>10=067<SOH>
```

分区序号同步 ExecRptSync

```
8=FIXT. 1. 1<SOH>9=128<SOH>35=U106<SOH>49=OMS<SOH>56=TDGW<SOH>34=11<SOH>52=202101
14-09:52:36. 513<SOH>347=US-ASCII<SOH>10196=2<SOH>8560=88802<SOH>10197=801<SOH>8
562=1<SOH>8560=88802<SOH>10197=802<SOH>8562=1<SOH>10=096<SOH>
```

分区序号同步响应 ExecRptSyncRsp

```
8=FIXT. 1. 1<SOH>9=166<SOH>35=U107<SOH>49=TDGW<SOH>56=OMS<SOH>34=8<SOH>52=2021011
4-09:52:36. 525<SOH>347=US-ASCII<SOH>10196=2<SOH>8560=88802<SOH>10197=801<SOH>85
62=1<SOH>8563=0<SOH>103=0<SOH>58=
<SOH>8560=88802<SOH>10197=802<SOH>8562=1<SOH>8563=0<SOH>103=0<SOH>58=
<SOH>10=094<SOH>
```

分区执行报告结束 ExecRptEndOfStream

```
8=FIXT. 1. 1<SOH>9=89<SOH>35=U110<SOH>49=TDGW<SOH>56=OMS<SOH>34=5<SOH>52=20200930
-13:33:10. 642<SOH>347=US-ASCII<SOH>8560=88802<SOH>10197=801<SOH>8563=1<SOH>10=0
67<SOH>
```

2.5 竞价交易 Binary 接口消息示例

示例中仅包含相应消息类型消息体部分，消息头、尾未做展示。

2.5.1 会话消息

OMS 发起的 Logon 消息：

字段	取值
----	----

SenderCompID	OMS
TargetCompID	TDGW
HeartBtInt	30
PrtclVersion	0.10
TradeDate	0
QSize	0

TDGW 返回的 Logon 消息:

字段	取值
SenderCompID	TDGW
TargetCompID	OMS
HeartBtInt	30
PrtclVersion	0.10
TradeDate	20070312
QSize	20

TDGW 注销 Logout 消息

字段	取值
SessionStatus	5006
Text	Not Ready

2.5.2 应用消息-新订单

1. 接口规格说明书中数据类型取值填写说明，详情可参考消息示例。

字段	类型	取值填写说明
price	N13(5)	填写值需注意实际精度。如价格为固定值 1 时，应填写 100000
quantity	N15(3)	填写值需注意实际精度。如数量为固定值 1 时，应填写 1000

2. A 股和 B 股订单申报要素一致，通过填写各自 SecurityID、BizPbu、Account 区分。交易网关软件同时支持 A 股和 B 股申报，不再额外区分。消息示例中以现货竞价交易为例，其他业务类型同理。

2.5.2.1 A 股现货竞价交易

新订单申报

字段	取值
BizID	100010
BizPbu	20130
ClOrdID	"1001000001"
SecurityID	"600000"
Account	"A277303015"
OwnerType	0
Side	'1'
Price	2336000
OrderQty	1000000
OrdType	'2'
TimeInForce	'0'
TransactTime	1359300010223
CreditTag	""
ClearingFirm	""
BranchID	"36855"
UserInfo	"lv"

申报响应

字段	取值
Pbu	20130
SetID	2
ReportIndex	1
BizID	100010
ExecType	'0'
BizPbu	20130
ClOrdID	"1000100001"

SecurityID	"600000"
Account	"A277303015"
OwnerType	0
Side	'1'
Price	2336000
OrderQty	1000000
LeavesQty	1000000
ClxQty	0
OrdType	'2'
TimeInForce	'0'
OrdStatus	'0'
CreditTag	""
OrigClOrdID	""
ClearingFirm	""
BranchID	"36855"
OrdRejReason	0
OrdCnfmID	" 0710002000000001"
OrigOrdCnfmID	""
TradeDate	20070312
TransactTime	1359300010223
UserInfo	"lv"

成交回报

字段	取值
Pbu	20130
SetID	2
ReportIndex	4
BizID	100010
ExecType	'F'
BizPbu	20130

ClOrdID	"1000100001"
SecurityID	"600000"
Account	"A277303015"
OwnerType	0
OrderEntryTime	1359300010223
LastPx	2336000
LastQty	1000000
GrossTradeAmt	2336000000
Side	'1'
OrderQty	1000000
LeavesQty	0
OrdStatus	'2'
CreditTag	""
ClearingFirm	""
BranchID	"36855"
TrdCnfmID	"0000000000000001"
OrdCnfmID	"0710002000000001"
TradeDate	20070312
TransactTime	1359300010223
UserInfo	"lv"

撤单申报

字段	取值
BizID	100010
BizPbu	20130
ClOrdID	"C000000002"
SecurityID	"600000"
Account	" A277303015"
OwnerType	0
Side	'2'

OrigClOrdID	"1000100012"
TransactTime	1400300010223
BranchID	""
UserInfo	"99999999 "

撤单成功响应

字段	取值
Pbu	20130
SetID	2
ReportIndex	11
BizID	100010
ExecType	'4'
BizPbu	20130
ClOrdID	"C000000002"
SecurityID	"600000"
Account	"A277303015"
OwnerType	0
Side	'2'
Price	2336000
OrderQty	2000000
LeavesQty	0
CxlQty	1000000
OrdType	"2"
TimeInForce	'0'
OrdStatus	'4'
CreditTag	""
OrigClOrdID	"1000100012"
ClearingFirm	" "
BranchID	""
OrdRejReason	0

OrdCnfmID	"0000000000000000"
OrigOrdCnfmID	""
TradeDate	2007012
TransactTime	1430300010223
UserInfo	"99999999"

撤单失败响应

字段	取值
Pbu	20130
SetID	2
ReportIndex	12
BizID	100010
BizPbu	20130
ClOrdID	"C000000003"
SecurityID	"600000"
OrigClOrdID	"1000100001"
BranchID	"36855"
CxlRejReason	13430
TradeDate	20070312
TransactTime	1400300010223
UserInfo	"99999999"

2.5.2.2 B 股现货竞价交易

新订单申报

字段	取值
BizID	100010
BizPbu	90020
ClOrdID	"B010000010"
SecurityID	"900909"
Account	"C108560770"

OwnerType	0
Side	'1'
Price	48200
OrderQty	2000000
OrdType	'2'
TimeInForce	'0'
TransactTime	1718050000000
CreditTag	""
ClearingFirm	""
BranchID	"65534"
UserInfo	"lv"

申报响应

字段	取值
Pbu	13002
SetID	20
ReportIndex	7
BizID	100010
ExecType	'0'
BizPbu	90020
ClOrdID	"B010000010"
SecurityID	"900909"
Account	"C108560770"
OwnerType	0
Side	'1'
Price	48200
OrderQty	2000000
LeavesQty	0
ClxQty	0
OrdType	'2'

TimeInForce	'0'
OrdStatus	'0'
CreditTag	""
OrigClOrdID	""
ClearingFirm	"00136"
BranchID	"65534"
OrdRejReason	0
OrdCnfmID	"0710020000000002"
OrigOrdCnfmID	""
TradeDate	20070312
TransactTime	1715049639655
UserInfo	"lv"

2.5.2.3 发行

新订单申报

字段	取值
BizID	300010
BizPbu	22973
ClOrdID	"3000100042"
SecurityID	"510703"
Account	"A236047333"
OwnerType	0
Side	'1'
Price	100000
OrderQty	1000000
OrdType	'1'
TimeInForce	'0'
TransactTime	1718050000000
CreditTag	""

ClearingFirm	""
BranchID	"36855"
UserInfo	"lv"

申报响应

字段	取值
Pbu	22973
SetID	991
ReportIndex	9
BizID	300010
ExecType	'0'
BizPbu	22973
ClOrdID	"3000100042"
SecurityID	"510703"
Account	"A236047333"
OwnerType	0
Side	'1'
Price	100000
OrderQty	1000000
LeavesQty	0
ClxQty	0
OrdType	"
TimeInForce	'0'
OrdStatus	'0'
CreditTag	""
OrigClOrdID	""
ClearingFirm	""
BranchID	"36855"
OrdRejReason	0
OrdCfmID	"0710991200000001"

OrigOrdCnfmID	""
TradeDate	20070312
TransactTime	1105373618130
UserInfo	"lv"

撤单申报

字段	取值
BizID	300010
BizPbu	22973
ClOrdID	"3000100122"
SecurityID	"510703"
Account	"A236047333"
OwnerType	0
Side	'1'
OrigClOrdID	"3000100102"
TransactTime	1400300010223
BranchID	""
UserInfo	"99999999"

撤单成功响应

字段	取值
Pbu	22973
SetID	991
ReportIndex	13
BizID	300010
ExecType	'4'
BizPbu	22973
ClOrdID	"3000100102"
SecurityID	"510703"
Account	"A236047333"
OwnerType	0

Side	'1'
Price	100000
OrderQty	1000000
LeavesQty	0
CxlQty	0
OrdType	""
TimeInForce	'0'
OrdStatus	'4'
CreditTag	""
OrigClOrdID	"3000100102"
ClearingFirm	""
BranchID	"36855"
OrdRejReason	0
OrdCnfmID	"0000000000000000"
OrigOrdCnfmID	""
TradeDate	20070312
TransactTime	1119245283530
UserInfo	"lv"

撤单失败响应

字段	取值
Pbu	22973
SetID	991
ReportIndex	14
BizID	300010
BizPbu	22973
ClOrdID	"3000100142"
SecurityID	"510703"
OrigClOrdID	"3000100102"
BranchID	""

CxlRejReason	13430
TradeDate	20070312
TransactTime	1120218691820
UserInfo	"99999999"

2.5.2.4 配股/科创板配售

新订单申报

字段	取值
BizID	300020
BizPbu	22973
ClOrdID	"3000200042"
SecurityID	"700601"
Account	"A236047333"
OwnerType	0
Side	'2'
Price	266000
OrderQty	500000
OrdType	'1'
TimeInForce	'0'
TransactTime	1718050000000
CreditTag	""
ClearingFirm	""
BranchID	"36855"
UserInfo	"lv"

申报响应

字段	取值
Pbu	22973
SetID	991
ReportIndex	1

BizID	300020
ExecType	'0'
BizPbu	22973
ClOrdID	"3000200042"
SecurityID	"700601"
Account	"A236047333"
OwnerType	0
Side	'2'
Price	266000
OrderQty	500000
LeavesQty	0
ClxQty	0
OrdType	"
TimeInForce	'0'
OrdStatus	'0'
CreditTag	""
OrigClOrdID	""
ClearingFirm	""
BranchID	"36855"
OrdRejReason	0
OrdCnfmID	"0710991900000001"
OrigOrdCnfmID	""
TradeDate	20070312
TransactTime	959014748690
UserInfo	"lv"

成交回报

字段	取值
Pbu	22973
SetID	991

ReportIndex	2
BizID	300020
ExecType	'F'
BizPbu	22973
ClOrdID	"3000200042"
SecurityID	"700601"
Account	"A236047333"
OwnerType	0
OrderEntryTime	959014748690
LastPx	266000
LastQty	500000
GrossTradeAmt	133000000
Side	'2'
OrderQty	500000
LeavesQty	0
OrdStatus	'2'
CreditTag	""
ClearingFirm	""
BranchID	"36855"
TrdCnfmID	"0000000000000001"
OrdCnfmID	"0710991900000001"
TradeDate	20070312
TransactTime	959014748690
UserInfo	"lv"

2.5.2.5 开放式基金转托管

新订单申报

字段	取值
BizID	300060

BizPbu	23429
ClOrdID	"3000600042"
SecurityID	"522001"
Account	"A100000109"
OwnerType	0
Side	'2'
Price	100000
OrderQty	123000
OrdType	'1'
TimeInForce	'0'
TransactTime	1718050000000
CreditTag	""
ClearingFirm	""
BranchID	"12345"
UserInfo	"lv"
Custodian	"456"

申报响应

字段	取值
Pbu	23429
SetID	991
ReportIndex	1
BizID	300060
ExecType	'0'
BizPbu	23429
ClOrdID	"3000600042"
SecurityID	"522001"
Account	"A100000109"
OwnerType	0
Side	'2'

Price	100000
OrderQty	123000
LeavesQty	0
ClxQty	0
OrdType	' '
TimeInForce	'0'
OrdStatus	'0'
CreditTag	''''
OrigClOrdID	''''
ClearingFirm	''''
BranchID	"12345"
OrdRejReason	0
OrdCnfmID	"0730991900000001"
OrigOrdCnfmID	''''
TradeDate	20070314
TransactTime	1114453403663
UserInfo	"lv"
Custodian	"456"

撤单申报

字段	取值
BizID	300060
BizPbu	23429
ClOrdID	"3000600122"
SecurityID	"522001"
Account	"A100000109"
OwnerType	1
Side	'2'
OrigClOrdID	"3000600102"
TransactTime	1400300010223

BranchID	""
UserInfo	"99999999"

撤单成功响应

字段	取值
Pbu	23429
SetID	991
ReportIndex	4
BizID	300060
ExecType	'4'
BizPbu	23429
ClOrdID	"3000600122"
SecurityID	"522001"
Account	"A100000109"
OwnerType	0
Side	'2'
Price	100000
OrderQty	123000
LeavesQty	0
CxlQty	0
OrdType	""
TimeInForce	'0'
OrdStatus	'4'
CreditTag	""
OrigClOrdID	"3000600102"
ClearingFirm	""
BranchID	"12345"
OrdRejReason	0
OrdCfmID	"0000000000000000"
OrigOrdCfmID	""

TradeDate	20070314
TransactTime	1119137143021
UserInfo	"99999999"
Custodian	"456"

撤单失败响应

字段	取值
Pbu	23429
SetID	991
ReportIndex	5
BizID	300060
BizPbu	23429
ClOrdID	"3000600142"
SecurityID	"522001"
OrigClOrdID	"3000600102"
BranchID	""
CxlRejReason	13430
TradeDate	20070314
TransactTime	1119575561260
UserInfo	"99999999"

2.5.2.6 开放式基金分红设置

新订单申报

字段	取值
BizID	300070
BizPbu	23429
ClOrdID	"3000700042"
SecurityID	"523003"
Account	"A100000109"
OwnerType	0

Side	'1'
Price	100000
OrderQty	1000
OrdType	'1'
TimeInForce	'0'
TransactTime	1718050000000
CreditTag	""
ClearingFirm	""
BranchID	"36855"
UserInfo	"lv"
DividendSelect	'U'

申报响应

字段	取值
Pbu	23429
SetID	991
ReportIndex	20
BizID	300070
ExecType	'0'
BizPbu	23429
ClOrdID	"3000700042"
SecurityID	"523003"
Account	"A100000109"
OwnerType	0
Side	'1'
Price	100000
OrderQty	1000
LeavesQty	0
ClxQty	0
OrdType	"

TimeInForce	'0'
OrdStatus	'0'
CreditTag	""
OrigClOrdID	""
ClearingFirm	""
BranchID	"36855"
OrdRejReason	0
OrdCnfmID	"0710991900000007"
OrigOrdCnfmID	""
TradeDate	20070312
TransactTime	1709491868171
UserInfo	"lv"
DividendSelect	'U'

撤单申报

字段	取值
BizID	300070
BizPbu	23429
ClOrdID	"3000700122"
SecurityID	"523003"
Account	"A100000109"
OwnerType	1
Side	'1'
OrigClOrdID	"3000700102"
TransactTime	1400300010223
BranchID	""
UserInfo	"99999999"

撤单成功响应

字段	取值
Pbu	23429

SetID	991
ReportIndex	23
BizID	300070
ExecType	'4'
BizPbu	23429
ClOrdID	"3000700122"
SecurityID	"523003"
Account	"A100000109"
OwnerType	0
Side	'1'
Price	100000
OrderQty	1000
LeavesQty	0
CxlQty	0
OrdType	""
TimeInForce	'0'
OrdStatus	'4'
CreditTag	""
OrigClOrdID	"3000700102"
ClearingFirm	""
BranchID	"36855"
OrdRejReason	0
OrdCfmID	"0000000000000000"
OrigOrdCfmID	""
TradeDate	2007012
TransactTime	1744025407369
UserInfo	"99999999"
DividendSelect	'U'

撤单失败响应

字段	取值
Pbu	23429
SetID	991
ReportIndex	24
BizID	300070
BizPbu	23429
ClOrdID	"3000700142"
SecurityID	"523003"
OrigClOrdID	"3000700102"
BranchID	""
CxlRejReason	13430
TradeDate	20070312
TransactTime	1744573525210
UserInfo	"99999999"

2.5.2.7 开放式基金转换

新订单申报

字段	取值
BizID	300080
BizPbu	23429
ClOrdID	"3000800043"
SecurityID	"524300"
Account	"A100000109"
OwnerType	0
Side	'2'
Price	100000
OrderQty	1000000
OrdType	'2'
TimeInForce	'0'

TransactTime	1718050000000
CreditTag	"XY"
ClearingFirm	""
BranchID	"36855"
UserInfo	"lv"
DestSecurity	"519300"

申报响应

字段	取值
Pbu	23429
SetID	991
ReportIndex	2
BizID	300080
ExecType	'0'
BizPbu	23429
ClOrdID	"3000800042"
SecurityID	"524300"
Account	"A100000109"
OwnerType	0
Side	'2'
Price	100000
OrderQty	1000000
LeavesQty	0
ClxQty	0
OrdType	' '
TimeInForce	'0'
OrdStatus	'0'
CreditTag	""
OrigClOrdID	" "
ClearingFirm	""

BranchID	"36855"
OrdRejReason	0
OrdCnfmID	"0730991900000001"
OrigOrdCnfmID	""
TradeDate	20070314
TransactTime	949536350671
UserInfo	"lv"
DestSecurity	"519300"

撤单申报

字段	取值
BizID	300080
BizPbu	23429
ClOrdID	"3000800122"
SecurityID	"524300"
Account	"A100000109"
OwnerType	1
Side	'2'
OrigClOrdID	"3000800102"
TransactTime	1430500010223
BranchID	""
UserInfo	"99999999"

撤单成功响应

字段	取值
Pbu	23429
SetID	991
ReportIndex	5
BizID	300080
ExecType	'4'
BizPbu	23429

ClOrdID	"3000800122"
SecurityID	"524300"
Account	"A100000109"
OwnerType	0
Side	'2'
Price	100000
OrderQty	1000000
LeavesQty	0
CxlQty	0
OrdType	""
TimeInForce	'0'
OrdStatus	'4'
CreditTag	""
OrigClOrdID	"3000800102"
ClearingFirm	""
BranchID	"36855"
OrdRejReason	0
OrdCnfmID	"0000000000000000"
OrigOrdCnfmID	""
TradeDate	2007012
TransactTime	957329302430
UserInfo	"999999999"
DestSecurity	"519300"

撤单失败响应

字段	取值
Pbu	23429
SetID	991
ReportIndex	6
BizID	300080

BizPbu	23429
ClOrdID	"3000800142"
SecurityID	"524300"
OrigClOrdID	"3000800102"
BranchID	""
CxlRejReason	13430
TradeDate	20070314
TransactTime	959240868031
UserInfo	"99999999"

2.5.2.8 余券划转

新订单申报

字段	取值
BizID	300090
BizPbu	22973
ClOrdID	"3000900042"
SecurityID	"799981"
Account	"E122973001"
OwnerType	0
Side	'1'
Price	100000
OrderQty	1000000
OrdType	"
TimelnForce	'0'
TransactTime	1718050000000
CreditTag	"XY"
ClearingFirm	""
BranchID	"36855"
UserInfo	"lv"

DestSecurity	"123456"
--------------	----------

申报响应

字段	取值
Pbu	20131
SetID	991
ReportIndex	1
BizID	300090
ExecType	'0'
BizPbu	22973
ClOrdID	"3000900042"
SecurityID	"799981"
Account	"E122973001"
OwnerType	0
Side	'1'
Price	100000
OrderQty	1000000
LeavesQty	0
ClxQty	0
OrdType	' '
TimeInForce	'0'
OrdStatus	'0'
CreditTag	"XY"
OrigClOrdID	""
ClearingFirm	""
BranchID	"36855"
OrdRejReason	0
OrdCfmID	"0710991900000002"
OrigOrdCfmID	""
TradeDate	20070312

TransactTime	1052162729745
UserInfo	"lv"
DestSecurity	"123456 "

撤单申报

字段	取值
BizID	300090
BizPbu	22973
ClOrdID	"C300090044"
SecurityID	"799981"
Account	" E122973001"
OwnerType	0
Side	'1'
OrigClOrdID	"3000900143"
TransactTime	1400300010223
BranchID	""
UserInfo	"99999999"

撤单成功响应

字段	取值
Pbu	20131
SetID	991
ReportIndex	6
BizID	300090
ExecType	'4'
BizPbu	22973
ClOrdID	"C300090044"
SecurityID	"799981"
Account	"E122973001"
OwnerType	0
Side	'1'

Price	100000
OrderQty	1000000
LeavesQty	0
CxlQty	0
OrdType	""
TimeInForce	'0'
OrdStatus	'4'
CreditTag	""
OrigClOrdID	"3000900143"
ClearingFirm	""
BranchID	"36855"
OrdRejReason	0
OrdCnfmID	"0000000000000000"
OrigOrdCnfmID	""
TradeDate	2007012
TransactTime	1430300010223
UserInfo	"99999999"
DestSecurity	"123456 "

撤单失败响应

字段	取值
Pbu	20131
SetID	991
ReportIndex	7
BizID	300090
BizPbu	22973
ClOrdID	" C300090006"
SecurityID	"799981"
OrigClOrdID	"3000900143"
BranchID	"36855"

CxlRejReason	13430
TradeDate	20070312
TransactTime	1400300010223
UserInfo	"99999999 "

2.5.3 应用消息-注册处理

注册处理申报

字段	取值
BizID	300200
BizPbu	23429
ClOrdID	"3002000042"
SecurityID	"799999"
Account	"A100000109"
OwnerType	0
DesignationInstruction	'1'
DesignationTransType	'1'
OrigClOrdID	""
TransactTime	1718050000000
BranchID	""
UserInfo	"lv"

注册处理执行回报

字段	取值
Pbu	23429
SetID	992
ReportIndex	2
BizID	300200
ExecType	'0'
BizPbu	23429
ClOrdID	"3002000042"

SecurityID	"799999 "
Account	"A100000109"
OwnerType	0
OrdStatus	'0'
OrigClOrdID	""
BranchID	""
OrdRejReason	0
OrdCnfmID	"0710992800000002"
OrigOrdCnfmID	""
TradeDate	20070312
TransactTime	1657484725704
UserInfo	"lv"

2.5.4 应用消息-网络密码服务

网络密码服务申报

字段	取值
BizID	300100
BizPbu	23429
ClOrdID	"3001000042"
SecurityID	"799988"
Account	"A100000109"
OwnerType	0
TransactTime	1718050000000
BranchID	""
Side	'1'
ValidationCode	"12345678"
UserInfo	"lv"

网络密码服务申报响应

字段	取值
----	----

BizID	300100
BizPbu	23429
CIOrdID	"3001000042"
SecurityID	"799988"
Account	"A100000109"
OwnerType	0
BranchID	""
Side	'1'
ValidationCode	"12345678"
OrdRejReason	0
TradeDate	20070312
TransactTime	1657484725704
UserInfo	"lv"

2.5.5 申报拒绝消息

字段	取值
BizID	100010
BizPbu	20130
CIOrdID	"1000100001"
SecurityID	"600000"
OrdRejReason	4012
TradeDate	20070312
TransactTime	1431300010223
UserInfo	"lv"

注：后台主机发生故障切换等异常场景下，OMS 可能在收到某笔订单的执行报告外，额外收到重单拒绝消息（OrdRejReason=11270）。

2.5.6 其他消息

平台状态 PlatformState

字段	取值
PlatformID	0
PlatformState	0

执行报告信息 ExecRptInfo

字段	取值
PlatformID	0
NoGroups	1
→ Pbu	20130
NoGroups	9
→ SetID	1
→ SetID	2
→ SetID	3
→ SetID	4
→ SetID	5
→ SetID	6
→ SetID	20
→ SetID	991
→ SetID	992

分区序号同步 ExecRptSync

字段	取值
NoGroups	2
→ Pbu	20130
→ SetID	1
→ BeginReportIndex	1
→ Pbu	20130
→ SetID	2
→ BeginReportIndex	1

分区序号同步响应 ExecRptSyncRsp

字段		取值
NoGroups		1
→	Pbu	20130
→	SetID	1
→	BeginReportIndex	1
→	EndReportIndex	888
→	RejReason	0
→	Text	""

注：分区序号同步响应中 NoGroups 取值与分区序号同步请求中 NoGroups 取值不完全匹配，柜台应有能力处理。

分区执行报告结束 ExecRptEndOfStream

字段	取值
Pbu	20130
SetID	1
EndReportIndex	999

2.6 竞价交易 Step 接口消息示例

示例中包含完整 Step 消息，包含消息头、尾。

2.6.1 会话消息

OMS 发起的 Logon 消息

```
8=FIXT.1.1<SOH>9=123<SOH>35=A<SOH>49=OMS<SOH>56=TDGW<SOH>34=10<SOH>52=20210715-  
08:55:22.253<SOH>347=UTF-8<SOH>98=0<SOH>108=50<SOH>141=N<SOH>789=5<SOH>1137=9<S  
OH>1407=124<SOH>1408=STEP1.20_SH_1.90<SOH>10=077<SOH>
```

TDGW 返回的 Logon 消息

```
8=FIXT. 1. 1<SOH>9=126<SOH>35=A<SOH>49=TDGW<SOH>56=OMS<SOH>34=5<SOH>52=20210715-0
8:55:22. 344<SOH>347=US-ASCII<SOH>98=0<SOH>108=50<SOH>141=N<SOH>789=11<SOH>1137=
9<SOH>1407=124<SOH>1408=STEP1. 20_SH_0. 10<SOH>10=051<SOH>
```

TDGW 注销 Logout 消息

```
8=FIXT. 1. 1<SOH>9=83<SOH>35=5<SOH>49=TDGW<SOH>56=OMS<SOH>34=5<SOH>52=20200929-21
:00:07. 275<SOH>347=US-ASCII<SOH>1409=0<SOH>58=NormalLogout<SOH>10=055<SOH>
```

TDGW 心跳消息

```
8=FIXT. 1. 1<SOH>9=60<SOH>35=0<SOH>49=TDGW<SOH>56=OMS<SOH>34=4<SOH>52=20200929-20
:57:22. 272<SOH>347=US-ASCII<SOH>10=103<SOH>
```

2.6.2 应用消息-新订单

1. 接口规格说明书中数据类型取值填写说明，详情可参考消息示例。

字段	类型	取值填写说明
price	N13(5)	填写值应保留小数点后五位。如价格为固定值为 1 时，应填写 1.00000
quantity	N15(3)	填写值应保留小数点后三位。如数量为固定值 1 时，应填写 1.000

2. A 股和 B 股订单申报要素一致，通过填写各自 SecurityID、BizPbu、Account 区分。交易网关软件同时支持 A 股和 B 股申报，不再额外区分。消息示例中以现货竞价交易申报为例，其他业务类型同理。

2.6.2.1 A 股现货竞价交易

新订单申报

8=FIXT. 1. 1<SOH>9=252<SOH>35=D<SOH>49=OMS<SOH>56=TDGW<SOH>34=20<SOH>52=20210715-
09:02:35. 690<SOH>347=UTF-8<SOH>1180=100010<SOH>11=1000100001<SOH>48=600000<SOH>
522=0<SOH>54=1<SOH>44=23. 36000<SOH>38=1000. 000<SOH>40=2<SOH>59=0<SOH>60=1718050
000000<SOH>58=1v<SOH>453=5<SOH>448=A277303015<SOH>452=5<SOH>448=20130<SOH>452=1
<SOH>448=36855<SOH>452=4001<SOH>448= <SOH>452=4<SOH>448=
<SOH>452=30<SOH>10=192<SOH>

申报响应-成功

8=FIXT. 1. 1<SOH>9=350<SOH>35=8<SOH>49=TDGW<SOH>56=OMS<SOH>34=24<SOH>52=20210715-
09:02:36. 529<SOH>347=US-ASCII<SOH>10197=2<SOH>10179=1<SOH>1180=100010<SOH>150=0
<SOH>11=1000100001<SOH>48=600000<SOH>522=0<SOH>54=1<SOH>44=23. 36000<SOH>38=1000
. 000<SOH>151=0. 000<SOH>84=0. 000<SOH>40=2<SOH>59=0<SOH>39=0<SOH>37=0710002000000
001<SOH>75=20070312<SOH>60=0902352842208<SOH>58=1v<SOH>453=6<SOH>448=A277303015
<SOH>452=5<SOH>448=20130<SOH>452=17<SOH>448=20130<SOH>452=1<SOH>448=36855<SOH>4
52=4001<SOH>448= <SOH>452=4<SOH>448= <SOH>452=30<SOH>10=216<SOH>

申报响应-拒单

8=FIXT. 1. 1<SOH>9=336<SOH>35=8<SOH>49=TDGW<SOH>56=OMS<SOH>34=30<SOH>52=20210715-
09:05:13. 255<SOH>347=US-ASCII<SOH>10197=2<SOH>10179=5<SOH>1180=100010<SOH>150=8
<SOH>11=1000100004<SOH>48=600000<SOH>522=0<SOH>54=2<SOH>44=23. 36000<SOH>38=3000
. 000<SOH>151=0. 000<SOH>40=2<SOH>59=0<SOH>39=8<SOH>103=10712<SOH>37=
<SOH>75=20070312<SOH>60=0905125179728<SOH>58=1v<SOH>453=6<SOH>448=B277303015<SO
H>452=5<SOH>448=20130<SOH>452=17<SOH>448=20130<SOH>452=1<SOH>448=36855<SOH>452=
4001<SOH>448= <SOH>452=4<SOH>448= <SOH>452=30<SOH>10=067<SOH>

成交回报

8=FIXT. 1. 1<SOH>9=399<SOH>35=8<SOH>49=TDGW<SOH>56=OMS<SOH>34=28<SOH>52=20210715-
09:04:13. 109<SOH>347=US-ASCII<SOH>10197=2<SOH>10179=4<SOH>1180=100010<SOH>150=F
<SOH>11=1000100001<SOH>48=600000<SOH>522=0<SOH>54=1<SOH>8500=0902352842208<SOH>
38=1000.000<SOH>151=0.000<SOH>31=23.36000<SOH>32=1000.000<SOH>8504=23360.00000<
SOH>39=2<SOH>17=0000000000000001<SOH>37=0710002000000001<SOH>75=20070312<SOH>60
=0904114914608<SOH>58=1v<SOH>453=6<SOH>448=A277303015<SOH>452=5<SOH>448=20130<S
OH>452=17<SOH>448=20130<SOH>452=1<SOH>448=36855<SOH>452=4001<SOH>448=
<SOH>452=4<SOH>448= <SOH>452=30<SOH>10=077<SOH>

撤单申报

8=FIXT. 1. 1<SOH>9=209<SOH>35=F<SOH>49=OMS<SOH>56=TDGW<SOH>34=35<SOH>52=20210715-
09:13:00. 938<SOH>347=UTF-8<SOH>1180=100010<SOH>11=100010C001<SOH>48=600000<SOH>
522=0<SOH>54=1<SOH>41=100010DC01<SOH>60=1430500010223<SOH>58=99999999<SOH>453=3
<SOH>448=A277303015<SOH>452=5<SOH>448=20130<SOH>452=1<SOH>448=
<SOH>452=4001<SOH>10=050<SOH>

撤单响应-成功

8=FIXT. 1. 1<SOH>9=373<SOH>35=8<SOH>49=TDGW<SOH>56=OMS<SOH>34=41<SOH>52=20210715-
09:13:00. 999<SOH>347=US-ASCII<SOH>10197=2<SOH>10179=8<SOH>1180=100010<SOH>150=4
<SOH>11=100010C001<SOH>48=600000<SOH>522=0<SOH>54=1<SOH>44=23.36000<SOH>38=1000
.000<SOH>151=0.000<SOH>84=1000.000<SOH>40=2<SOH>59=0<SOH>39=4<SOH>41=100010DC01
<SOH>37=0000000000000000<SOH>75=20070312<SOH>60=0913004482529<SOH>58=99999999<S
OH>453=6<SOH>448=A277303015<SOH>452=5<SOH>448=20130<SOH>452=17<SOH>448=20130<SO
H>452=1<SOH>448=36855<SOH>452=4001<SOH>448= <SOH>452=4<SOH>448=
<SOH>452=30<SOH>10=029<SOH>

撤单失败响应

```
8=FIXT. 1. 1<SOH>9=235<SOH>35=9<SOH>49=TDGW<SOH>56=OMS<SOH>34=43<SOH>52=20210715-
09:13:53.638<SOH>347=US-ASCII<SOH>10197=2<SOH>10179=9<SOH>1180=100010<SOH>11=10
0010C002<SOH>48=600000<SOH>41=100010DC01<SOH>75=20070312<SOH>60=0913530218369<S
OH>103=13430<SOH>58=99999999<SOH>453=3<SOH>448=20130<SOH>452=17<SOH>448=20130<S
OH>452=1<SOH>448= <SOH>452=4001<SOH>10=094<SOH>
```

2.6.2.2 B 股现货竞价交易

新订单申报

```
8=FIXT. 1. 1<SOH>9=355<SOH>35=8<SOH>49=TDGW<SOH>56=OMS<SOH>34=110<SOH>52=20210827
-17:06:14.782<SOH>347=US-ASCII<SOH>10197=20<SOH>10179=6<SOH>1180=100010<SOH>150
=0<SOH>11=B000000010<SOH>48=900909<SOH>522=0<SOH>54=1<SOH>44=0.48200<SOH>38=200
0.000<SOH>151=0.000<SOH>84=0.000<SOH>40=2<SOH>59=0<SOH>39=0<SOH>37=071002000000
0001<SOH>75=20070312<SOH>60=1706132530774<SOH>58=1v<SOH>453=6<SOH>448=C10856077
0<SOH>452=5<SOH>448=13002<SOH>452=17<SOH>448=90020<SOH>452=1<SOH>448=65534<SOH>
452=4001<SOH>448=00136<SOH>452=4<SOH>448= <SOH>452=30<SOH>10=028<SOH>
```

申报响应-成功

```
8=FIXT. 1. 1<SOH>9=355<SOH>35=8<SOH>49=TDGW<SOH>56=OMS<SOH>34=110<SOH>52=20210827
-17:06:14.782<SOH>347=US-ASCII<SOH>10197=20<SOH>10179=6<SOH>1180=100010<SOH>150
=0<SOH>11=B000000010<SOH>48=900909<SOH>522=0<SOH>54=1<SOH>44=0.48200<SOH>38=200
0.000<SOH>151=0.000<SOH>84=0.000<SOH>40=2<SOH>59=0<SOH>39=0<SOH>37=071002000000
0001<SOH>75=20070312<SOH>60=1706132530774<SOH>58=1v<SOH>453=6<SOH>448=C10856077
0<SOH>452=5<SOH>448=13002<SOH>452=17<SOH>448=90020<SOH>452=1<SOH>448=65534<SOH>
452=4001<SOH>448=00136<SOH>452=4<SOH>448= <SOH>452=30<SOH>10=028<SOH>
```

2.6.2.3 余券划转

新订单申报

8=FIXT. 1. 1<SOH>9=270<SOH>35=D<SOH>49=OMS<SOH>56=TDGW<SOH>34=12<SOH>52=20210715-
15:21:23. 171<SOH>347=UTF-8<SOH>1180=300090<SOH>11=3000900002<SOH>48=799981<SOH>
522=0<SOH>54=1<SOH>44=1. 00000<SOH>38=1000. 000<SOH>40=
<SOH>59=0<SOH>60=1718050000000<SOH>544=XY<SOH>58=1v<SOH>453=5<SOH>448=E10000010
9<SOH>452=5<SOH>448=23429<SOH>452=1<SOH>448=36855<SOH>452=4001<SOH>448=
<SOH>452=4<SOH>448= <SOH>452=30<SOH>8533=123456<SOH>10=116<SOH>

申报响应-成功

8=FIXT. 1. 1<SOH>9=358<SOH>35=8<SOH>49=TDGW<SOH>56=OMS<SOH>34=17<SOH>52=20210715-
15:21:23. 498<SOH>347=US-ASCII<SOH>10197=991<SOH>10179=2<SOH>1180=300090<SOH>150
=0<SOH>11=3000900002<SOH>48=799981<SOH>522=0<SOH>54=1<SOH>44=1. 00000<SOH>38=100
0. 000<SOH>151=0. 000<SOH>84=0. 000<SOH>59=0<SOH>39=0<SOH>37=0740991900000001<SOH>
75=20070315<SOH>60=1521231849421<SOH>58=1v<SOH>453=6<SOH>448=E100000109<SOH>452
=5<SOH>448=23429<SOH>452=17<SOH>448=23429<SOH>452=1<SOH>448=36855<SOH>452=4001<
SOH>448= <SOH>452=4<SOH>448= <SOH>452=30<SOH>8533=123456<SOH>10=239<SOH>

申报响应-拒单

8=FIXT. 1. 1<SOH>9=359<SOH>35=8<SOH>49=TDGW<SOH>56=OMS<SOH>34=16<SOH>52=20210715-
15:21:17. 573<SOH>347=US-ASCII<SOH>10197=991<SOH>10179=1<SOH>1180=300090<SOH>150
=8<SOH>11=3000900001<SOH>48=799981<SOH>522=0<SOH>54=1<SOH>44=1. 00000<SOH>38=100
0. 000<SOH>151=0. 000<SOH>59=0<SOH>39=8<SOH>103=10712<SOH>37=0000000000000000<SOH>
>75=20070315<SOH>60=1517403026050<SOH>58=1v<SOH>453=6<SOH>448=E100000100<SOH>45
2=5<SOH>448=23429<SOH>452=17<SOH>448=23429<SOH>452=1<SOH>448=36855<SOH>452=4001
<SOH>448= <SOH>452=4<SOH>448= <SOH>452=30<SOH>8533=123456<SOH>10=245<SOH>

撤单申报

8=FIXT. 1. 1<SOH>9=209<SOH>35=F<SOH>49=OMS<SOH>56=TDGW<SOH>34=28<SOH>52=20210715-
15:34:05. 348<SOH>347=UTF-8<SOH>1180=300090<SOH>11=300090C001<SOH>48=799981<SOH>
522=1<SOH>54=1<SOH>41=300090DC01<SOH>60=1430500010223<SOH>58=99999999<SOH>453=3
<SOH>448=E100000109<SOH>452=5<SOH>448=23429<SOH>452=1<SOH>448=

<SOH>452=4001<SOH>10=121<SOH>

撤单成功响应

8=FIXT. 1. 1<SOH>9=378<SOH>35=8<SOH>49=TDGW<SOH>56=OMS<SOH>34=33<SOH>52=20210715-
15:34:05.394<SOH>347=US-ASCII<SOH>10197=991<SOH>10179=4<SOH>1180=300090<SOH>150
=4<SOH>11=300090C001<SOH>48=799981<SOH>522=0<SOH>54=1<SOH>44=1.00000<SOH>38=100
0.000<SOH>151=0.000<SOH>84=0.000<SOH>59=0<SOH>39=4<SOH>41=300090DC01<SOH>37=000
000000000000<SOH>75=20070315<SOH>60=1534053153470<SOH>58=99999999<SOH>453=6<SO
H>448=E100000109<SOH>452=5<SOH>448=23429<SOH>452=17<SOH>448=23429<SOH>452=1<SOH
>448=36855<SOH>452=4001<SOH>448= <SOH>452=4<SOH>448=
<SOH>452=30<SOH>8533=123456<SOH>10=125<SOH>

撤单失败响应

8=FIXT. 1. 1<SOH>9=237<SOH>35=9<SOH>49=TDGW<SOH>56=OMS<SOH>34=35<SOH>52=20210715-
15:34:59.617<SOH>347=US-ASCII<SOH>10197=991<SOH>10179=5<SOH>1180=300090<SOH>11=
300090C002<SOH>48=799981<SOH>41=300090DC01<SOH>75=20070315<SOH>60=1534594711310
<SOH>103=13430<SOH>58=99999999<SOH>453=3<SOH>448=23429<SOH>452=17<SOH>448=23429
<SOH>452=1<SOH>448= <SOH>452=4001<SOH>10=045<SOH>

2.6.3 应用消息-注册处理

注册处理申报

8=FIXT. 1. 1<SOH>9=210<SOH>35=U001<SOH>49=OMS<SOH>56=TDGW<SOH>34=15<SOH>52=202108
06-14:41:25.802<SOH>347=UTF-8<SOH>1180=300200<SOH>11=3002000045<SOH>48=799999<S
OH>522=0<SOH>8502=1<SOH>8527=1<SOH>41=
<SOH>60=1718050000000<SOH>58=1v<SOH>453=3<SOH>448=A023429010<SOH>452=5<SOH>448=

23429<SOH>452=1<SOH>448=12345<SOH>452=4001<SOH>10=174<SOH>

注册处理响应

8=FIXT. 1. 1<SOH>9=268<SOH>35=U002<SOH>49=TDGW<SOH>56=OMS<SOH>34=20<SOH>52=202108
06-14:41:25.935<SOH>347=US-ASCII<SOH>10197=992<SOH>10179=2<SOH>1180=300200<SOH>
150=0<SOH>11=3002000045<SOH>48=799999<SOH>522=0<SOH>39=0<SOH>37=071099280000000
6<SOH>75=20070312<SOH>60=1441254718335<SOH>58=1v<SOH>453=4<SOH>448=A023429010<S
OH>452=5<SOH>448=23429<SOH>452=17<SOH>448=23429<SOH>452=1<SOH>448=
<SOH>452=4001<SOH>10=001<SOH>

2.6.4 应用消息-网络密码服务

网络密码服务申报

8=FIXT. 1. 1<SOH>9=210<SOH>35=U006<SOH>49=OMS<SOH>56=TDGW<SOH>34=24<SOH>52=202108
06-14:48:29.464<SOH>347=UTF-8<SOH>1180=300100<SOH>11=3001000042<SOH>48=799988<S
OH>522=1<SOH>60=1718050000000<SOH>58=1v<SOH>54=1<SOH>8539=12345678<SOH>453=3<SO
H>448=A023429010<SOH>452=5<SOH>448=23429<SOH>452=1<SOH>448=12345<SOH>452=4001<S
OH>10=009<SOH>

网络密码服务申报响应

8=FIXT. 1. 1<SOH>9=227<SOH>35=U008<SOH>49=TDGW<SOH>56=OMS<SOH>34=29<SOH>52=202108
06-14:48:29.593<SOH>347=US-ASCII<SOH>1180=300100<SOH>11=3001000042<SOH>48=79998
8<SOH>522=0<SOH>103=0<SOH>75=20070312<SOH>60=1448291161534<SOH>58=1v<SOH>54=1<S
OH>8539=12345678<SOH>453=3<SOH>448=A023429010<SOH>452=5<SOH>448=23429<SOH>452=1
<SOH>448= <SOH>452=4001<SOH>10=123<SOH>

2.6.5 申报拒绝消息

```
8=FIXT. 1. 1<SOH>9=167<SOH>35=j<SOH>49=TDGW<SOH>56=OMS<SOH>34=36<SOH>52=20210715-  
09:09:23. 293<SOH>347=US-ASCII<SOH>1180=100010<SOH>11=1000100004<SOH>48=600000<S  
OH>103=11270<SOH>75=20070312<SOH>60=0909227870000<SOH>58=1v<SOH>453=1<SOH>448=2  
0130<SOH>452=1<SOH>10=076<SOH>
```

2.6.6 其他消息

平台状态 PlatformState

```
8=FIXT. 1. 1<SOH>9=82<SOH>35=U109<SOH>49=TDGW<SOH>56=OMS<SOH>34=6<SOH>52=20210715  
-09:21:03. 377<SOH>347=US-ASCII<SOH>10180=0<SOH>10181=2<SOH>10=252<SOH>
```

执行报告信息 ExecRptInfo

```
8=FIXT. 1. 1<SOH>9=167<SOH>35=U108<SOH>49=TDGW<SOH>56=OMS<SOH>34=7<SOH>52=2021071  
5-09:21:03. 379<SOH>347=US-ASCII<SOH>10180=0<SOH>8561=1<SOH>8560=23429<SOH>10196  
=8<SOH>10197=1<SOH>10197=2<SOH>10197=3<SOH>10197=4<SOH>10197=20<SOH>10197=5<SOH  
>10197=6<SOH>10197=991<SOH>10=208<SOH>
```

分区序号同步 ExecRptSync

```
8=FIXT. 1. 1<SOH>9=283<SOH>35=U106<SOH>49=OMS<SOH>56=TDGW<SOH>34=11<SOH>52=202107  
15-09:21:03. 381<SOH>347=UTF-8<SOH>10196=8<SOH>8560=23429<SOH>10197=1<SOH>8562=1  
<SOH>8560=23429<SOH>10197=2<SOH>8562=1<SOH>8560=23429<SOH>10197=3<SOH>8562=1<SO  
H>8560=23429<SOH>10197=4<SOH>8562=1<SOH>8560=23429<SOH>10197=20<SOH>8562=1<SOH>  
8560=23429<SOH>10197=5<SOH>8562=1<SOH>8560=23429<SOH>10197=6<SOH>8562=1<SOH>856  
0=23429<SOH>10197=991<SOH>8562=1<SOH>10=015<SOH>
```

分区序号同步响应 ExecRptSyncRsp

```
8=FIXT. 1. 1<SOH>9=124<SOH>35=U107<SOH>49=TDGW<SOH>56=OMS<SOH>34=8<SOH>52=2021071
5-09:21:03. 389<SOH>347=US-ASCII<SOH>10196=1<SOH>8560=23429<SOH>10197=4<SOH>8562
=1<SOH>8563=0<SOH>103=0<SOH>58=Success<SOH>10=096<SOH>
```

分区执行报告结束 ExecRptEndOfStream

```
8=FIXT. 1. 1<SOH>9=87<SOH>35=U110<SOH>49=TDGW<SOH>56=OMS<SOH>34=5<SOH>52=20200715
-13:33:10. 642<SOH>347=US-ASCII<SOH>8560=88802<SOH>10197=2<SOH>8563=1<SOH>10=046
<SOH>
```

2.7 监控接口及示例

采用标准 JSON 数据格式交互。

平台域(platform)取值说明:

类型	取值	说明
MTP	0	竞价
BTP	2	债券
DTP	3	期权, 衍生品

2.7.1 监控文件格式

监控文件中单行监控数据以平台+PBU 为维度。

单行格式如下:

名称	类型	必填 (Y/N)	描述
platform	String	Y	平台信息
pbu	String	Y	登录 PBU
state	String	Y	PBU 运行状态 CREATED-初始状态 RUNNING-运行中 STOPPED-关闭
subPbuSuccessSet	List	N	订阅成功的 Pbu 列表

sendEzcsPkgCnt	Long	Y	当前连接发送给后台总消息数.
sendEzcsPkgTps	Long	Y	发送后台吞吐率
receiveEzcsPkgCnt	Long	Y	当前连接接收后台总消息数
receiveEzcsPkgTps	Long	Y	接收后台吞吐率
ezcsAddressEntry	Object	N	连接后台地址.
ip	String		连接后台地址
localIp	String		连接本地地址
receiveOmsPkgCnt	Long	Y	接收 OMS 总消息数
receiveOmsPkgTps	Long	Y	接收 OMS 吞吐率
sendOmsPkgCnt	Long	Y	发送 OMS 总消息数
sendOmsPkgTps	Long	Y	发送 OMS 吞吐率
omsId	String	N	OMS 连接身份, 格式: omsComplId(/ip:port) 未成功登录, 没有该域或值为空串
upQueuePendingNum	Int	Y	上行待处理数
downQueuePendingNum	Int	Y	下行待处理数
upQueueHighWaterMarkNum	Int	Y	上行队列触发高水位次数, 即暂停收单数
downQueueHighWaterMarkNum	Int	Y	下行队列触发高水位次数, 即暂停接收执行报告数
orderCnt	Long	Y	接收订单申报数
execReportCnt	Long	Y	发送执行报告数
generalRespCnt	Long	Y	发送一般响应数
orderRejCnt	Long	Y	发送申报拒绝数, 包括网关拒绝和后天拒绝
throttle	Int	Y	流速权
maxReqSize	Int	Y	最大在途订单数
reqSize	Int	Y	当前在途订单数
peakReqSize	Int	Y	峰值在途订单数
execRptIndexList	List	Y	OMS 未登录或未发送序号同步消息, 该域为空
-> pbu	String	N	登录 PBU 或订阅 PBU
-> setId	Int	N	分区
-> nextRptIndex	Long	N	下一个执行报告序号。从 1 开始
<pre>{ "platform": "3", "pbu": "38030", "state": "RUNNING", "subPbuSuccessSet": ["38031", "38032"], "sendEzcsPkgCnt": 2001, "sendEzcsPkgTps": 88, "receiveEzcsPkgCnt": 3465, "receiveEzcsPkgTps": 134,</pre>			

```
    "ezcsAddressEntry": {
      "ip": "198.2.134.1",
      "localIp": "0.0.0.0"
    },
    "receiveOmsPkgCnt": 1999,
    "receiveOmsPkgTps": 34,
    "sendOmsPkgCnt": 3425,
    "sendOmsPkgTps": 786,
    "omsId": "OMS(/127.0.0.1:36543)",
    "upQueuePendingNum": 3,
    "downQueuePendingNum": 10,
    "upQueueHighWaterMarkNum": 1,
    "orderCnt": 1024,
    "execReportCnt": 1048,
    "generalRespCnt": 0,
    "orderRejCnt": 0,
    "throttle": 1,
    "maxReqSize": 20,
    "reqSize": 2,
    "peakReqSize": 15,
    "execRptIndexList": [
      {
        "pbu": "20897",
        "setId": 1,
        "nextRptIndex": 987
      }
    ]
  }
}
```

2.7.2 HTTP 接口描述

API 采用标准 Restful 风格，通过 GET/POST 方式发起请求和返回响应。

HTTP 状态码说明：

状态码	描述
200	OK
404	请求失败，请求所希望的资源未被服务器上发现
500	服务器内部错误

注：未标注出的状态码，符合标准 HTTP 状态码定义。

软件发生内部未知错误，HTTP 请求返回样例如下：

```
{
  "success":false,
  "data": " internal unknown exceptin."
}
```

2.7.2.1 监控接口描述

通过标准 HTTP 协议中 GET/POST 方式获取监控数据。

提醒：不要过短时间间隔轮询接口，建议轮询接口时间间隔大于 1s

全量 PBU 运行指标监控

➤ 功能说明

获取全量 PBU 运行指标数据

➤ 请求方式

GET 请求，提交参数至 URL: /tdgw/allPbuMetrics

➤ 请求参数及样例

参数名称	参数类型	必填(Y/N)	描述
无	无	无	无
/tdgw/allPbuMetrics			

➤ 返回参数及样例

名称	类型	必填(Y/N)	描述
success	Boolean	Y	接口请求成功
data	Object	Y	数据内容, 格式与监控文件一致
<pre>{ "success":true, "data":[{ 格式参见监控文件接口格式 }] }</pre>			

2.7.3 WebSocket 接口格式

WebSocket 接口提供丰富的监控指标，方便部分券商，自定义开发接入其内部监控系统。

同时，基于该接口，我们也提供集中监控软件帮助券商进行多个交易网关监控，提高运维能力。目前单个交易网关，仅允许三个以 WebSocket 接口格式的监控接入，超过三个将无法建立连接。

监控与交易网关的交互流程如下：

<SOH>

2.7.3.1 监控接口说明

➤ 接口形式

监控系统与网关之间通过 WebSocket 通信方式完成数据交换。通信的端口是网关自身浏览器访问端口（交易网关缺省为 7878）。集中监控系统与网关之间的传输每个消息都以 FinalBinary 格式（即 FIN=1, opcode=0x2）的 WebSocket 数据帧发送。客户端向服务端发送数据帧时，需要对所有帧进行掩码操作，即客户端发送的数据帧 Mask=1，服务端则没有这个要求。

➤ 消息格式说明

监控系统与网关之间为保证协议兼容性，使用 ProtoBuf 进行网络通信和数据交换序列化方式。proto 文件格式见附录。

➤ 字符编码

网关集中监控接口规范所有消息内容使用 UTF-8 字符编码。

➤ 会话机制

监控系统主动与监控的网关建立 WebSocket 连接，并完成登录。会话建立由监控系统先发起，成功建立会话后，网关主动推送监控数据。

➤ 心跳检查

成功建立会话后，网关主动推送监控数据至监控系统，并定时发送 PING 包，集中监控在收到后将给予 PONG 应答。网关在连续 3 次 PING-PONG 间隔内未收到 PONG 应答消息，则认为通信链路故障，断开会话连接，不再推送监控数据。

➤ 消息错误

网关在收到不符合规范的消息或超出已知约束时，以 **Error** 错误消息通知监控系统端，随后断开会话。对于内部出现严重错误时，无法通过 **Error** 错误消息通知监控系统端，直接将断开会话，用户可以在网关日志中找到具体错误原因，并重新建立会话。

2.7.3.2 会话消息

➤ Login 登录

字段名	类型	描述
MsgType	Uint32	1
Identity	String	发送方身份
TargetIdentity	String	接收方身份
PingPongInt	Uint32	PingPong 间隔，单位为秒
PrtclVersion	String	监控协议版本

Identity 和 TargetIdentity 用于表示会话双方的身份。监控系统填可以标识其身份的 Identity，连接交易网关时 TargetIdentity 填写“TDGW”。

PingPong 间隔在登录过程中协商，以网关响应的 Login 登录消息为准。合法区间为[5, 120]秒。

➤ Error 错误

字段名	类型	描述
MsgType	Uint32	2
ErrorStatus	Uint32	错误码
Text	String	文本描述

其中 ErrorStatus 可能取值如下含义:

错误类型	描述
1	Login 消息中 TargetIdentity 错误
2	PrtclVersion 协议版本过低（暂未校验）
3	超过网关支持监控 WebSocket 连接数
4	PingPong 超时
5	订阅监控指标错误
6	未登录
7	不合理的 Software

➤ 心跳

网关定时发送 PING 包，集中监控在收到后将给予 PONG 应答。

➤ 网关监控指标订阅

字段名	类型	说明
MsgType	UInt32	3
Software	String	TDGW
MetricsList	List	
-> MonitorType	String	监控项。取值：BTP、DTP、MTP。 当 MetricName=T001 时，该域填空串。
-> MetricName	String	发送监控名称
-> Period	int32	发送周期，单位为秒。取值为-1 表示实时推送

监控数据发送周期在订阅响应消息中为准。行情网关合法 MetricName 有：T001、T002、T003、T004，其中周期发送 MetricName 有：T001、T002、T003、T005，实时产生推送的 MetricName 有：T004。

2.7.3.3 交易网关监控消息

与交易网关建立 WebSocket 路径地址: ws://{ip}:{port}/tdgw/monitor

监控消息 MetricName	支持周期范围 单位秒	说明
T001	[5,600]	静态信息
T002	[1,600]	PBU 运行指标
T003	[1,600]	OMS 会话指标
T004	触发就推送	PBU 运行过程中输出信息
T005	[1, 60]	PBU 运行时延分位指标

➤ 交易网关静态信息

字段名	类型	描述
MsgType	UInt32	200
MetricName	String	T001
TdgwVersion	String	软件版本
CertType	String	证书类型。系统证书、文件证书
CertAlgorithm	String	证书算法
CertIdentifier	String	证书[序列号]
CertExpiryDate	String	证书到期日期
CertRemainingDay	UInt32	证书剩余天数

➤ PBU 运行指标

PBU 运行指标描述网关与上交所后台服务之间运行指标。每次与 EzCS 链路断开重连后，运行指标将重新计算。

字段名	类型	描述
MsgType	Uint32	201
MetricName	String	T002
Platform	String	平台 DTP
EnvNum	String	环境号
Pbu	String	PBU
State	String	运行状态。如: CREATED、RUNNING 和 STOPPED
PlatformState	String	申报状态。未成功连接显示 N/A。成功连接显示: 未开放、预开放、开放、暂停和关闭
PlatformDateTime	String	交易系统时间, 格式为 YYYY-MM-DD hh:mm:ss。如未成功连接上交所, 显示网关主机时间
TradeDay	String	交易日, 格式为 YYYYMMDD。如未成功连接显示"0"
UpgradeTdgwVerion	String	软件升级版本, 低于该版本, 建议升级。
LowestOmsPrtclVersion	String	与 OMS 端协议最低版本。(暂未支持)
SuccessSubPbuList	List	
-> SubPbu	String	订阅成功的 PBU 列表
SendPkgCnt	Uint64	发送总消息数
SendPkgTps	Uint64	发送吞吐率 (笔/秒)
ReceivePkgCnt	Uint64	接收总消息数
ReceivePkgTps	Uint64	接收吞吐率 (笔/秒)
ServerAddress	String	连接上交所地址, 格式为 IP-LOCAL
UpQueuePendingNum	Uint32	上行待处理数
DownQueuePendingNum	Uint32	下行待处理数
Throttle	Uint32	流速权
ReqSize	Uint32	当前在途订单数。当前有 N 笔申报, 未收到响应
MaxReqSize	Uint32	最大在途订单数。PBU 流速权值下, 最大允许 M 笔申报, 未收到响应

SuspendAcceptOrderCnt	Uint32	暂停收单次数。
SuspendAcceptExecCnt	Uint32	暂停接收执行报告次数
PeakReqSize	Uint32	峰值在途订单数.
ExecRptIndexList	List	OMS 未登录或未发序号同步消息, 该域为空
->	Pbu	String 登录 PBU 或订阅 PBU
->	SetID	Uint32 分区
->	NextRptIndex	Uint64 下个执行报告序号。从 1 开始

➤ OMS 会话指标

OMS 会话指标描述网关与 OMS 服务之间会话指标。每次 OMS 重连后, 指标将重新计算。

字段名	类型	描述
MsgType	Uint32	202
MetricName	String	T003
Platform	String	平台 DTP
Pbu	String	PBU
State	String	运行状态, 如: CREATED、RUNNING 和 STOPPED
OmdId	String	连接的 Oms 信息, 格式: compID(ip:port)。 空串表示未接入
SendPkgCnt	Uint64	发送总消息数
SendPkgTps	Uint64	发送吞吐率 (笔/秒)
ReceivePkgCnt	Uint64	接收总消息数
ReceivePkgTps	Uint64	接收吞吐率 (笔/秒)
OrderCount	Uint64	接收订单申报数
ExecRptCount	Uint64	发送执行报告数
GeneralRespCount	Uint64	发送一般响应数
OrderRejectCount	Uint64	发送申报拒绝数。包括网关拒绝和后台拒绝数

➤ PBU 运行输出信息

PBU 运行指标描述网关与上交所后台服务之间运行指标。每次与 EzCS 链路断开重连后,

运行指标将重新计算。

字段名	类型	描述
MsgType	Uint32	203
MetricName	String	T004
Platform	String	平台
PBU	String	Pbu
HappenTime	String	发生时间
Level	String	级别
Info	String	输出信息

➤ PBU 运行时延分位

仅在平台状态为预开放（PreOpen）和开放（Open）才会推送时延指标。

字段名	类型	描述
MsgType	Uint32	204
MetricName	String	T005
Platform	String	平台 DTP、MTP
PlatformDateTime	String	交易系统时间，格式为 YYYY-MM-DD hh:mm:ss
Pbu	String	PBU
State	String	运行状态。如：CREATED、RUNNING 和 STOPPED
LatencyType	String	up -网关上行穿透 down -网关下行穿透 total-订单全链路（包括上和下行）
Count	Uint32	数目
Max	Uint64	最大时延，单位 us
Min	Uint64	最小时延，单位 us
Avg	Uint64	平均时延，单位 us
P50	Uint64	50%时延分位点，单位 us
P90	Uint64	90%时延分位点，单位 us
P95	Uint64	95%时延分位点，单位 us
P99	Uint64	99%时延分位点，单位 us

3 附录

3.1 TDGW 竞价交易接口与 EzOES 协议差异点

请参考《附件一：TDGW 竞价交易接口域 EzOES 协议差异点》

3.2 proto 文件格式

3.2.1 Error.proto

```
syntax = "proto3";

message ErrorP {
    uint32 errorStatus = 1;
    string text = 2;
}
```

3.2.2 Login.proto

```
syntax = "proto3";

message LoginP {
    string identity = 1;
    string targetIdentity = 2;
    uint32 pingPongInt = 3;
    string prtclVersion = 4;
}

message MetricSubP {
    string software= 1;
    repeated MetricP metrics = 2;
}

message MetricP {
    string monitorType= 1;
    string metricName=2;
    int32 period = 3;
```



```
}
```

3.2.3 PbMessage.proto

```
syntax = "proto3";

message PbMessageP {
  enum MsgType {
    UnknownType = 0;
    LoginType = 1;
    ErrorType = 2;
    MetricsSubType = 3;
    TdgwStaticInfoType = 200;
    TdgwPbuRunMetricType = 201;
    TdgwOmsSessionMetricType = 202;
    TdgwPbuOutputType = 203;
    TdgwPbuLatencyMetricType = 204;
  }

  MsgType msgType = 1;

  oneof dataBody {
    LoginP login = 2;
    ErrorP error = 3;
    MetricsSubP metricsSub = 4;
    TdgwOmsSessionMetricP omsSessionMetric = 200;
    TdgwPbuRunMetricP pbuRunMetric = 201;
    TdgwStaticInfoP tdgwStaticInfo = 202;
    TdgwPbuOutputP tdgwPbuOutput = 203;
    TdgwPbuLatencyMetricP tdgwPbuLatencyMetric = 204;
  }
}
```

3.2.4 TdgwMonitorData.proto

```
syntax = "proto3";
```

```
// 交易网关静态信息
```

```
message TdgwStaticInfoP {  
    string metricName = 1;  
    string tdgwVersion = 2;  
    string certType = 3;  
    string certAlgorithm = 4;  
    string certIdentifier = 5;  
    string certExpiryDate = 6;  
    uint32 certRemainingDay = 7;  
}
```

```
// 交易网关 PBU 运行指标
```

```
message TdgwPbuRunMetricP {  
    string metricName = 1;  
    string platform = 2;  
    string envNum = 3;  
    string pbu = 4;  
    string state = 5;  
    string platformState = 6;  
    string platformDateTime = 7;  
    string tradeDay = 8;  
    string upgradeTdgwVersion = 9;  
    string lowestOmsPrctlVersion = 10;  
    repeated string successSubPbu = 11;  
    uint64 sendPkgCnt = 12;  
    uint64 sendPkgTps = 13;  
    uint64 receivePkgCnt = 14;  
    uint64 receivePkgTps = 15;  
    string serverAddress = 16;  
    uint32 upQueuePendingNum = 17;  
    uint32 downQueuePendingNum = 18;  
    uint32 throttle = 19;  
    uint32 reqSize = 20;  
    uint32 maxReqSize = 21;  
    uint32 suspendAcceptOrderCnt = 22;  
    uint32 peakReqSize = 23;
```

```
    repeated ExecRptIndexP execRptIndex = 24;  
    uint32 suspendAcceptExecCnt = 25;  
}
```

```
message ExecRptIndexP {  
    string pbu = 1;  
    uint32 setId = 2;  
    uint64 nextRptIndex = 3;  
}
```

// 交易网关 OMS 会话指标

```
message TdgwOmsSessionMetricP {  
    string metricName = 1;  
    string platform = 2;  
    string pbu = 3;  
    string state = 4;  
    string omsId = 5;  
    uint64 sendPkgCnt = 6;  
    uint64 sendPkgTps = 7;  
    uint64 receivePkgCnt = 8;  
    uint64 receivePkgTps = 9;  
    uint64 orderCnt = 10;  
    uint64 execRptCnt = 11;  
    uint64 generalRespCnt = 12;  
    uint64 orderRejectCnt = 13;  
}
```

// 交易网关 PBU 运行输出信息

```
message TdgwPbuOutputP {  
    string metricName = 1;  
    string platform = 2;  
    string pbu = 3;  
    string happenTime = 4;  
    string level = 5;  
    string info = 6;  
}
```

```
// 交易网关 PBU 运行时延分位
message TdgwPbuLatencyMetricP {
    string metricName = 1;
    string platform = 2;
    string platformDateTime = 3;
    string pbu = 4;
    string state = 5;
    string latencyType = 6;
    uint32 count = 7;
    uint64 max = 8;
    uint64 min = 9;
    uint64 avg = 10;
    uint64 p50 = 11;
    uint64 p90 = 12;
    uint64 p95 = 13;
    uint64 p99 = 13;
}
```