CSI Data Service Specification (for Vendor)
V1.3.8

China Securities Index Co., Ltd

Technology & OperationsDept.

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Data services platform of the China Securities Index Company Limited provides the CSI Index Family's guide& methodology, constituents stocks list, weight data as well as market data and other information for the Vendor on the FTP Server. The information is divided into two categories: the documents information and the data information.

Normally, the A-share index data service files are published before 18:00pm; the Asia index data service files are published before 20:00pm; the NEE index data service files are published before 24:00; the global index data service files are published before 9:00am on T+1 day; the fund index data service files are published before 11:00am on T+1 day, the SAC funds evaluation data service files are published before 16:00pm, the future index data service files are published before 18:00pm, the bond index data service files are published before 20:00pm.If there is any delay after the specified time, CSI would send short message and email notice to clients (Short message notice can support domestic mobile numbers except for the 186 segment). We kindly advise every client to ensure the registration information is correct and updated. If the information needs to be updated, please do advise our Marketing Dept.

The A-share index to-be-include data service files, the Asia index to-be-include data service files and the global index to-be-include data service files are published as soon as possible after CSI announces the index adjustment notice. According to the index rules, the weighting factors are calculated by using the close price on T-5 day before the adjustment effective date. Therefore, the weighting factor field in the file is left blank before T-5 day. The factor will be provided as soon as the calculation is completed.

If you need the indices data services of the China Securities Index Company Limited, please contact with the Marking Department of our company.

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Document Upgrades Log:

Version	Author	Operation	Date	Detail
V1.0	Operations& Maintenance Dept. of CSI	Creating	2011-3	
V1.1	Operations& Maintenance Dept. of CSI	revising	2011-7	(1)Modify the content description of Chapter 4. Only keep English version in the description of data file beginning field; (2)Modify the close weight file in Chapter 4.2.2, the next-day weight file in Chapter 4.2.4,and the index constituents CA file in Chapter 4.2.5, CSI sectors file in 4.3.1.Change securities code description in the CSI industry classification file to new format as “Ticker in the local exchange”+”.”+”exchange code” (For example: 600000.SHH or 1.HKG); (3)Add “Appendix 3: Exchange and Corresponding Codes Table”.
V1.2	Operations& Maintenance Dept. of CSI	revising	2011-7	(1)Add the description of bond term structure in “Chapter 3.2.2: File Naming and Structure about Index Data”; (2)Add the description of exchange and code mapping file in “Chapter 3.2.3: Other Index File Naming and Structure”; (3)Add “Chapter 4.2.8: Bond Index Term Structure File”; (4)Add “Chapter 4.3.6: Exchange and Codes Mapping File”.
V1.2.1	Operations& Maintenance Dept. of CSI	revising	2011-12	(1)In “Chapter 3.2.2: File Naming and Structure about Index Data”, add the constituents close weight file (only for bond index) and bond valuation file type (only for bond index). (2)In “Chapter 4.2.1 Market Quotations Data File”, change the description of volume from “10 thousand shares” to “10 thousand CNY” (3)Add “Chapter 4.2.9 Bond Close weight File” (4)Add “Chapter 4.2.10 Bond Valuation File” (5)In Appendix 1, add bond close weight

				file and bond valuation file in the bond index file list (6)In "Chapter 4.3.3 Index Basic Information", add "Index Type" and "Constituents Market". (7)In "Chapter 4.2.8 Bond Term Structure File", change the type of curve name to "C 80". (8) In "Chapter 4.2.9 Bond Close Weight File", move down inter-bank code after the SHZ code. (9)In "Chapter 4.2.10 Bond Valuation File", move down the inter-bank code after the SHZ code
V1.2.2	Operations& Maintenance Dept. of CSI	revising	2012-02	(1)In Chapter 4.3.1, change the CICS 2nd level code to CICS 3rd level code, change the CICS 2nd level name to CICS 3rd level name, and also change the CICS 2nd level English name to CICS 3rd level English name. (2)Add Chapter 4.3.7 industry P/E file and file description.
V1.2.3	Operations& Maintenance Dept. of CSI	revising	2012-05	In Chapter 4.3.1, change the CICS 3rd level code to CICS 4th level code, change the CICS 3rd level name to CICS 4th level name, and also change the CICS 3rd level English name to CICS 4th level English name.
V1.2.4	Operations& Maintenance Dept. of CSI	revising	2012-05	In Chapter 4.3.1, add CICS 2nd and 3rd level information including level code, level name and level English name.
V1.2.5	Operations& Maintenance Dept. of CSI	revising	2012-07	(1)In Chapter 4.3.3, add the detail description of data fields in Index Basic Information File (2)Add the specification of the time to publish data service files and to-be-include data service files on page 2. (3)In Chapter 4.2.6, add the specification of the time to publish to-be-include data service files.
V1.2.6	Operations& Maintenance	revising	2012-08	In Chapter 4.2.9, modify the format of Bond Close Weight File

	Dept. of CSI			
V1.2.7	Operations& Maintenance Dept. of CSI	revising	2012-08	(1)In Chapter 4.2.2 change the filename from YYYYMMDD+index+_closeweightfree.txt to YYYYMMDD+index+_closeweight.txt (2)In appendix 1 list all the files related to bond. (3)In appendix change the filename from YYYYMMDD+indexsystem +_closeweightfree.txt to YYYYMMDD+indexsystem +_closeweight.txt (4)In Chapter 4.3.7 add data fields to Industry P/E file. (5)In chapter 3.2.2 modify the File Naming and Structure about Index Data (6)In Chapter 4.3.1 change the name of CSI Industry Classification File
V1.2.8	Operations& Maintenance Dept. of CSI	revising	2012-10	In Chapter 4.2.4 add description for Reserve field
V1.2.9	Technology& Operations Dept. of CSI	Revising	2013-09	In Chapter 4.3.3, add two candidate values of the ‘Index Mark’ one is ‘CES’ the other is ‘CUST’
V1.2.10	Technology& Operations Dept. of CSI	Revising	2016-12	(1)In 3.2.2, add an index system of NEE indexes. (2)In 4.2.5, modify the precision of the rights offering price. (3)In 4.2.6, activate the backup field of the tobeincludedweight file by adding a field in the last column of the file, which is “Whether there is a company event which need to adjust the security’s price”. (4)In appendix 1, add list of the nee indices data files.
V1.3.1	Technology& Operations Dept. of CSI	Revising	2017-12	(1)In 4.2.9 Bond Close Weight File and Appendix 3 Exchange and Code mapping table, the exchange code for the inter-bank bond market has been changed from “CPT” to “BNK.” (2)In 4.2.2 Close Weight File, 4.2.4 Weight for the Next Trading Day File, 4.2.5

				Corporation Action File, 4.2.6 Constituents to be included File and 4.2.9 Bond Close Weight File, the type of field 'Constituent Code' has been changed from C10 to C20
V1.3.2				Add Chapter 4.2.11 specified bond valuation file description
V1.3.3	Technology& Operations Dept. of CSI	Revising	2018-12	(1)4.2.5 Corporation Action File is modified (2) 4.2.1 Index Price Data File is modified (3) add 4.2.12 Indices indicators (4) 4.3.4 Index Tracked Back Market Quotations File is modified (5) Appendix 2 is modified (6) Appendix 3 is modified
V1.3.4	Technology& Operations Dept. of CSI	Revising	2019-12	(1) Modify the field description of 4.2.10 file. Add field "Full Price(Maturity)", etc. Remove field "Calculation Price", etc. (2) Add field description of 4.2.13 file
V1.3.5	Technology& Operations Dept. of CSI	Revising	2019-12	(1)4.2.5 Corporation Action File Add "New Constituent Code" field and related field note. (2) 4.2.2 Close Weight File Add "Constituent Code" field note. (3) 4.2.4 Weight for the Next Trading Day File Add "Constituent Code" field note. (4) the Appendix 2
V1.3.6	Technology& Operations Dept. of CSI	Revising	2020-02	(1) 4.2.2 Close Weight File, the degree of precision of Exchange Rate is upgraded. (2) 4.2.4 Weight for the Next Trading Day File, the degree of precision of Exchange Rate is upgraded.
V1.3.7	Technology& Operations Dept. of CSI	Revising	2020-03	(1)4.2.5 Corporation Action File Modify "New Constituent Code" field note. (2) 4.2.2 Close Weight File Modify "Constituent Code" field note. (3) 4.2.4 Weight for the Next Trading Day File Modify "Constituent Code" field note. (4) the Appendix 2
V1.3.8	Technology& Operations Dept. of CSI	Revising	2020-06	(1)Add Chapter 4.2.14 Exchangeable Bond and Convertible Bond valuation file description

				(2)Add Chapter 4.2.15 Implied Ratings file description

Directory

1. Introduction

CSI provides indices related files to the vendor through the FTP Data Service Platform. At present, the indices are classified to A share, abroad, fund, SAC industries, futures, bond and NEE index. The data information concludes historical performance, close weight, weight for next trading day, divisor, corporation action, constituents, securities to be included etc. This document demonstrates the naming, structure and content about these files.

2. Service Platform Directory Structure

The main directory of FTP server is vendor and it's subdirectories are data and documents directory.

2.1 Directory Explanation

[vendor] The index related data, and the subdirectories are as follows:

Directory Explanation	Directory Name
Marketing data, close weight files,index announcement files etc.	Vendor\basic
Close weight files(ashare, asia,global)	Vendor\plus
Divisor, weight for next day, corporation action, securities_to_be_included, all_securities_share files	Vendor\agent
Specification file	Vendor\docs\specification

3. File Explanation

3.1 File Type

The files are classified to three types: the next trading day files, historical performance, files, announcement and compiling method. These files are compressed to ZIP format named by YYYYMMDD.zip at 23:00 every trading day and reserved only three days on the FTP data service platform.

3.2 File Naming and Structure

3.2.1 File Naming and Structure for the Next Trading Day File Listing

The file name for the Next Trading Day File Listing is YYYYMMDDnextdayfiles.txt, and the

corresponding compressed file name is: YYYYMMDDnextdayfiles.zip.
The diretory of file located is: Vendor\basic

3.2.2 File Naming and Structure about Index Data

The name is: YYYYMMDD+index type+_+data type.txt, and the corresponding compressed file is: YYYYMMDD+index type+_+data type.zip. Base on the different data file type, one index have multiple compressed files.

According the current index classification and data file type, the files are as follow:

File Name	File Description	Located Directory
YYYYMMDD+index type+_perf.txt	Index Performance	Vendor\basic
YYYYMMDD+ index type +_closeweight.txt	Close weight file（ashare,asia,global update monthly; Sac,fund,bond update daily)	Vendor\basic
YYYYMMDD+ bond_div.txt	Bond divisor	Vendor\basic
YYYYMMDD+ bond_weightnextday.txt	Bond constituents weight for next trading day	Vendor\basic
YYYYMMDD+bond_valuation.txt	Bond valuation	data/bonddata/general
YYYYMMDD+specified_bond_valuation.txt	Specified bond valuaiton	data/bonddata/specified_bond_valuation
YYYYMMDD+bond_termstructure.txt	Bond termstructure	data/bonddata/general
YYYYMMDD+index type +_closeweight.txt	Close Weight files (including ashare, asia and global)	Vendor\plus
YYYYMMDD+index type +_div.txt	Index Divisor	Vendor\agent
YYYYMMDD+index type +_weightnextday.txt	Constituents Weight for Next Trading Day	Vendor\agent
YYYYMMDD+index type +_cafuture.txt	Constituents Corporation Action	Vendor\agent
YYYYMMDD+index type +_securites_to_be_included.txt	Constituents to be Included	Vendor\agent

YYYYMMDD+ type +_securities_share.txt	All Securities Share Information	Vendor\agent
YYYYMMDD+crm_valuation.txt	CRM valuation	data/bonddata/specified_bond_valuation
YYYYMMDD+ebcb_valuation.txt	Exchangeable Bond and Convertible Bond valuation	data/bonddata/ebcb_valuation
YYYYMMDD+implied_ratings.txt	Implied Ratings	data/bonddata/implied_ratings

For all files except Implied Ratings file, YYYYMMDD represents the current trading day. For Implied Ratings file,YYYYMMDD represents the next trading day. Index classifications are: a share, global, fund, sac industries, asia, futures, bond, NEE, and others, such as CSI 300 second or third sector classification, asia second or third sector classification). For detail, please see the Appendix 1.

3.2.3 Other Index File Naming and Structure

CSI Industry Classification File Name： asharecics.txt(ashare)、 asiacics.txt （asia）、globalcics.txt（global）

CSRC Industry Classification File Name：csrcindustry.txt

Index Basic Information File Name：indexbasicinfo.txt

Index Tracked Back Market Quotations File Name：Index Code+trackedbackperf.txt
The Exchange and Code Mapping File Name: exchangecode.txt
Industry P/E Ratio File Name: YYYYMMDDcsiinduspe.txt
These files and index announcement etc. will be compressed to YYYYMDDothers.zip.
Industry P/E ratio file will be compressed to YYYYMMDDcsiinduspe.zip
The directory of file located is: Vendor\basic.

4. File Content Explanation

4.1 File Content Explanation for the Next Trading Day Files Listing

The first line content of the file is next trading day. From second line, the content is the data file name.

4.2 File Content Explanation about Index Data

One TXT file contains multiple indices information about one classification and data file type. The first line of the TXT file is field description, the next line is constructed by ten ‘=’ characters to separate, and After that, every line is data record. The fields of the record are separated by ‘|’. If there is no data, it will be filled with space.

4.2.1 Index Price Data File

The file contains index price data for the trading day.
The file name is: YYYYMMDD+index +_perf.txt.
Data content includes：

Name	Type	Description
Date	C 8	Trading Date
Index Code	C 8	Index Code
Open	N 11 (4)	Index Opening Price
High	N 11 (4)	Index High Price
Low	N 11 (4)	Index Low Price
Close	N 11 (4)	Index Closing Price
Change	N 11 (4)	Index Changing Data
Change (%)	N 6 (2)	Index Changing Percentage Data
Volume	N 18	Index Daily Volume Note：The unit of stock index is share, the unit of future index is board lot the unit of bond index is 10 thousand CNY.
Turnover	N 18	Index Daily Turnover
Index Market Cap.(mn)	N 20 (2)	Index Marked Capitalization(Million)
Number of Cons.	N 5	Number of Constituent Stocks
Open Interests(lots)	N 10	Open Interests only for Future Index
Settlement Turnover (10 thousand CNY)	N 10	Index Sample Settlement Turnover(bond index only)
Modified Duration	N 11 (4)	Index Modified Duration (bond index only)
Convexity	N 11 (4)	Index Convexity (bond index only)
Yield To Maturity (%)	N 11 (4)	Index Yield To Maturity (%)(bond index only)
Duration	N 11 (4)	Index Duration(bond index only)
Average Price	N 11 (4)	Average Price of Index Sample(bond index only)

Net Price	N 11 (4)	Use the samples net price to calculate the index net price(bond index only)
Interest and Reinvestment Price	N 11 (4)	Use 100 as the samples net price to calculate the full-price index (bond index only)
Reserve	C 10	

Note 1: The type C X represents character string type and X represents length. The type N X (Y) represents numerical type, X represents the length of numerical string included the point and signed bit, and Y represents decimal digits. The following table is the same with it.

Note 2: The date field type is C 8, the format is YYYYMMDD. The following table is the same with it.

4.2.2 Close Weight File

The file contains constituents close weight and The constituents share and price is empty.
The file name is: YYYYMMDD+index+_closeweight.txt
Data content includes：

Name	Type	Description
Effective Date	C 8	Constituent/Weight Effective Date
Index Code	C 8	
Constituent Code	C 20	security code:“Ticker in the local exchange”+”.”+”exchange code” (For example: 600000.SHH)
Trading Currency	C 3	Trading Currency: HKD, USD, CNY
Exchange Rate	N 11 (6)	Exchange Rate
Weight (%)	N 10 (6)	Securities Weight in the Corresponding Index
Reserve	C 10	Reserved Field

The fund and bond indices have no weight info and use the effective data, index code, constituents code marks the index constituents info.

Noted:

1) If "Constituent Code Change" effects in T+1, then "Constituent Code" column in this file shows current data of trade day T.

4.2.3 Divisor File

The file contains index divisor.

The file name is: YYYYMMDD+index+_div.txt

Data content includes：

Name	Type	Description
Effective Date	C 8	Divisor Effective Date
Index Code	C 8	Index Code
Divisor	N 15	Effective Date Divisor
Reserve	C 10	Reserved Field

4.2.4 Weight for the Next Trading Day File

The file contains constituents the constituents weight for the next trading day.

The file name is: YYYYMMDD+index+_weightnextday.txt

Data content includes：

Name	Type	Description
Effective Date	C 8	Constituent/Weight Effective Date
Index Code	C 8	
Constituent Code	C 20	security code:“Ticker in the local exchange”+”.”+”exchange code” (For example: 600000.SHH)
Trading Currency	C 3	Trading Currency: HKD, USD, CNY
Exchange Rate	N 11 (6)	Exchange Rate
Total Shares(share)	N 15	Total Shares
Categorized Inclusion Factor (%)	N 10 (6)	Percentage of the Categorized Free-Float Shares
Shares in Index(share)	N 15	For detail, please see the index compiling method.
Reference Open Price for Next Trading Day	N 12 (3)	Reference Opening Price for Next Trading Day
Weight Next Day(bond)/Reserve(else)	N10(3)/C 10	Weight next day for bond index,Reserved Field for else index

Noted:

1) If "Constituent Code Change" effects in T+1, then "Constituent Code" column in this file shows updated data of trade day T+1.

4.2.5 Corporation Action File

The file contains constituents corporation action such as dividend, rights offering etc. The dividend currency and price adjust factor fields only use for global and asia index classification. For detail, please see the Appendix 2.

The file name is: YYYYMMDD+index+_cafuture.txt.

Data content includes：

Name	Type	Description
Effective Date	C 8	Share/Price effective date
Index Code	C 8	Index Code
Constituent Code	C 20	security code:“Ticker in the local exchange”+”.”+”exchange code” (For example: 600000.SHH)
CA Type	C 50	Constituents C A, For detail, please see the index compiling method.
Bonus Issues Ratio(per share)	N 7 (4)	Bonus Issues Ratio
Rights Offering Ratio(per share)	N 7 (4)	Rights Offering Ratio
Rights Offering Price	N 12 (3)	Rights Offering Price
Dividend per share	N 10 (6)	Dividend per share
Dividend Currency	C 3	Dividend Currency
Price Adjust Factor	N 9 (5)	Price Adjust Factor
Price Adjust Variable	N 9 (5)	Price Adjust Variable
Future Shares in Index(share)	N 15	Future Shares in Index after CA has effective.
Notes	C 50	
Reserve	C 10	Reserved Field
New Constituent Code	C 20	security code:"Ticker in the local exchange”+”.”+”exchange code” (For example: 600000.SHH)

Note: 1) "Price adjust factor" is represented by K, and "Price adjust variable" is represented by B. P’=P*K+B (where P’ means the ex-dividend price, P means the closing price of the day)

2) If there are multiple company events on the same day, the Event CA Type displays “Events Superposition”. Then, according to the content of the company event that occurred on the

same day, if there is a "dividend" event, fill in the corresponding " Dividend Per Share" and "Dividend Currency"; if there is "bonus issue", fill in the " Bonus Issues Ratio"; if there is " The "right off" is filled in with " Rights Offering Ratio" and " Rights Offering Ratio".

3) If CA type is"Constituent Code Change" effects in T+1, then the "New Constituent Code" column in this file shows the updated data.

4.2.6 Constituents to be included File

This file contains constituents to be included share and other information, after the index temporary and regular adjustment. The files are published as soon as possible after CSI announces the index adjustment notice. According to the index rules, the weighting factors are calculated by using the close price on T-5 day before the adjustment effective date. Therefore, the weighting factor field in the file is left blank before T-5 day. The factor will be provided as soon as the calculation is completed.

The file name is: YYYYMMDD+index+_securites_to_be_included.txt

Data content includes:

Name	Type	Description
Inclusion Date	C 8	Securities Inclusion Date. Namely Adjusted Stock/share Effective Date
Effective Date	C 8	The Reference Open Price for Next Trading Day effective date
Index Code	C 8	
Constituent Code	C 20	
Trading Currency	C 3	Trading Currency: HKD, USD, CNY
Total A Shares(share)	N 15	
Categorized Inclusion Factor (%)	N 10 (6)	Percentage of the Categorized Free-Float Shares
Cap Factor	N 9 (8)	Cap Factor
Shares in Index(share)	N 15	For detail, please see the index compiling method.
Reference Open Price for Next Trading Day	N 12 (3)	Reference Open Price for Next Trading Day
Including Factor now (%)	N 10 (6)	Including Factor now (%)
Constituent Change	C 10	Constituents to be included marked field : New Add"
Whether there is a company event which need to adjust the	C 1	The field refers to based on the public information, whether there

security's price		is a company event which needs to adjust the security's price from the next day to the regular adjustment day. Notice: If there is, it should be 'Y'

4.2.7 All Shares Data File

This file contains total shares, categorized free-float shares, reference open price for next trading day for A and B share. For B share, the categorized free-float shares will be empty.

The file name is: YYYYMMDD+index+_securities_share.txt
Data content includes:

Name	Type	Description
Effective Date	C 8	Share effective date
Security Code	C 10	
Total Shares(share)	N 15	Total Shares
Categorized Free-Float Shares(share)	N 15	Categorized Free-Float Shares(share), For B share, it will be empty
Reference Open Price for Next Trading Day	N 12 (3)	Reference Opening Price for Next Trading Day
Reserve	C 10	

4.2.8 Bond Term Structure File

The file contains Treasury bond term structure, financial bond term structure, corporate bond term Structure, and Treasury bond (SSE) term structure
The file name is: YYYYMMDD+ index +_termstructure.txt
Data content includes：

Name	Type	Description
Date	C 8	Effective Date
Curve Name	C 80	Name of the Curve
Term(year)	N 5	
Spot Rate(%)	N 10	
Yield to Maturity(%)	N 10	
Forward Rate(%)	N 10	
Reserve	C 10	Reserved Field

4.2.9 Bond Close Weight File

The file contains the close weight of bond index constituents
The file name is: YYYYMMDD+ bond_closeweight.txt
Data content includes：

Name	Type	Description
Date	C 8	Date
Index Code	C 8	
SHH Code	C 10	SHH Code
SHZ Code	C 10	SHZ Code
Inter-Bank Code	C 10	Inter-Bank Code
Constituent Code	C 20	Security code:"Ticker in the local exchange"+"."+"exchange code" (For example: 010107.SHH)
Trading Currency	C 3	Trading currency: HKD, USD, CNY
Exchange Rate	N 9(4)	Exchange Rate
Weight (%)	N 10(3)	Securities weight in the corresponding index
Reserve	C 10	Reserve

4.2.10 Bond Valuation File

The file contains the bond valuation data.
The file name is: YYYYMMDD+ bond +_valuation.txt
Data content includes：

Name	Type	Description
Date	C 8	Date
SHH Code	C 10	SHH Code
SHZ Code	C 10	SHZ Code
Inter-Bank Code	C 10	Inter-Bank Code
Full Price (Maturity)	N 10(4)	Full Price (Maturity)
Clean Price (Maturity)	N 10(4)	Clean Price (Maturity)
Yield To Maturity(%)	N 10(4)	Yield To Maturity
Modified Duration (Maturity)	N 10(4)	Modified Duration (Maturity)
Convexity (Maturity)	N 10(4)	Convexity (Maturity)
Full Price (Exercise)	N 10(4)	Full Price (Exercise)
Clean Price (Exercise)	N 10(4)	Clean Price (Exercise)
Yield To Exercise(%)	N 10(4)	Yield To Exercise
Modified Duration (Exercise)	N 10(4)	Modified Duration (Exercise)
Convexity (Exercise)	N 10(4)	Convexity (Exercise)
Recommendation	C 1	1 Exercise is recommended

		2 Maturity is recommended
Estimated Coupon(%)	N 10(4)	Estimated Coupon
Accrued Interest	N 10(4)	Accrued Interest
Reserve	C 10	Reserve

4.2.11 Specified Bond Valuation File

The file contains the specified bond valuation data. Currently, the valuation for default bonds are included in this file.

The file name is: YYYYMMDD+ specified_bond +_valuation.txt

As same as bond valuation file, the data content in this file includes：

Name	Type	Description
Date	C 8	Date
SHH Code	C 10	SHH Code
SHZ Code	C 10	SHZ Code
Inter-Bank Code	C 10	Inter-Bank Code
Calculation Price	N 10(4)	Calculation Price
Yield To Maturity (%)	N 10(4)	Calculation Yield
Modified Duration	N 10(4)	Modified Duration
Convexity	N 10(4)	The index convexity
Clean Price	N 10(4)	Clean Price
Accrued Interest	N 10(4)	Accrued Interest
Reserve	C 10	Reserve

4.2.12 Indices indicators

The file contains some financial indicators for all index

The file name: YYYYMMDD + indicator. txt

The data content in this file includes：

字段名称	字段类型	说明
Date	C 8	Trade date
Index Code	C 8	Index Code
P/E1	N 6 (2)	P/E1= ∑(Total Stock Issue ×Stock Price)/∑(Total Stock Issue ×Earning Per Share)
P/E2	N 6 (2)	P/E2=∑（Adjusted Total Stock Issue ×Cap Factor ×Stock Price）/∑（Adjusted Total Stock Issue ×Cap Factor ×Earning Per Share）

D/P1	N 6 (2)	D/P1= ∑ （ Total Stock Issue×Yearly Cash Dividend Per Share ） /∑ （ (Total Stock Issue×Stock Price） ×100%
D/P2	N 6 (2)	D/P2= ∑（Adjusted Total Stock Issue×Cap Factor×Yearly Cash Dividend Per Share ） /∑ （ Adjusted Total Stock Issue×Cap Factor×Stock Price） ×100%

4.2.13 CRM Valuation File

The file contains CRM valuation data.
The file name is: YYYYMMDD+ crm+_valuation.txt.
Data content includes：

Name	Type	Description
Date	C 8	Date
SHH Code	C 10	SHH Code
SHZ Code	C 10	SHZ Code
Inter-Bank Code	C 10	Inter-Bank Code
CRMA Code	C 40	The CSI-defined code for Credit Risk Mitigation Agreement issued on the Shanghai Stock Exchange
Calculation Price	N 10(4)	Calculation Price
Reserve	C 10	Reserve

4.2.14 Exchangeable Bond and Convertible Bond Valuation File

The file contains Exchangeable Bond and Convertible Bond valuation data.
The file name is: YYYYMMDD+ebcb_valuation.txt.
Data content includes：

Name	Type	Description
Date	C 8	Date
SHH Code	C 10	SHH Code
SHZ Code	C 10	SHZ Code
Inter-Bank Code	C 10	Inter-Bank Code
Value	N 10(4)	Value
Yield To Maturity(%)	N 10(4)	Yield To Maturity(%)
Option Value	N 10(4)	Option Value

Conversion Premium(%)	N 8(2)	Conversion Premium(%)
Bond Premium(%)	N 8(2)	Bond Premium(%)
Bond Floor Full	N 10(4)	Bond Floor Full
Bond Floor Clean	N 10(4)	Bond Floor Clean
Bond Floor YTM(%)	N 10(4)	Bond Floor YTM(%)
Modified Duration	N 10(4)	Modified Duration
Convexity	N 10(4)	Convexity
Accrued Interest	N 10(4)	Accrued Interest
Reserve	C 10	Reserve

4.2.15 Implied Ratings File

The file contains Implied Ratings data.
The file name is: YYYYMMDD+implied_ratings.txt. YYYYMMDD in file name represents the next trading date.
Data content includes：

Name	Type	Description
Date	C 8	Date
SHH Code	C 10	SHH Code
SHZ Code	C 10	SHZ Code
Inter-Bank Code	C 10	Inter-Bank Code
Implied Rating	C 6	Implied Rating
Reserve	C 10	Reserve

4.3 Other Files Content Explanation

4.3.1 CSI Industry Classification File

The file name is: asharecics.txt(ashare)、asiacics.txt（asia）、globalcics.txt（global）
Data content includes:

Name	Description
Effective Date	Effective Date of the Companies' Industry Classification
Securities Code	security code:"Ticker in the local exchange"+"."+"exchange code" (For example: 600000.SHH)
CICS 1st Level Code	Level 1st Industry Classification Code
CICS 1st Level Name	Level 1st Industry Classification Name
CICS 1st Level Name(Eng.)	Level 1st Industry Classification English Name
CICS 2nd Level Code	Level 2nd Industry Classification Code (Don't provide

	by the Level 1^{st} Industry Classification)
CICS 2^{nd} Level Name	Level 2^{nd} Industry Classification Name (Don't provide by the Level 1^{st} Industry Classification)
CICS 2^{nd} Level Name(Eng.)	Level 2^{nd} Industry Classification English Name (Don't provide by the Level 1^{st} Industry Classification)
CICS 3^{rd} Level Code	Level 3^{rd} Industry Classification Code (Don't provide by the Level 1^{st} Industry Classification)
CICS 3^{rd} Level Name	Level 3^{rd} Industry Classification Name (Don't provide by the Level 1^{st} Industry Classification)
CICS 3^{rd} Level Name(Eng.)	Level 3^{rd} Industry Classification English Name (Don't provide by the Level 1^{st} Industry Classification)
CICS 4^{th} Level Code	Level 4^{th} Industry Classification Code (Don't provide by the Level 1^{st} Industry Classification)
CICS 4^{th} Level Name	Level 4^{th} Industry Classification Name (Don't provide by the Level 1^{st} Industry Classification)
CICS 4^{th} Level Name(Eng.)	Level 4^{th} Industry Classification English Name (Don't provide by the Level 1^{st} Industry Classification)
CSI 300 Sector Index	CSI 300 Sector Index Name
CSI 300 Sector Index Name（Eng.)	CSI 300 Sector Index English Name
Reserve	

4.3.2 CSRC Industry Classification File

The file name is: csrcindustry.txt.
Data content includes:

Name	Description
Effective Date	Effective Date of the Companies' Industry Classification
Securities Code	Listed Companies' Securities Code
CSRC Industry Code	CSRC Industry Classification Code
CSRC Industry Name	CSRC Industry Classification Name
CSRC Industry Name(Eng.)	CSRC Industry Classification Name
CSRC Industry Code(Full)	CSRC Industry Classification Code
CSRC Industry Name(Full)	CSRC Industry Classification Full Name
CSRC Industry Name (Full)	CSRC Industry Classification English Full Name

(Eng.)	
Reserve	

4.3.3 Index Basic Information File

The file name is: indexbasicinfo.txt.
Data content includes:

Name	Description
Index Code	Index Code
Distribution Channel	Satellite: Real time quote is disseminated by satellite/LEVEL 2. IndexPress: Real time quote is disseminated by IndexPress of CSI. End-of-day quote is disseminated by FTP data service platform of CSI. NYSE: Real time quote is disseminated by NYSE.
Chinese Name(Full)	Index Chinese Name(Full)
Chinese Name	Index Chinese Name (Abbreviation)
English Name(Full)	Index English Name(Full)
English Name	Index English Name(Abbreviation)
Currency	The denominated currency of the index, including CNY, HKD, TWD, USD etc.
Internet(Data service) System Code	Internet(Data service) System Code
Index Press Code	Index Press Code is not available for end-of-day index.
SSE Market Code	SSE Market Code (possibly not available)
SZSE Market Code	SZSE Market Code (possibly not available)
HKSE Market Code	HKSE Market Code (possibly not available)
TWSE Market Code	TWSE Market Code (possibly not available)
Other Market Code	Other Market Code (possibly not

	available)
ISIN	Index ISIN (possibly not available)
SEDOL	Index SEDOL (possibly not available)
CUSIP	Index CUSIP (possibly not available)
RIC	Index RIC (possibly not available)
BLOOMBERGID	Index BLOOMBERGID (possibly not available)
Base Date	Index Base Date
Base Index	The Closing Index Price on the base date.
Price/Total Return	Price Index /Total Return Index
Announcement Date	The date when the index launching notice is published on the newspaper and website.
Launch Date	The date when the index quote is officially disseminated to the public.
Index Type	Equity, Bond, Fund, Commodity and Combined Asset etc.
Index Mark	SSE, SZSE, CSI, CES or CUST series.
Code Corresponding to Main Index	The directive index has its corresponding main index . If the index is mother index itself, this field is blank.
Relationship with Mother Index	Mother Index, Currency is different, Dividend rule is different, Both currency and dividend rule is different, After-tax dividend, Both after-tax dividend rule and currency is different.
Index Calculate System	SSE: Indices that is calculated by SSE, disseminated by SSE Satellite/LEVEL2, and rebroadcasted by IndexPress.

	SZSE: Indices that is calculated by SZSE, disseminated by SZSE Satellite/ LEVEL2, and rebroadcasted by IndexPress. CSI: Indices that is calculated by IndexPress of CSI, and disseminated by IndexPress. NYSE: Indices that is authorized to NYSE for calculation, and is calculated by NYSE. N/A: Indices that have no real time calculation.
Index Category	Mother Index, Directive Index
Index Type	The "Index Type" in index data service naming files, is used to judge from which data files the index data could be obtained. Please refer to "Chapter 3.2.2 File Naming and Structure about Index Data" and "Appendix 1".
Constituents Market	Shanghai Stock Exchange, Shenzhen Stock Exchange, Hong Kong Exchange, Taiwan Stock Exchange, Shanghai and Shenzhen Stock Exchange, Shanghai, Shenzhen and Hong Kong Stock Exchange, Greater China Region, Mainland, Asia, Global, Interbank, Open-end Fund, etc.
Reserve	Reserve Field

4.3.4 Index Tracked Back Market Quotations File

The file name is: indexcode+trackedbackperf.xls

Data content includes：

Name	Description

Date	Trading Date
Index Code	Index Code
Index Name	Index Name
Index Name(Eng.)	Index Name(Eng.)
Open	Index Open
High	Index High
Low	Index Low
Close	Index Close
Change(%)	Index Change(%)
Volume(share)	Index Volume(share)
Turnover	Index Turnover

4.3.5 Announcement and Other File

The file formats about Index announcement and other file are WORD, PDF etc.

4.3.6 Exchange and Codes Mapping File

The file contains the exchange and codes mapping table
The file name is: exchangecode.txt
Data content includes：

Name	Type	Description
Exchange Code	C 3	Exchange Code
Exchange Name	C 200	Exchange Name

4.3.7 Industry P/E file

Description: Including CSRC industry code, CICS industry 4th level code and latest P/E ratio.
File name is: YYYYMMDDcsiinduspe.txt
Data content includes:

Field Name	Field Type	Description
S1	Character	Effective Date
S2	Character	Record Type
S3	Character	Securities Code/CSRC Industry Code/CICS Industry Code
S4	Character	CSRC Industry Code
S5	Character	CICS Industry Code
S6	Numeric	Latest P/E Ratio
S7	Numeric	Numbers of Stocks
S8	Numeric	Numbers of Stocks of

		Loss-making Companies
S9	Numeric	Average P/E Ratio in the Recent Month
S10	Numeric	Average P/E Ratio in Recent 3 Months
S11	Numeric	Average P/E Ratio in Recent 6 Months
S12	Numeric	Average P/E Ratio in the Recent Year
S13	Numeric	Latest TTM
S14	Numeric	Number of stocks
S15	Numeric	The number of stocks with negative profit
S16	Numeric	Latest average TTM in 1 month
S17	Numeric	Latest average TTM in 3 months
S18	Numeric	Latest average TTM in 6 months
S19	Numeric	Latest average TTM in 1 year
S20	Numeric	Latest P/B
S21	Numeric	Number of stocks
S22	Numeric	The number of stocks with negative profit
S23	Numeric	Latest average P/B in 1 month
S24	Numeric	Latest average P/B in 3 months
S25	Numeric	Latest average P/B in 6 months
S26	Numeric	Latest average P/B in 1 year
S27	Numeric	Latest dividend yield ratio
S28	Numeric	Number of stocks
S29	Numeric	Number of stocks which didn’t pay dividend
S30	Numeric	Latest average dividend yield ratio in 1 month
S31	Numeric	Latest average dividend yield ratio in 3 months
S32	Numeric	Latest average dividend

		yield ratio in 6 months
S33	Numeric	Latest average dividend yield ratio in 1 year

Notes:

1. Data description of field S2 (Record Type):
   a) 1: Securities P/E ratio record. S3 is securities code, S4 is CSRC industry code, and S5 is CICS industry 3^{rd} level code.
   b) 2: CSRC industry P/E ratio record. S3 is CSRC industry code, S4 is null, and S5 is null.
   c) 3: CICS industry P/E ratio record. S3 is CICS industry code, S4 is null, and S5 is null.
   d) 4: P/E of board. S3 is board code, S4 and S5 is null.

   The board code and its corresponding name is listed as below：

Board Code	Board Name
BK0001	SSE A Share
BK0002	SZSE A Share
BK0003	All A Share
BK0004	SME Board
BK0005	Chinext
BK0006	SZSE Main Board

2. If field S6 is null, there are below three situations:
   a) If S2=1, it means this company is loss-making
   b) If S2=2, it means there are less than 5 companies in this CSRC industry (this number is excluding suspended listing companies and loss-making companies according to the annual report, and it doesn’t include 5)
   c) If S2=3, it means there are less than 5 companies in this CICS industry (this number is excluding suspended listing companies and loss-making companies according to the annual report, and it doesn’t include 5)

Appendix 1

The A share index data files are:

- indices prices：YYYYMMDDashare_perf.txt
- divisor：YYYYMMDDashare_div.txt
- close weight：YYYYMMDDashare_closeweight.txt
- weight for next day：YYYYMMDDashare_weightnextday.txt
- Corporation Action：YYYYMMDDashare_cafuture.txt
- Securities to be included：YYYYMMDDashare_securities_to_be_included.txt
- Securites_share: YYYYMMDDashare_ securities_share.txt

The global and asia index data files are:（File Name take the global index for example）:

- indices prices：YYYYMMDDglobal_perf.txt
- divisor：YYYYMMDDglobal_div.txt
- close weight：YYYYMMDDglobal_closeweight.txt
- weight for next day：YYYYMMDDglobal_weightnextday.txt
- Corporation Action：YYYYMMDDglobal_cafuture.txt
- Securities to be included：YYYYMMDDglobal_securities_to_be_included.txt

The fund index data files are:

- indices prices：YYYYMMDDfund_perf.txt
- close weight：YYYYMMDDfund_closeweight.txt

The sac index data files are:

- historical prices：YYYYMMDDsac_perf.txt
- close weight：YYYYMMDDsac_closeweight.txt

The bond index data files are:

- indices prices：YYYYMMDDbond_perf.txt
- close weight：YYYYMMDDbond_closeweight.txt
- Bond term structure: YYYYMMDDbond_termstructure.txt
- Bond valuation file: YYYYMMDDbond_valuation.txt
- Specified bond valuation file: YYYYMMDDspecified_bond_valuaion.txt
- Divisor: YYYYMMDDbond_div.txt
- Weight for next day：YYYYMMDDbond_weightnextday.txt

The futures data files are:

- indices prices：YYYYMMDDfutures_perf.txt

The others data files are:

- indices prices：YYYYMMDDothers_perf.txt

The nee indices data files are:

- indices prices：YYYYMMDDnee_perf.txt
- divisor：YYYYMMDDnee_div.txt
- close weight：YYYYMMDDnee_closeweight.txt
- Weight for next day：YYYYMMDDnee_weightnextday.txt
- Corporation Action：YYYYMMDDnee_cafuture.txt

Appendix 2

The constituent Corporation Action includes:

- Dividend
- Bonus Issues
- Rights Offering
- Dividend/Bonus Issues
- Buy-Back
- Debt to Equity Swap
- implementation of Share Merger Reform
- Over allotment
- Placement
- shares to be unrestricted
- Unrestricted shares to be restricted
- Warrants Exercise
- Stock split
- Mergers and Acquisitions
- shares/prices changing
- Events Superposition
- Constituent Code Change

Appendix 3

Exchange and Code mapping table:

Athens Stock Exchange	ATH
Australian Stock Exchange - SEATS	ASX
BSE Ltd	BSE
Bulgarian Stock Exchange	BLG
Bursa Malaysia Consolidated Equities and Derivatives (formerly Kuala Lumpur Stock Exchange)	KLS
Chicago Board of Trade	CBT
China Financial Futures Exchange	CFX
China Zhengzhou Commodity Exchange	ZHC
Chinese Inter Bank Bond Market	BNK
Commodities Exchange Centre	CMX
Consolidated Issue Listed By NYSE Arca	PCQ
Consolidated Issue Listed on Nasdaq Global Select Market (Consolidated Issue)	NSQ
Consolidated Issue, listed by NYSE (Consolidated Issue)	NYQ
Consolidated issues listed on NYSE Alternext US LLC(Consolidated)	ASQ
Dalian Commodities Exchange	DLC
Dubai Financial Market	DBX
Euronext Paris	PAR
Frankfurt Stock Exchange	FRA
GreTai Securities Market	TWO
HSI Services Limited	HSI
Indonesia Stock Exchange (formerly Jakarta SE)	JKT
Johannesburg Stock Exchange (JSE) Level 1	JNB
Korea Exchange - KOSDAQ	KOE
Korea Exchange - KSE	KSC
Kuwait Stock Exchange	KUW
Liaoning Equity Exchange	LEE
London Stock Exchange	LSE
Mexico SE Principal Market	MEX
Micex	MCX
Milan Stock Exchange	MIL
Morgan Stanley Capital International.	MSI
NASD OTC Bulletin Board Market	OBB
NASDAQ Capital Market (from NASDAQ SmallCap)	NAS
NASDAQ Stock Market Exchange Consolidated Large Cap	NMQ
NASDAQ Stock Market Exchange Large Cap (formally known as NASDAQ NATIONAL MARKET SYSTEM)	NMS
NYSE AMEX	ASE

NYSE Arca	PSE
Nasdaq Stock Exchange Consolidated Capital Market	NAQ
Nasdaq Stock Exchange Global Select Market	NSM
National Equities Exchange and Quotations	NEE
National Stock Exchange of India	NSI
New York Mercantile Exchange(NYMEX)	NYM
New York Stock Exchange	NYS
New Zealand Total - Prices, Indices, News	NZC
Norwegian Fund Broker Association	NFF
OTC Markets Group Inc	OTC
OTC Markets Group Inc - Current Information	PKC
OTC Markets Group Inc - Limited Information	PKL
OTC Markets Group Inc - No Information	PKN
OTC Markets Group Inc - OTCQB	QBB
OTC Markets Group Inc - Prime QX	QXR
Open-end Funds Market	LIP
Osaka Exchange Inc.	OSA
Philippine Stock Exchange	PHS
SIBE - Mercado continuo Espanol	MCE
Sao Paolo Stock Exchange	SAO
Shanghai Futures Exchange	SHF
Shanghai Gold Exchange	SGE
Shanghai International Energy Exchange	IEE
Shanghai Stock Exchange	SHH
Shenzhen Stock Exchange	SHZ
Singapore Exchange Securities Trading Ltd	SES
Stock Exchange of Hong Kong Limited	HKG
Stuttgart Stock Exchange	STU
TSX Venture Exchange (Inactive Board)	NEX
TSX Venture Exchange (formerly known as Canadian Ventures Exchange)	CVE
Taiwan Stock Exchange	TAI
The Stock Exchange of Thailand	SET
Tokyo Stock Exchange	TYO
Toronto Stock Exchange	TOR
US 'Other OTC' and Grey Market	PNK
Warsaw Stock Exchange	WSE
Xetra Level 1	GER