

Shanghai Futures Exchange

API Specification for SHFE Market Data Platform 2.0

V1.22

Record of Revision

Page 2:

Version No.	Revised on	Summary
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1.22	2026/07/21	Added with explanation on members related to Spread in the instrument information field: In Section 5.2.4, the product type - Spread instrument is added to the Productclass in the instrument information field. Updated the Error Code List in Section 5.2.2.

Page 16:

Error Code	Reason
0	No Error
1	Too High MDQP Version
3	Participant Not Exist
-22	Operation Too Frequent.
-4118	Exchange Data Not Ready
-4155	Duplicate Login
-4156	Invalid User Or Password.
-4158	User Inactive
-4160	User Not Belong To This Participant
-4161	Invalid User IP.
-4162	User Not Login.
-4163	Not Logined By This User
-4164	Not Logined By This Participant
-4202	Duplicate Session
-4203	No Function Right
-4204	Error Request Packet Number.

Member	Type	Description
InstrumentID	Char[31]	Instrument code; the unique ID string of an instrument. SHFE and related systems use instrument codes to refer to corresponding instruments.
UnderlyingInstrID	Char[31]	Underlying instrument code.
ProductClass	Char[1]	The product class to which the instrument belongs, that is, the product type. All instruments under a product are of the same type. Product classes are divided into futures, options, combination, spot, EFP, TAS, spread and indexes, valued as follows: '1': Futures '2': Options '3': Combination '4': Spot '5': EFP '6': TAS '7': Spread 'I': Indexes.
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