

# 中国证券金融股份有限公司融资融券统计监测系统接口规范(证券公司)(V 1.2)数据连续性检验说明

## 1、资金余额检验

概要：T-1 日资金余额 (C04. ZJYE ) + T 日变动金额 (C05 + C10 + C12 + C14 + C16) = T 日资金余额 (C04. ZJYE )

算法：

存取增加项： (T) (Z) (BDLB = '01' OR '03' )SUM(C05. FSJE)

存取减少项： (T) (Z) (BDLB = '02' OR '04' )SUM(C05. FSJE)

信用交易增加项(普通卖出、卖券还款、融资平仓融券卖出)： (T) (WTLX = '00' AND MMLB = '0S')SUM(C16. CJJE - C16. JYYJ - C16. YHS - C16. GHF - C16. QTFY) + (T) (WTLX = '02')SUM (C16. CJJE - C16. JYYJ - C16. YHS - C16. GHF - C16. QTFY) + (T) (WTLX = '03')SUM(C16. CJJE - C16. JYYJ - C16. YHS - C16. GHF - C16. QTFY) + (T) (WTLX = '04')SUM(C16. CJJE - C16. JYYJ - C16. YHS - C16. GHF - C16. QTFY)

信用交易减少项(普通买入、买券还券、融券平仓)： (T) (WTLX = '00' AND MMLB = '0B')SUM(C16. CJJE + C16. JYYJ + C16. YHS + C16. GHF + C16. QTFY) + (T) (WTLX =

'05')SUM(C16.CJJE + C16.JYYJ + C16.YHS + C16.GHF + C16.QTFY) +(T) (WTLX = '06')SUM(C16.CJJE + C16.JYYJ + C16.YHS + C16.GHF + C16.QTFY)

普通交易减少项(配股、行权): (T) (Z) (MMLB = '4B')SUM(C16.CJJE + C16.JYYJ + C16.YHS + C16.GHF + C16.QTFY)

非交易增加项: (T) (Z) (BDLB = '05')SUM(C05.FSJE) + (T) (Z)SUM(C14.YQHL)

非交易减少项: (T) (Z) (BDLB = '06')SUM(C05.FSJE)

偿还(融资合约): (T) (Z)SUM(C10.CHJE)

偿还(融券合约): (T) (Z) (CHLX = '06' OR '07' OR '08')SUM(C13.CHJE)

## 2、证券余额检验

概要: T-1 日证券数量(C06.ZQSL) + T 日变动数量 = T 日证券数量(C06.ZQSL)

算法:

证券存取增加项: (T) (Z) (BDLB = '03' OR '06')SUM(C07.BDSL)

证券存取减少项: (T) (Z) (BDLB = '04' OR '07')SUM(C07.BDSL)

信用交易增加项(普通买入、融资买入): (T) (WTLX = '00' AND MMLB = '0B')SUM(C16.CJSL) + (T) (WTLX =

'01')SUM(C16.CJSL)

信用交易减少项(普通卖出、卖券还款、融资平仓):

(T)(WTLX = '00' AND MMLB = '0S')SUM(C16.CJSL) +

(T)(WTLX = '02')SUM(C16.CJSL) + (T)(WTLX =

'03')SUM(C16.CJSL)

非交易增加(红股等): (T)(Z)(BDLB = '08' OR '09' OR  
'10' OR '12' OR '13' OR '15')SUM(C07.BDSL)

非交易减少(缩股等): (T)(Z)(BDLB = '05' OR '11' OR  
'14' OR '16')SUM(C07.BDSL)

### 3、融资负债

概要: T-1 日融资负债 + T 日新增负债(新开融资合约  
—融资偿还金额) + T 日老合约新增息费 = T 日融资负债

算法:

(T-1)(Q)(C08.RZYE+C08.GF+C08.JYYJ+C08.RZLX+C08.  
QTFY)+(T)(Z)(FSRQ=SJRQ)SUM(C09.KCJE+C09.RZLX)-(T)(Z  
)SUM(C10.CHJE)+(FSRQ!=SJRQ)(T)C09.RZLX-(LJBZ='0' OR  
LJBZ='2') (T-1)C09.RZLX=(T)(C08.  
RZYE+C08.GF+C08.JYYJ+C08.RZLX+C08.QTFY)

### 4、融券负债

概要: T - 1 日融券负债 + T 日新增负债(新开融券合  
约—融券偿还数量 + 融券权益补偿数量) = T 日融券数量

算法:

$$(T - 1) (Q) (C11. RQSL) + (T) (Z) (FSRQ = SJRQ) SUM(C12. KCSL) - (T) (Z) SUM(C13. CHSL) + (T) (Z) (FSRQ = SJRQ) SUM(C17. BCSL) = (T) (C11. RQSL)$$

### 5、融资合约负债(未了结)

概要：T - 1 日合约未偿还金额 - T 日偿还金额(T 日实际偿还金额 - 当日新开当日偿还金额) + T 日新增息费 = T 日合约应偿还金额

$$\begin{aligned} \text{算法：} & (T-1) (Q) (LJBZ='0' \text{ OR } LJBZ='2') (C09. RZJE+ \\ & C09. WJXF+C09. YJWFXF) - (T) (Z) SUM(C10. CHJE) + (T) (Z) (FSR \\ & Q=SJRQ) (C09. CHJE+C09. YJYFXF) + (T) (FSRQ \neq \\ & SJRQ) C09. RZLX - (T-1) (LJBZ='0' \text{ OR } LJBZ='2') C09. RZLX = \\ & (T) (Q) (FSRQ \neq SJRQ) (C09. RZJE + C09. WJXF + C09. YJWFXF) \end{aligned}$$

### 6、融券合约负债

概要：T - 1 日合约未偿还数量 - T 日偿还数量 (T 日实际偿还数量 - 当日新开当日偿还数量) + T 日权益偿还数量 = T 日合约应偿还数量

算法：

$$\begin{aligned} & ((T-1) (Q) (LJBZ = '0' \text{ OR } LJBZ = '2') SUM(C12. RQSL) \\ & - (T) (Z) SUM(C13. CHSL) + (T) (Z) (FSRQ=SJRQ) SUM(C12. CHSL) \\ & + (T) (Q) SUM(C17. CHSL) - (T - 1) (Q) (C17. CHSL \neq \\ & C17. BCSL) SUM(C17. CHSL) = (T) (Q) (FSRQ \neq \\ & SJRQ) (C12. RQSL) \end{aligned}$$

7、T+1 日单一证券融券卖出数量(对 C16 表 WTLX=' 04' 且同一证券代码的成交数量求和) <= T 日 B03 表中账户类型为 105 (或 106) 时相应证券的证券数量与未到账数量之和。

8、 B13. RZLX = SUM((T)C09. RZLX-(T-1) (LJBZ!=' 1' ) C09. RZLX)

9、 B13. RQFY = SUM ((T)C12. RQFY-(T-1) (LJBZ!=' 1' ) C12. RQFY)

10 、 B13. YQFX = SUM ((T)C09. YQFX -(T-1) (LJBZ!=' 1' )C09. YQFX) + SUM((T) C12. YQFX -(T-1) (LJBZ!=' 1' ) C12. YQFX)