CSI Data Service Specification

（V 4.4.4）

China Securities Index Company Limited

Technology & Operations Dept.

December, 2018

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 majority of portfolio investment and research institutions 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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Change Log

Version	Author	Operation	Date	Detail
V4.0	Maintenance Dept. of CSI	Creating	2009-3	…….
V4.1	Maintenance Dept. of CSI	Revising	2009-7	(1) Add the FTP server ip address. (2) Change the name of reserve list file of csi overseas indices from reservelistforh11101.xls to h11101reservelist.xls. (3) Add the CSRC Levels Changing files explanation and provide the appropriate files on the ftp platform. (4) Change the ‘constituents’ to ‘constituent’ in the field name of data document format. (5) Change field name ‘Indices Market Cap’ to ‘Index Market Cap’ in 3.2.3. (6) Add the supplementary notes in 3.2.5. (7) Change the sequence of ‘exchange’, ’constituents code’ fields and add the weight column in 3.2.8. (8) Change the fields name ‘Funds Code’ to ‘Index Code’ in 3.4.2. (9) Exchange the position of exchange and constituent name(Eng.) fields in closeweight file of csi overseas indices. (10) Exchange the position of index name and index name(Eng.) fields in 3.5.3. (11) Exchange the position of exchange and constituent name (Eng.) fields in 3.6.3.

Version	Author	Operation	Date	Detail
V4.1.1	Maintenance Dept. of CSI	Revising	2010-3	(1)change the field name of K column 'Categorized Free-Float Shares (share)' to 'Shares in Index(share)' and that of N column 'Categorized Free-Float Market Capitalization' to 'Market Cap in Index' in close weight file in 3.2; (2)change the field name of K column 'Categorized Free-Float Shares (share)' to 'Shares in Index (share)' and that of P column 'Categorized Free-Float Market Capitalization' to 'Market Cap in Index' in weight for next trading day file in 3.2; (3)change the field name of K column 'Categorized Free-Float Shares (share)' to 'Shares in Index (share)' and that of N column 'Categorized Free-Float Market Capitalization' to 'Market Cap in Index' in close weight file in 3.5; (4)change the field name of L column 'Categorized Free-Float Shares (share)' to 'Shares in Index (share)' and that of O column 'Categorized Free-Float Market Capitalization' to 'Market Cap in Index' in weight for next trading day file in 3.5.
V4.2	Maintenance Dept. of CSI	Revising	2010-5	（1）Add Shares in Index Information for the next trading day in the vendor Directory of the 1.1； （2）Add Index Basic and Securities Code Information in the 1.2.1； （3）Add Corporate Actions，MD5 Check for the Opening Weight for the Next Trading Day, Suspension

				Information, Index Tracked Back Market Quotations and other information for A Shares Indices in the 1.3.1； （4）Add Corporate Actions, Message Digest 5 Check for the Opening Weight for the Next Trading Day, Suspension Information and other information for A Shares Indices in the 2.3； （5）Add Vendor Directory Illustration in the 2.8； （6）Add Index basic Information file illustration in the 3.1.5； （7）Add Securities Code Information in the 3.1.6； （8）Add Corporate Actions Information in the 3.2.10； （9）Add Corporation Action for the future in the 3.2.11； （10）Add MD5 hash code for the Opening Weight for the Next Trading Day, in the 3.2.12； （11）Add Suspension Information in the3.2.13； （12）Add Index Tracked Back

				Market Quotations in the 3.2.14； （13）Add Shares in Index for the next trading day in the 3.7.1； （14）Cap Factor of the Closing Weight and Weight for the next trading day changes to 6 decimal.
V4.2.1	Maintenance Dept. of CSI	Revising	2010-10	（1）Add the key index performance and directory on index sample files in the 2.8; （2）Add the key index and samples performance data and logo files description in the 3.7.2.
V4.2.2	Maintenance Dept. of CSI	Revising	2010-12	（1）Add futures index directory instruction in 1.2.7 and 1.3.6； （2）Add futures index data files instruction in 2.9； （3）Add futures index data files format instruction in 3.8.
V4.3	Maintenance Dept. of CSI	Revising	2011-3	(1) Remove the vendor directory explanation in section 1. (2) Remove the history directory of rate in 1.2.1; (3) Remove the directories of history data and consitituent suspension explanation in 1.3.1; (4) Remove the bond index directories of history data explanation in 1.3.2; (5) Rmove the fund index directories of history data explanation in 1.3.3; (6) Remove the abroad index directories of history data

				explanation in 1.3.4; (7) Remove the SAC index directories of history data explanation in 1.3.5; (8) Remove the futures index directories of history data explanation in 1.3.6; (9) Remove the rate files explanation in 2.2; (10)Remove the A share history files and suspension file explanation in 2.3; (11)Remove the bond index history files explanation in 2.4; (12)Rmove the fund index history files explanation in 2.5; (13)Remove the abroad index history files explanation in 2.6; (14)Rmove the sac fund history files explanation in 2.7 (15)Add directory explanation of div,securitied_to_be_included, ca, ca_future, weight_next_day flag files in 1.3.4; (16)Change the name of MD5 checking file to weight for next day flag file, delete the explanation of MD5 checking file in 1.3.1; (17)Change the format of industries classifying, rate, index info, securities-code file to zip format in 2.2; (18)Change the format of A share data file in 2.3; change the name of close weight free, close weight, weight for next day and corporation actions history file compressed annually. Change the MD5 checking file to flg file; add the notes 4; (19)Change the format of bond index data file to ZIP format in 2.4; (20)Change the format of fund index

				data file to ZIP format in 2.5, and adjust the frequency from 09:00 to 11:00; (21)Change the format of abroad index data file to ZIP format in 2.6. Change the names of close weight free, close weight, weight for next day history file compressed annually. Add the explanation of divisor, corporation action, corporation action future and weight for next day flag file. (22)Change the format of sac index data file to ZIP format in 2.7. Change the name of close weight free file compressed annually. (23)Change the format of futures index data file to ZIP format in 2.8. (24) Modify the explanation in section 3, the EXCEL files are compressed in ZIP format and uploaded in Data Service platform. (25) Add the CSI300 Sector Index Name in 3.1.1 and 3.1.2. (26) Remove the CSRC Industry, CSI industry Level and CSI300 Sector Index Name Fields and Add the Trading Currency in J column of close weight free file in 3.2.5. (27) Remove the the CSRC Industry, CSI industry Level and CSI300 Sector Index Name Fields and Add the Trading Current in P column of close weight file in 3.2.6. (28) Remove the the CSRC Industry, CSI industry Level and CSI300 Sector Index Name Fields and Add the Trading Current in R column of weight for nextday file in 3.2.7.

				(29) Remove the CSI industry Level field of securities_to_be_included file in 3.2.8, and adjust explanation of the ‘inclusion date’ and ‘effective date’ fields. (30) Add ‘Dividend Currency’, ‘Price Adjust Factor’, ‘Current Shares in Index’, ‘Remark’ fields and adjust original ‘Shares in Index’ to ‘Future Shares in Index’ of corporation action file in 3.2.10 and 3.2.11. (31) Add field description, sum of shares in index and sum of Reference Open Price for Next Trading Day of flag of weight for next day file in 3.2.12. (32) Remove the CSI industry level field and adjust ‘Trading Currency’ to J column of abroad index close weight free file in 3.5.5. (33) Remove the CSI industry level field, adjust ‘Trading Currency’ to P column and add “close price” in I column of abroad index close weight free file in 3.5.6. (34) Remove the ‘CSI industry level’,‘Price Adjust Factor’,‘Dividend per share’,‘Dividend Currency’ adjust the ‘Trading Currency’ to R column, add ‘close price’ in M column, add ‘Reference Open Price for Next Trading Day’ in N column of abroad weight for next trading day in 3.5.7 (35) Add the explanation of securies_to_included file for abroad index in 3.5.8, and adjust explanation of the ‘inclusion date’ and ‘effective date’ fields; (36) Add the explanation of divisor file for abroad index in 3.5.9;

				(37) Add the explanation of corporation action file for abroad index in 3.5.10; (38) Add the explanation of corporation action future file for abroad index in 3.5.11; (39) Remove the 'CSI industry level' field and add 'Trading Currency' field of close weight free file in 3.6.3; (40) Remove the Vendor customized directory explanation of 2.8; (41) Remove the Vendor customized files explanation of 3.7; (42) Add Appendix 1 for the detail of corporation action.
V4.3.1	Maintenance Dept. of CSI	Revising	2011-12	1. In Chapter 1.3.2, add the description of bond index close weight and bond index valuation data file. 2. In Chapter 2.4, add the description of bond index close weight and bond index valuation data file. 3. In "Chapter 3.3.2 Latest Sample", delete the constituents code, constituents name, market, issuance markets, which are all used internally by CSI. Such information can be reflected by inter-bank code and name, exchange code and name etc. Change the volume unit from "10 thousand shares" to "10 thousand CNY". 4. In "Chapter 3.3.3 Latest Indices Market", change the volume unit to 10 thousand CNY, add duration, number of constituents, average price, interest and reinvestment price. 5. Add "Chapter 3.3.4 Constituents Close Weight". 6. Add "Chapter 3.3.5 Bond Valuation Data" 7. In "Chapter 3.1.5 Index Basic

				Information", add "Constituents Market". 8. In "Chapter 2.4", delete the term structure of fixed-income platform's bonds, term structure of treasury bonds, term structure of financial bonds and term structure of corporate bonds. Add the term structure of bonds. 9. In "Chapter 3.3.1 Term Structure", change the file name and data content. 10. In "Chapter 3.3.2 Latest Sample", move down the code in inter-bank, name in inter-bank, listed date in inter-bank after the listed date in Shenzhen. 11. In "Chapter 3.3.4 Constituents Close Weight", move down the code in inter-bank after the code in Shenzhen. 12. In "Chapter 3.3.5 Bond Valuation Data", move down the code in inter-bank after the code in Shenzhen.
V4.3.2	Maintenance Dept. of CSI	Revising	2012-02	（1）In Chapter 3.1.1, 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.
V4.3.3	Maintenance Dept. of CSI	Revising	2012-05	（1）In Chapter 3.1.1, 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.
V4.3.4	Maintenance Dept. of CSI	Revising	2012-05	（1）In Chapter 3.1.1, add CICS 2nd and 3rd level information including level code, level name and level English name.

V4.3.5	Maintenance Dept. of CSI	Revising	2012-05	（1）Add the description of weight file for Social Security Fund in 3.2.14
V4.3.6	Maintenance Dept. of CSI	Revising	2012-07	（1）In Chapter 3.1.5, add the detail decription 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 3.2.8 and 3.5.8, add the specification of the time to publish to-be-include data service files.
V4.3.6	Maintenance Dept. of CSI	Revising	2012-07	(1) In Chapter 1.2.3, add the description of folder bonddata\general
V4.3.7	Maintenance Dept. of CSI	Revising	2013-06	(1) In Chapter 3.2.8, clarify the calculation method of “total market cap” and “free float market cap”
V4.3.8	Technology& Operations Dept. of CSI	Revising	2013-09	(1) In Chapter 3.1.5, add two candidate values of the ‘Index Mark’ one is ‘CES’ the other is ‘CUST’
V4.3.9	Technology& Operations Dept. of CSI	Revising	2014-03	（1）In chapter 1.2.8 & 1.2.9 add description of public folder historicalprices and constituentslist. （2）Delete the chapter 3.2.5 ‘Index Closing Weight Free’ in V4.3.8. （3）In chapter 3.2.5’Index Closing Weight’ & 3.2.6 ‘Index Weight for the Next Trading Day’ add two columns in the data file, one is exchange rate the other is SEDOL code. （4）Chapter 3.2.7 ‘Index Securities to be included’, adjust the file structure.

V4.4.0	Technology& Operations Dept. of CSI	Revising	2015-07	（1）In chapter 3.2.5'Index Closing Weight' & 3.2.6 'Index Weight for the Next Trading Day' remove the column of 'SEDOL code'.
V4.4.1	Technology& Operations Dept. of CSI	Revising	2015-11	(1) In chapter 3.1.5 'Index Basic Information' add the columns of 'Index Package'. (2) Remove the chapter 3.2.4 ' Total-return Indices Prices'. (3) In Chapter 3.4.1 'Index Constituent Fund List', change the file name and data content. (4) Remove the chapter 3.4.2 'Indices Prices'. (5) Remove the chapter 3.5.4 'Total-return Indices Prices'. (6) Remove the chapter 3.7.1 'Index Price'. (7) Remove the flies named 'Index code +ntotalreutrn.xls'. (8) Add the chapter 3.8 'General Indices Files Format'. Add the chapter 'Indices Prices'. The closing price data of All indices can be obtained from this new file. By the end of 2016, the index price files of all existing indices: index Code + perf.xls files will no longer be available, and replaced by Indices Prices files defined by the chapter 3.8.1 (9) Remove the chapter 3.3.1 'Term Structure'. (10) In Chapter 3.3.2 'Index Constituent Stocks List', change the file data content. (11) In Chapter 3.2.2 'Index Reserve List', change several segment names, change the content of 'Exchange' to 3 digit exchange codes, change the content of 'Reserve Constituent Code' to Ticker Codes.

V4.4.2	Technology& Operations Dept. of CSI	Revising	2016-12	(1) In 1.1 Basic Directory Explanation and 1.2 Detailed Data File Directory Explanation, we modified the description about A shares data. (2) In 3.1.5, Index Basic Information, add NEE indexes in the Index Type field. (3) In 3.2.5, in the tobeincludedweight file, add 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 3.3.2 Index Constituents Close Weight, add new fields : Name in Shanghai, Name in Shenzhen, Name in inter-Bank, Valuation Clean Price, Valuation Full Price, SSE Close Clean Price, SSE Close Full Price, Valuation Full Price(8 decimal places), Accrued Interest(8 decimal places)，Yield To Maturity(%), Weight Factor, etc. modify field: the name of field 'Accrued Interest(reference)' change to 'Accrued Interest'. Delete field: Calculation Price. (5) 3.3.4 add Index Weight for the Next Trading Day (6) delete all the excel-format indices perf files (delete 1.3.2 Index Prices in Bond Indices Subdirectories, 1.3.3 Indices Prices in Fund Indices Subdirectories, 1.3.5 Indices Prices in Industries Indices used for SAC Funds Evaluation Subdirectories, 1.3.6 - Index Prices in Futures Index Subdirectories, 2.4 Bond Indices Prices in Bond Indices Data Documents Explanation, 2.5 Indices Price in Fund Indices Data Document Explanation, 2.7 Indices Prices in Industries Indices used for SAC Funds Evaluation Subdirectories Explanation, 3.2.3 Index Price, 3.3.2

				Indices Prices, 3.5.3 Index Price, 3.6.2 Index Price). All the indices close perf can be downloaded from the child catalog of indices general perf files of 1.2.8[data\historicalprices]. See details in 3.8.1 indices price.
V4.4.3	Technology& Operations Dept. of CSI	Revising	2017-12	(1)Delete 3.2.1 Index Constituent Stocks List, 3.3.1 Index Constituent Bonds List, 3.4.1 Index Constituent Fund List, 3.5.1 Index Constituent Stocks List. (2)Delete 3.3.3 Bond Valuation Data. (3) In 3.3.1 Index Constituents Close Weight and 3.3.2 Index Weight for the Next Trading Day, add new fields : Constituent Name(Eng.)
V4.4.4	Technology& Operations Dept. of CSI	Revising	2018-12	(1) 3.2.6 Corporation Action（Costs Data for End-users）is modifed (2) 3.2.7 Corporation Action for the future（Costs Data for End-users）is modified (3) 3.5.6 Corporation Action（Costs Data for End-users）is modified (4) 3.5.7 Corporation Action for the future（Costs Data for End-users）is modified (5) 3.8.1 Indices Prices is modified (6) add 3.8.2 Indices Indicators (7) Appendix 1 is modified

Directory

1. Service Platform Directory Structure

The root directory contains the following subdirectories: docs（document directory）, data (data file directory)and customize (customized data file directory).

1.1 Basic Directory Explanation

[docs] The directory mainly contains the documents information, and the subdirectories are as follows:

Directory Explanation	Directory Name
Indices Guide	docs\indices_guide
Indices Methodology	docs\indices_methodology
Daily Report of Indices	docs\daily_report_of_csi_and_sse_indices
Weekly Report of Indices	docs\weekly_report_of_csi_and_sse_indices
Monthly Report of Indices	docs\monthly_report_of_csi_and_sse_indices
Weekly Report of Global Major Indices	docs\weekly_report_of_global_major_indices
Notices	docs\notices
Daily Highlight	docs\daily_highlight
Technical Specification	docs\technical_specification

[data] The directory mainly contains the public data, customized data, as well as indices data, and the subdirectories are as follows:

Directory Explanation	Directory Name
General Data	data\general
A share Data	data\asharedata
Bond Data	data\bonddata
Fund Data	data\funddata
Abroad Data	data\abroaddata
Industries Data	data\industriesdata
Index Performance Data	data\historicalprices
Index Constituent Data	data\constituentslist

[customize] The directory mainly contains some customized data, and the subdirectories are usually as Index Name _User Name:

Directory Explanation	Directory Name
Shanghai Composite Index for	customize\000001_htf

China Universal Asset Management	

1.2 Detailed Data File Directory Explanation

1.2.1 [data\general] Director

The Public data directory contains the industries classification, exchange rate information, and customized data, we would increase the information basing on the new data demand, and the subdirectories are as follows:

Directory Explanation	Directory Name
CICS 2nd Level Code Data	Data\general\cics_level_2
CSRC Industry Data	Data\general\csrc_level
Index Basic Information Data	Data\general\indexbasicinfo
Securities Code Information	Data\general\Securitiescodeinfo

1.2.2 [data\asharedata] Directory

A share and nee data directory mainly contains A Share Indices data, such as CSI 300, CSI 100, etc., each index uses the index code as its subdirectory name, and the subdirectories are as follows:

Directory Explanation	Directory Name
CSI 300 Index	data\asharedata\000300
CSI 100 Index	data\asharedata\000903
CSI 200 Index	data\asharedata\000904
CSI 500 Index	data\asharedata\000905
CSI 700 Index	data\asharedata\000907
……	……

1.2.3 [data\bonddata] Directory

The bond Data directory mainly contains the CSI Bond Indices data, and the subdirectories are as follows:

Directory Explanation	Directory Name
CSI Bond	data\bonddata\csibond
……	……

1.2.4 [data\funddata] Directory

The fund Data directory mainly contains the CSI Fund Indices, and the subdirectories are as follows:

Directory Explanation	Directory Name
CSI Fund	data\funddata\csifund
……	……

1.2.5 [data\abroaddata] Directory

The overseas data directory mainly contains the CSI Hong Kong 100 Index, CSI Overseas Mainland Enterprises ex HK Index etc., each index uses the index code as the subdirectory name, and the subdirectories are as follows:

Directory Explanation	Directory Name
CSI Hong Kong 100 Index	data\abroaddata\h11101
CSI Overseas Mainland Enterprises ex HK Index	data\abroaddata\h11102
CSI HK Mainland Enterprises Index	data\abroaddata\h11103
CSI Overseas Mainland Enterprises Index	data\abroaddata\h11104
CSI Overseas Enterprises ex Taiwan Index	data\abroaddata\h11105
……	……

1.2.6 [data\industriesdata] Directory

The industries data directory mainly contains the industries indices data used for the SAC fund valuation, and the subdirectories are as follows:

Directory Explanation	Directory Name
SAC Agriculture index	data\industriesdata\h11030
SAC Mining index	data\industriesdata\h11031
SAC Food & Beverage index	data\industriesdata\h11032
SAC Textiles & Apparel index	data\industriesdata\h11033
SAC Timber & Furnishings index	data\industriesdata\h11034
……	……
SAC price	/idxdata/data/industriesdata/csrc/historical_prices
SAC close weight	/idxdata/data/industriesdata/csrc/close_weight
CSRC industry	/idxdata/data/industriesdata/csrc/csrc_level
SAC sample	/idxdata/data/industriesdata/csrc/constituents_list
CICS industry	/idxdata/data/industriesdata/csrc/cics_level_2

1.2.7 [data\futuresdata] Directory

Futures Index data directory mainly contains the closing price data about the futures index, the subdirectories are as follows.

Directory Explanation	Directory Name
CSI Futures Index	data\futuresdata\csifutures

1.2.8 [data\ historicalprices] Directory

Index performance directory, mainly contains the closing price data of index.(see details in 3.8.1 indice price), and indices indicator files(see details in 3.8.2).

1.2.9 [data\ constituentslist] Directory

Index constituent list directory, mainly contains the index constituent data.

1.3 Detailed Indices Directory Explanation

Each index directory contains the related documents which are generated by the data service platform, and these documents are filed in the corresponding subdirectories through the classification.

1.3.1 A Share Indices Subdirectories

Following is an example of CSI 300 (000300), and the data subdirectories' structures of the rest related indices Data are the same as it:

Directory Explanation	**Directory Name**
Index Closing Weight	data\asharedata\000300\close_weight
Index Weight for Next Trading Day	data\asharedata\000300\weight_for_next_trading_day
Flag file for Weight for the next trading day	data\asharedata\000300\weight_for_next_trading_day
Securities to be Included	data\asharedata\000300\securities_to_be_included
Divisor Adjustment	data\asharedata\000300\divisor_adjustment
Corporation Action	data\asharedata\000300\corporation_action\
Corporation Action for the future	data\asharedata\000300\corporation_action_future\

Index Tracked Back Market Quotations	data\asharedata\000300\back_historical_prices

1.3.2 Bond Indices Subdirectories

Following is an example of the CSI Bond, and the data subdirectories structures of the rest related indices Data are the same as it:

Directory Explanation	Directory Name
Term Structure List	data\bonddata\csibond\bondyieldcurve_list
Constituents List	data\bonddata\csibond\constituents_list
Close Weight	data\bonddata\csibond\close_weight
Valuation Data	data\bonddata\csibond\valuation

1.3.3 Fund Indices Subdirectories

Following is an example of the CSI Fund, and the data subdirectories structures of the rest related indices Data are the same as it:

Directory Explanation	Directory Name
Constituents List	data\funddata\csifund\constituents_list

1.3.4 CSI Overseas Market Indices Subdirectories

Following is an example of the CSI Hong Kong 100 Index (h11101), and the data subdirectories structures of the rest related indices Data are the same as it.

Directory Explanation	**Directory Name**
Index Weight for Next Trading Day	data\abroaddata\h11101\weight_for_next_trading_day
Flag file of H11101 weight for next day	data\abroaddata\h11101\weight_for_next_trading_day
Index Closing Weight	data\abroaddata\h11101\close_weight
Securities to be Included	data\abroaddata\h11101\securities_to_be_included
Divisor Adjustment	data\abroaddata\h11101\divisor_adjustment
Corporation Action	data\abroaddata\h11101\corporation_action\
Corporation Action for the future	data\abroaddata\h11101\corporation_action_future\
Index Tracked Back Market Quotations	data\abroaddata\h11101\back_historical_prices

1.3.5 Industries Indices used for SAC Funds Evaluation Subdirectories

Following is an example of the SAC Agriculture index (h11030) and the data subdirectories structures of the rest related indices Data are the same as it.

Directory Explanation	Directory Name
Closing Weight	Data\industriesdata\h11030\close_weight
Constituents List	Data\industriesdata\h11030\constituents_list
SAC price	/idxdata/data/industriesdata/csrc/historical_prices
SAC close weight	/idxdata/data/industriesdata/csrc/close_weight
CSRC industry	/idxdata/data/industriesdata/csrc/csrc_level
SAC sample	/idxdata/data/industriesdata/csrc/constituents_list
CICS industry	/idxdata/data/industriesdata/csrc/cics_level_2

1.3.6 Futures Index Subdirectories

2. Data Documents Explanation

Following contents explain for the data documents name, path and update frequency in the data platform.

2.1 Document Directory Explanation

The docs' directory mainly contains the indices guide, daily report, daily highlight and other data documents.

Content	Documents Name	Documents Directory on the FTP Server	Update Frequency
Indices Guide	CSI 300 Sector Indices Guide.pdf etc.	\docs\indices_guide	Irregular Dates
Indices Methodology	CSI 300 Sector Indices Methodology.pdf etc.	\docs\indices_methodology	Irregular Dates
Report of CSI	Daily Report of CSI Indices	\docs\dailyly_report	Trading Day at

and SSE Indices	yyyymmdd.pdf; Daily Report of SSE Indices yyyymmdd.pdf etc.	_of_csi_and_sse_indices	18:00
Weekly Report of CSI and SSE Indices	Weekly Report of CSI Indices yyyymmdd.pdf Weekly Report of SSE yyyymmdd.pdf etc.	\docs\weekly_report_of_csi_and_sse_indices	Fist Trading Day of the Next Week at 18:00
Monthly Report of CSI and SSE Indices	Monthly Report of CSI Indices yyyymmdd.pdf Monthly Report of SSE yyyymmdd.pdf etc.	\docs\monthly_report_of_csi_and_sse_indices	Early Next Month
Weekly Report of Global Major Indices	Weekly Report of Global Major Indices: yyyymmdd.pdf	\docs\weekly_report_of_global_major_indices	Fist Trading Day of the Next Week at 18:00
Notice	Non-specific Documents Formats	\docs\notices	Irregular Dates
Indices Daily Highlight	CSI300Highlights(yyyymmdd).html SSE50Highlights(yyyymmdd).html	\docs\daily_highlight	Trading Day at 8:00
Content	Documents Name	Documents Directory on the FTP Server	Update Frequency
Technical Specification	Non-specific Documents Formats	\docs\technical_specification	Irregular Dates

Note:

The yyyymmdd is the released date, such as: CSI300highlights (20070711). Html, it is the CSI 300 Index daily highlight file on 7th 11, 2007.

2.2 Public Data Documents Explanation

The Public Data documents mainly contain the industries classification, foreign exchange and the customized documents.

Content	Documents Name	Documents Directory on the FTP Server	Update Frequency
CICS 1st Level Data	cicslevel1.zip:A-share CSI industry classification asiacicslevel1.zip:Asia Pacific CSI Industry Classification	/idxdata/data/general/cics_level_1	Irregular Dates

	globalcicslevel1.zip:Global CSI Industry Classification		
	cicslevel1change+[yyyymmdd]+.zip :A-share industry change		
CICS 2nd Level Data	cicslevel2.zip: A-share CSI industry classification	/idxdata/data/general/cics_level_2	
	asiacicslevel2.zip: Asia Pacific CSI Industry Classification		
	globalcicslevel2.zip:Global CSI Industry Classification		
	cicslevel1change+[yyyymmdd]+.zip :A-share industry change		
CSRC Industry Data	csrcindustry.zip	data\general\csrc_level	Trading Day at 18:00
	Companies Level Change Information：Csrcindustrychangeyyyymmdd.zip		
Index Basic Information	indexbasicinfo.zip	Data\general\indexbasicinfo	Trading Day at 18:00

2.3 A Share Indices Data Documents Explanation

A share indices data documents mainly include the constituent stocks list, index price, all return indices prices, indices closing weight data and other documents.

Following is an example of the CSI 300(000300), and the data subdirectories structures of the rest related indices Data are the same as it.

Content	Documents Name	Documents Directory on the FTP Server	Update Frequency
Index Reserve List	000300reservelist.zip	data\asharedata\000300\reserve_list	Irregular Dates
Index Closing Weight	000300closeweightyyyymmdd.zip	data\asharedata\000300\close_weight	Trading Day at 18:00
Index Weight for next Trading Day	000300weightnextdayyyyymmdd.zip	data\asharedata\000300\weight_for_next_trading_day	Trading Day at

			18:00
Securities to be Included	000300tobeincludedweightyyyymmdd.zip	data\asharedata\000300\securities_to_be_included	Trading Day at 18:00
Divisor Adjustment	000300divyyyymmdd.zip	data\asharedata\000300\divisor_adjustment	Trading Day at 18:00
Corporation Action	000300cayyyymmdd.zip	data\asharedata\000300\corporation_action	Trading Day at 18:00
Corporation Action for the future	000300cafutureyyyymmdd.zip	data\asharedata\000300\corporation_action_future	Trading Day at 18:00
Flag file for the Weight for the next trading day	000300weightnextdayyyyymmdd.flg	data\asharedata\000300\weight_for_next_trading_day	Trading Day at 18:00
Index Tracked Back Market Quotations	000300back_perf.zip	data\asharedata\000300\back_historical_prices	Irregular Dates

Notes:

1. Other indices directories are similar to the above-mentioned example, but the directory, subdirectories and contents may be increased or decreased slightly.

2. The yyyymmdd is the released date, such as [000300weightnextday20070712.xls] is the CSI 300 weight for next trading day on 12th July, 2007.

3. compress the weight next day flag file and weight next day file as a ZIP file.

2.4 Bond Indices Data Documents Explanation

Bond Indices data documents mainly include constituent bonds list, index price and other documents.

Following is an example of the CSI Bond, and the rest indices of the documents are the same as it.

Content	Documents Name	Documents Directory on the FTP Server	Update Frequency
Constituent Bonds List Data	bondindexcons.zip	data\bonddata\csibond\constituents_list	Trading Day at 20:00

Bond Indics Close Weight	bondindexcloseweightyyyymmdd.zip	data\bonddata\csibond\close_weight	Trading Day at 20:00
Bond Indices Valuation	Bondindexvaluationyyyymmdd.zip	data\bonddata\csibond\valuation	Trading Day at 20:00

Note: yyyymmdd represents the date when it's published

2.5 Fund Indices Data Document Explanation

CSI Fund Indices data documents include the constituent funds list, indices market data and other documents.

Following is an example of the CSI Fund, and the rest indices of the documents are the same as it.

Content	Documents Name	Documents Directory on the FTP Server	Update Frequency
Constituents Funds List of CSI Fund Series	csifundconsa.zip	data\funddata\csifund\constituents_list	Trading Day at 11:00
CSI Fund Indices Prices of	csifundperfa.zip	data\funddata\csifund\his	Trading Day at

2.6 Overseas Indices Data Documents Explanation

The CSI Overseas Indices data documents include the constituent stocks list, indices prices, total-return indices prices, indices closing weights and other documents.

Following is an example of CSI Hong Kong 100(h11101), and the rest indices of the documents are the same as it.

Content	Documents Name	Documents Directory on the FTP Server	Update Frequency
Reserve List	h11101reservelist.zip	data\abroaddata\h11101\reserve_list	Daily 20:00
Closing Weight	h11101closeweightyyyymmdd.zip	data\abroaddata\h11101\close_weight	Daily 20:00
Weight for next Trading Day	h11101weightnextdayyyyymmdd.zip	data\abroaddata\h11101\weight_for_next_trading_day	Daily 20:00
Flag file for weight for next day file	h11101weightnextdayyyyymmdd.flg	data\abroaddata\h11101\weight_for_next_trading_day	Daily 20:00
securities_to_be_included	h11101tobeinclude	data\abroaddata\h11101\sec	Daily 20:00

	dweightyyyymmdd.zip	urities_to_be_included	
Divisor Adjustment	h11101divyyyymmdd.zip	data\abroaddata\h11101\divisor_adjustment	Daily 20:00
corporation action	h11101cayyyymmdd.zip	data\abroaddata\h11101\corporation_action	Daily 20:00
corporation action future	h11101cafutureyyyymmdd.zip	data\abroaddata\h11101\corporation_action_future	Daily 20:00
Index Tracked Back Market Quotations	h11101back_perf.zip	data\abroaddata\h11101\back_historical_prices	Irregular Dates

2.7 Industries Indices used for SAC Funds Evaluation Subdirectories Explanation

The industries indices used for SAC Funds evaluation data documents mainly include the constituent stocks list, closing weight, indicies prices and other documents.

Following is an example of the SAC Agriculture Index (h11030), and the data subdirectories structures of the rest related indices Data are the same as it.

Content	Documents Name	Documents Directory on the FTP Server	Update Frequency
Constituents List	h11030cons.zip	data\industriesdata\h11030\constituents_list	Daily 18:00
Closing Weight	h11030closeweightyyyymmdd.zip	data\industriesdata\h11030\close_weight	Daily 18:00
SAC price	csrcperf.zip	/idxdata/data/industriesdata/csrc/historical_prices	Daily 18:00
SAC close weight	csrccw.zip	/idxdata/data/industriesdata/csrc/close_weight	Daily 18:00
CSRC industry	csrcindustry.zip	/idxdata/data/industriesdata/csrc/csrc_level	Daily 18:00
SAC sample	csrccons.zip	/idxdata/data/industriesdata/csrc/constituents_list	Daily 18:00
Cics industry	cicslevel2.zip	/idxdata/data/industriesdata/csrc/cics_level_2	Daily 18:00

2.8 Futures Index Data Files Explanation

The futures index data files only provide indice close prices. Please see descriptions in the chapter 3.8 .1 indice price files.

2.9 Indices indicators File Explanation

Content	Documents Name	Documents Directory on the FTP Server	Update Frequency
indices indicators	YYYYMMDDindicator.zip	/idxdata/data/historicalprices/	Daily 9:00

3 Data Documents Format Explanation

Now, China Securities Index Company Limited provides the data documents are all be the EXCEL or TXT form's files. And upload these files on FTP server using ZIP format.

3.1 Public Data Format Explanation

The public data documents include the CICS Lever information, data content containing the CICS Level Results and Standard.

3.1.1 CICS Levels

The file name is:cicslevel.xls.

Data contend includes:

Name	Description
Securities Code	Listed Companies' Securities Code
Securities Name	Listed Companies' Securities Name
Securities Name(Eng.)	Listed Companies' Securities English Name
Exchange	Listing in which Exchange
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 1st Industry Classification)
CICS 2nd Level Name	Level 2nd Industry Classification Name (Don't provide by the

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

3.1.2 CICS Levels Changing or Adding

The file name is: cicslevelchangeyyyymmdd.xls.

Data content includes：

Name	Description
Effective Date	Effective Date of the Companies' Industry Classification
Securities Code	Listed Companies' Securities Code
Securities Name	Listed Companies' Securities Name
Securities Name(Eng.)	Listed Companies' Securities English Name
Exchange	Listing in which Exchange
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 1st Industry Classification)

CICS 2nd Level Name	Level 2nd Industry Classification Name (Don’t provide by the Level 1st Industry Classification)
CICS 2nd Level Name(Eng.)	Level 2nd Industry Classification English Name (Don’t provide by the Level 1st Industry Classification)
CSI 300 Sector Index	CSI 300 Sector Index Name
CSI 300 Sector Index Name（Eng.)	CSI 300 Sector Index English Name

3.1.3 CSRC Industry Classification

The file name is: csrcindustry.xls.

Data content includes：

Name	Description
Effective Date	Effective Date of the Companies’ Industry Classification
Securities Code	Listed Companies’ Securities Code
Securities Name	Listed Companies’ Securities Name
Securities Name(Eng.)	Listed Companies’ Securities English Name
Exchange	Listing in which Exchange
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) (Eng.)	CSRC Industry Classification English Full Name

3.1.4 CSRC Levels Changing or Adding

The file name is: csrcindustrychangeyyyymmdd.xls.

Data content includes：

Name	Description
Effective Date	Effective Date of the Companies’ Industry Classification
Securities Code	Listed Companies’ Securities Code
Securities Name	Listed Companies’ Securities Name
Securities Name(Eng.)	Listed Companies’ Securities English Name
Exchange	Listing in which Exchange
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) (Eng.)	CSRC Industry Classification English Full Name

3.1.5 Index Basic Information

Index Basic Information file contains the Index Code, Chinese and English Name, Distribution Channels, Index Base Date, Basic Point and more。

The file name is: indexbasicinfo.xls.

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
IndexPress 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.
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.
Index Package	'Index package' in index data file nomination helps to find the particular data file that contains closing prices data of certain index. Current compartmentalization of index package contains ashare(A Shares Indices), global(Global Indices), fund(Fund Indices), sac(Industries Indices used for SAC Funds Evaluation), asia(Overseas Asia-Pacific Indices), futures(Futures Indices), bond(Bond Indices), nee(nee indices), others(including CSI 300 industry group indices, CSI300 industry indices, industry group indices of overseas indices, industry indices of overseas indices, etc.)

3.2 CSI Indices Series Documents Format Explanation

3.2.1 Index Reserve List

The file name is: indexcode+reservelist.xls.

Data content includes：

Name	Description
Index Code	Index Code
Index Name	Index Name
Index Name(Eng.)	Index English Name
Rank	Reserve stocks priorities, the highest ranked stock which in the front have the highest priority
Reserve ConstituentCode	Securities Code
Reserve Constituent Name	Securities Name
Reserve Constituent Name(Eng.)	Securities English Name
Exchange	Listing in which Exchange

：

3.2.2 Index Closing Weight（Costs Data for End-users）

The file name is: indexcode+closeweightyyyymmdd.xls.

Data content includes：

Name	Description
Date	Exchange Date
Index Code	Index Code
Index Name	Index Name
Index Name(Eng.)	Index English Name
Constituent Code	Securities Code
Constituent Name	Securities Name
Constituent Name(Eng.)	Securities Name(Eng.)
Exchange	Listing in which Exchange
Close	Daily Closing Price
Total Shares(share)	Total Shares(share)
Shares in Index(share)	Categorized Free-Float Shares(share)*Cap Factor
Cap Factor	Cap Factor
Total Market Capitalization	Stock Total Market Capitalization
Market Cap in Index	Shares in Index(share)*Close Price
Weight (%)	Securities Weight in the Corresponding Index
Trading Currency	Trading Currency: HKD, USD, CNY, TWD,CAD,SGD
Exchange Rate	Exchange rate for the trading currency VS. index currency

3.2.3 Index Weight for the Next Trading Day (Costs Data for End-users）

The file name is: indexcode+weightnextdayyyyymmdd.xls.

Data content includes：

Name	Description
Effective Date	Adjusted Securities' Effective Date
Index Code	Index Code
Index Name	Index Name
Index Name(Eng.)	Index English Name
Constituent Code	Securities Code
Constituent Name	Securities Name
Constituent Name(Eng.)	Securities English Name
Exchange	Listing in which Exchange
Total A Shares(share)	Total A Shares(share)
Categorized Inclusion Factor (%)	Percentage of the Categorized Free-Float Shares
Shares in Index(share)	Categorized Free-Float Shares(share)*Cap Factor

Cap Factor	Cap Factor
Close	Daily Closing Price
Reference Opening Price for Next Trading Day	Reference Opening Price for Next Trading Day
Total Market Capitalization	Total Securities Market Capitalization
Market Cap in Index	Shares in Index(share) * Reference Open Price for next trading day
Weight (%)	Securities Weight in the Corresponding Index
Trading Currency	TradingCurrency:HKD,USD,CNY,TWD,CAD,SGD
Exchange Rate	Exchange rate for the trading currency VS. index currency

Note:

（1）The Shanghai Composite Index (000001) contains B shares with dollar denominated, and the B share‘s price would be converted to the corresponding price of RMB-denominated in the weight calculation. The exchange rate file is stored in the first column second row. Theconstituents information is stored from the third line.

3.2.4 Index Securities to be Included（Costs Data for End-users）

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: indexcode+tobeincludedweightyyyymmdd.xls.
It contains three sheet, they are: constituent list, future shares and current security info。

constituent list contains the future constituents list，data content includes：

Name	Description
Effective Date	The constituent data effective date.
Index Code	Index code
Constituent Code	Securities Code
Constituent Name	Securities Name
Constituent Name(Eng.)	Securities English Name
Exchange	Listing in which Exchange
Cap Factor	Cap Factor
Constituent Change	Notes：The sucerities to be included tag as “New Add”
Trading Currency	Trading Currency: HKD, USD, CNY,

	TWD,CAD,SGD

future shares contains the security future shares, data content includes：

Name	Description
Effective Date	The effective date of data
Security Code	Security code
Security Name	Security name
Security Name(Eng.)	Security English name
Exchange	Listing in which Exchange
Total Shares(share)	Total shares
Categorized Inclusion Factor(%)	Percentage of the Categorized Free-Float Shares
Categorized Free-Float Shares(share)	Categorized Free-Float Shares (share)
Whether there is a company event which need to adjust the security's price	The field refers to based on the public information, whether there is a company event which needs to adjust the security's price from the next day to the regular adjustment day. If there is such event, the field is 'Y'

current security info contains the current information, data content includes：

Name	Description
Effective Date	The effective date of data
Security Code	Security code
Security Name	Security name
Security Name(Eng.)	Security English name
Exchange	Listing in which Exchange
Total Shares(share)	Total shares
Categorized Inclusion Factor(%)	Percentage of the Categorized Free-Float Shares
Categorized Free-Float Shares(share)	Categorized Free-Float Shares (share)
Reference Open Price for Next Trading Day	Reference Open Price for Next Trading Day
Trading Currency	Trading Currency: HKD, USD, CNY, TWD,CAD,SGD and so on.
Exchange Rate	Reference exchange rate

3.2.5 Divisor Adjustment （Costs Data for End-users）

The file name is: indexcode+divyyyymmdd.xls.

Data content includes：

Name	Description
Effective Date	Divisor Effective Date
Index Code	Index Code
Index Name	Index Name
Index Name(Eng.)	Index English Name
Current Divisor	Current Divisor
New Divisor	New Divisor

3.2.6 Corporation Action（Costs Data for End-users）

Contains the corporation action, For detail, please see the Appendix 1.

The file name is: indexcode+cayyyymmdd.xls.

Data content includes：

Name	Description
Effective Date	Effective Date for the Adjusted Shares
Index Code	Index Code
Index Name	Index Name
Index Name(Eng.)	Index Name(Eng.)
Constituent Code	Constituent Code
Constituent Name	Constituent Name
Constituent Name(Eng.)	Constituent Name(Eng.)
Exchange	Exchange
CA Type	Corporation Action Type
Bonus Issues Ratio(per share)	Bonus Issues Ratio(per share)
Rights Offering Ratio(per share)	Rights Offering Ratio(per share)
Rights Offering Price	Rights Offering Price
Dividend per share	Dividend per share

Dividend Currency	Dividend Currency: HKD, USD, CNY, TWD,CAD,SGD	
Price Adjust Factor	Price Adjust Factor	
Price Adjust Variable	Price Adjust Variable	Price Adjust Var
Future Shares in Index(share)	Future Shares in Index	
Current Shares in Index(share)	Current Shares in Index	
Remark		

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".

3.2.7 Corporation Action for the future（Costs Data for End-users）

Contains the corporation action, For detail, please see the Appendix 1.

The file name is: indexcode+cafutureyyyymmdd.xls.

Data content includes：

Name	Description
Effective Date	Effective Date for the Adjusted Shares
Index Code	Index Code
Index Name	Index Name
Index Name(Eng.)	Index Name(Eng.)
Constituent Code	Constituent Code
Constituent Name	Constituent Name
Constituent Name(Eng.)	Constituent Name(Eng.)
Exchange	Exchange

CA Type	Corporation Action Type
Bonus Issues Ratio(per share)	Bonus Issues Ratio(per share)
Rights Offering Ratio(per share)	Rights Offering Ratio(per share)
Rights Offering Price	Rights Offering Price
Dividend per share	Dividend per share
Dividend Currency	Dividend Currency: HKD, USD, CNY, TWD,CAD,SGD
Price Adjust Factor	Price Adjust Factor
Price Adjust Variable	Price Adjust Variable
Future Shares in Index(share)	Future Shares in Index
Current Shares in Index(share)	Current Shares in Index
Remark	

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".

3.2.8 Flag file for the Index Weight for the next trading day（Costs Data for End-users）

The flag file contains: file name and other checking info. These info separated by '|'.
The file name is: indexcode+weightnextdayyyyymmdd.flg.

Data content includes：

Fields Name	Explanation
File Name	Name of the Logo File
File Size	File Size
Creation Date	File Creation Date，Form:YYYYMMDD
Creation Time	File Creation Time，Form:HHMMSS
Record Number	File Record Number
Check Sum	MD5 Check Code，Upper Case

Reserved Field	Reservation Field, Fill in Space

The first line is check info.
The second line is: sum of constituents' shares in index;
The third line is: sum of constituents' Reference Open Price for Next Trading Day.

3.2.9 Index Tracked Back Market Quotations

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

3.2.10 Index Weight file for Socail Security Fund

The file name is: indexcode+ csrcweightyyyyymmdd.xls.
Data content includes:

Name	Description
Date	Trading Date
No.	Number
Industry Code	Industry code
Industry Name	Industry name
Weight (%)	Industry market value / Index total market value

3.3 CSI Aggregate Bond Indices Documents Format

The data files include the index constituents close weight data and the index weight data for the next trading day.

3.3.1 Index Constituents Close Weight

The file name is: index code + closeweight + YYYYMMDD.xls
Data content includes:

Name	Description
Date	
Index Code	
Index Name	
Stock Name	
Code in Shanghai	Code in Shanghai
Name in Shanghai	Name in Shanghai
Code in Shenzhen	Code in Shenzhen
Name in Shenzhen	Name in Shenzhen
Code in Inter-Bank	Code in Inter-Bank
Name in inter-Bank	Name in inter-Bank
Credit Type	Credit Type
Issuance Volume (10 million)	Issuance Volume (10 million)
Number of Bond Market	Number of Bond Market
Listing Date	Listing Date
Maturity Date	Maturity Date
Accrued Interest	Accrued Interest(4 decimal places)
Accrued Interest(8 decimal places)	Accrued Interest(8 decimal places)
SSE Close Clean Price	SSE Close Clean Price
SSE Close Full Price	SSE Close Full Price
Valuation Clean Price	Valuation Clean Price: For indices calculated using CSI valuation price, this field shows the valuation clean price; for indices calculated using SSE and SZE close price, this field shows the SSE/SZE close clean price
Valuation Full Price	Valuation Full Price: For indices calculated using CSI valuation price, this field shows the valuation full price; for indices calculated using SSE and SZE close price, this field shows the SSE/SZE close full price
Valuation Full Price(8 decimal places)	Valuation Full Price(8 decimal places) : For indices calculated using CSI valuation price, this field shows the valuation full price(8 decimal places); for indices calculated using SSE and SZE close price, this field shows the SSE/SZE close full price(8 decimal places)
Bond Credit Rating	Bond Credit Rating
Corporate Credit Rating	Corporate Credit Rating
Volume(10 thousand CNY)	Volume(10 thousand CNY)
Settlement Turnover (10 thousand CNY)	Settlement Turnover (10 thousand CNY)
Term to maturity	Term to maturity
Modified Duration	Modified Duration

Convexity	Convexity
Yield To Maturity(%)	Yield To Maturity(%)
Weight Factor	Weight Factor
Weight(%)	Weight(%)
Coupon Payment Method	Coupon Payment Method
Coupon Rate	Coupon Rate
Constituent Name(Eng.)	Constituent Name in English

3.3.2 Index Weight for the Next Trading Day

The file name is：indexcode+weightnextday+YYYMMDD.xls

Data content including：

data	Description
Date	Date
Index Code	Index Code
Index Name	Index Name
Bond Name	Bond Name
Code in Shanghai	Code in Shanghai
Name in Shanghai	Name in Shanghai
Code in Shenzhen	Code in Shenzhen
Name in Shenzhen	Name in Shenzhen
Code In inter-Bank	Code In inter-Bank
Name in inter-Bank	Name in inter-Bank
Credit Type	Credit Type
Issue Amount(100 million)	Issue Amount(100 million)
Number of Listed Market	Number of Listed Market
Listed Date	Listed Date
Maturity	Maturity
Valuation Clean Price	Valuation Clean Price: For indices calculated using CSI valuation price, this field shows the valuation clean price; for indices calculated using SSE and SZE close price, this field shows the SSE/SZE close clean price
Valuation Clean Price For Nextday	Valuation Clean Price For Nextday: For indices calculated using CSI valuation price, this field shows the valuation clean price for nextday; for indices calculated using SSE and SZE close price, this field shows the SSE/SZE clean price for nextday
Valuation Full Price	Valuation Full Price: For indices calculated using CSI valuation price, this field shows the valuation full price; for indices calculated using

	SSE and SZE close price, this field shows the SSE/SZE full price
Valuation Full Price(8 decimal places)	Valuation Full Price(8 decimal places) : For indices calculated using CSI valuation price, this field shows the valuation full price(8 decimal places); for indices calculated using SSE and SZE close price, this field shows the SSE/SZE close full price(8 decimal places)
Valuation Full Price For Nextday	Valuation Full Price For Nextday: For indices calculated using CSI valuation price, this field shows the valuation full price for nextday; for indices calculated using SSE and SZE close price, this field shows the SSE/SZE full price for nextday
Valuation Full Price For Nextday(8 decimal places)	Valuation Full Price For Nextday(8 decimal places) : For indices calculated using CSI valuation price, this field shows the valuation full price(8 decimal places) for nextday; for indices calculated using SSE and SZE close price, this field shows the SSE/SZE full price(8 decimal places) for nextday
Accrued Interest For Nextday	Accrued Interest For Nextday
Accrued Interest For Nextday(8 decimal places)	Accrued Interest For Nextday(8 decimal places)
Credit Level	Credit Level
Issuer Credit Rating	Issuer Credit Rating
Volume(in 10,000 CNY Face Value)	Volume(in 10,000 CNY Face Value)
Settlement Amount (in 10,000 CNY)	Settlement Amount (in 10,000 CNY)
Term to Maturity	Term to Maturity
Modified Duration	Modified Duration
Covexity	Covexity
Weight Factor	Weight Factor
Weight(%)	Weight(%)
Method of Interest Payment	Method of Interest Payment
Coupon Rate	Coupon Rate
Constituent Name(Eng.)	Constituent Name in English

3.4 CSI Fund Indices Documents Format

Reserved section.

3.5 CSI Overseas Indices Documents Format

Following is an example of the CSI Hong Kong 100 Index.

3.5.1 Index Reserve List

The reserve list is composed by several sheets, and each sheet is the reserve list in a period of time, and the last sheet is the latest one.

The file name is: indexcode+reservelist.xls.

Data content includes:

Name	Description
Index Code	Index Code
Index Name	Index Name
Index Name(Eng.)	Index English Name
Rank	Reserve stocks priorities, the highest ranked stock which in the front have the highest priority
Constituent Code	Securities Code
Constituent Name	Securities Name
Constituent Name(Eng.)	Securities English Name
Exchange	Belonging to which Exchanges

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3.5.2 Index Closing Weight（Costs Data for End-users）

The file name is: indexcode+closeweightyyyymmdd.xls.

Please refer to chapter 3.2.5 to get the detail of data content.

3.5.3 Index Weight for the Next Trading Day (Costs Data for End-users）

The file name is: indexcode+weightnextdayyyyymmdd.xls.

Please refer to chapter 3.2.6 to get the detail of data content.

3.5.4 Index Securities to be Included（Costs Data for End-users）

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: indexcode+tobeincludedweightyyyymmdd.xls.

Please refer to chapter 3.2.7 to get the detail of data content.

3.5.5 Divisor Adjustment （Costs Data for End-users）

The file name is: indexcode+divyyyymmdd.xls.

Data content includes：

Name	Description
Effective Date	Divisor Effective Date
Index Code	Index Code
Index Name	Index Name
Index Name(Eng.)	Index English Name
Current Divisor	Current Divisor
New Divisor	New Divisor

3.5.6 Corporation Action（Costs Data for End-users）

Contains the corporation action, For detail, please see the Appendix 1.

The file name is: indexcode+cayyyymmdd.xls.

Data content includes：

Name	Description
Effective Date	Effective Date for the Adjusted Shares
Index Code	Index Code
Index Name	Index Name
Index Name(Eng.)	Index Name(Eng.)
Constituent Code	Constituent Code
Constituent Name	Constituent Name
Constituent Name(Eng.)	Constituent Name(Eng.)
Exchange	Exchange
CA Type	Corporation Action Type
Bonus Issues Ratio(per share)	Bonus Issues Ratio(per share)
Rights Offering Ratio(per share)	Rights Offering Ratio(per share)
Rights Offering Price	Rights Offering Price

Dividend per share	Dividend per share
Dividend Currency	Dividend Currency: HKD, USD, CNY, TWD,CAD,SGD
Price Adjust Factor	Price Adjust Factor
Price Adjust Variable	Price Adjust Variable
Future Shares in Index(share)	Future Shares in Index(share)
Current Shares in Index(share)	Current Shares in Index(share)
Remark	

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".

3.5.7 Corporation Action for the future（Costs Data for End-users）

Contains the corporation action, For detail, please see the Appendix 1.

The file name is: indexcode+cafutureyyyymmdd.xls.

Data content includes：

Name	Description
Effective Date	Effective Date for the Adjusted Shares
Index Code	Index Code
Index Name	Index Name
Index Name(Eng.)	Index Name(Eng.)
Constituent Code	Constituent Code
Constituent Name	Constituent Name
Constituent Name(Eng.)	Constituent Name(Eng.)

Exchange	Exchange
CA Type	Corporation Action Type
Bonus Issues Ratio(per share)	Bonus Issues Ratio(per share)
Rights Offering Ratio(per share)	Rights Offering Ratio(per share)
Rights Offering Price	Rights Offering Price
Dividend per share	Dividend per share
Dividend Currency	Dividend Currency: HKD, USD, CNY, TWD,CAD,SGD
Price Adjust Factor	Price Adjust Factor
Price Adjust Variable	Price Adjust Variable
Future Shares in Index(share)	Future Shares in Index(share)
Current Shares in Index(share)	Current Shares in Index(share)
Remark	

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".

3.5.8 Flag file for the Index Weight for the next trading day（Costs Data for End-users）

The flag file contains: file name and other checking info. These info separated by '|'.
The file name is: indexcode+weightnextdayyyyymmdd.flg.

Data content includes：

Fields Name	Explanation
File Name	Name of the Logo File
File Size	File Size
Creation Date	File Creation Date，Form:YYYYMMDD
Creation Time	File Creation Time， Form:HHMMSS
Record Number	File Record Number

Check Sum	MD5 Check Code，Upper Case
Reserved Field	Reservation Field, Fill in Space

The first line is check info.

The second line is: sum of constituents' shares in index;

The third line is: sum of constituents' Reference Open Price for Next Trading Day.

3.5.9 Index Tracked Back Market Quotations

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

3.6 Industries Indices used for SAC Funds Evaluation Subdirectories Documents Format

3.6.1 Index Constituent Stocks List

The file name is: indexcode+cons.xls.

Data content includes：

Name	Description
Constituent Code	Securities Code
Constituent Name	Securities Name
Constituent Name(Eng.)	Securities English Name
Exchange	Listing in which Exchange

3.6.2 Index Closing Weight

The file name is: indexcode+closeweightyyyymmdd.xls.

Data content includes：

Name	Description
Date	Exchange Date
Index Code	Index Code
Index Name	Index Name
Index Name(Eng.)	Index English Name
Constituent Code	Securities Code
Constituent Name	Securities Name
Constituent Name(Eng.)	Securities Name(Eng.)
Exchange	Listing in which Exchange
Close	Daily Closing Price
Total Shares(share)	Total Shares(share)
Shares in Index(share)	Categorized Free-Float Shares(share)*Cap Factor
Cap Factor	Cap Factor
Total Market Capitalization	Stock Total Market Capitalization
Market Cap in Index	Shares in Index(share)*Close Price
Weight (%)	Securities Weight in the Corresponding Index
Trading Currency	Trading Currency: HKD, USD, CNY, TWD,CAD,SGD

3.6.3 SAC price

Name	Description
Date	Trade date
Index Code	Index Code
Index Name	Index Name
Index Name(Eng.)	Index Name(Eng.)
Open	Open
High	High
Low	Low
Close	Close
Change	Change
Change(%)	Change(%)
Volume(share)	Volume(share)

Turnover	Turnover
Index Market Cap.(mn)	Index Market Cap.(mn)
Number of Cons.	Number of Cons.

3.6.4 SAC close weight

Name	Description
Date	Trade date
Index Code	Index Code
Index Name	Index Name
Index Name(Eng.)	Index Name(Eng.)
Constituent Code	Constituent Code
Constituent Name	Constituent Name
Exchange	Exchange
Total Shares(share)	Total Shares(share)
Shares in Index(share)	Shares in Index(share)
Cap Factor	Cap Factor
Total Market Capitalization	Total Market Capitalization
Market Cap in Index	Market Cap in Index
Weight(%)	Weight(%)
Trading Currency	Trading Currency

3.6.5 SAC 样本

Name	Description
Date	Date
Index Code	Index Code
Index Name	Index Name
Index Name(Eng.)	Index Name(Eng.)
Constituent Code	Constituent Code
Constituent Name	Constituent Name
Exchange	Exchange

3.7 Futures Index Series Files Format

Provide indice price. Please see descriptions in the chapter 3.8 'General Indices Files Format'.

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3.8 General Indices Files Format

3.8.1 Indices Prices

All the Indices Data Files are TXT files, and named according to index packages. The file name is: YYYYMMDD+Index Package+_+perf.txt. Its compressed file name is: YYYYMMDD+Index Package+_+perf.zip. Please refer to chapter 3.1.5 to check the index package code of each index.
Each Indices Prices File contains the daily closing price data of all indices in the same index package.
The file name is: YYYYMMDD+Index Package+_+perf.txt
Data content includes:

Name	Segment 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 Highest Price
Low	N 11 (4)	Index Lowest Price
Close	N 11 (4)	Index Closing Price
Change	N 11 (4)	Index Change
Change (%)	N 6 (2)	Index Changing Data
Volume	N 18	Index Volume(share for Stock Indices, lots for Futures Indices, 10 thousand CNY for Bond Indices)
Turnover	N 18	Index Turnover
Index Market Cap.(mn)	N 20 (2)	Index Market Cap.
Number of Cons.	N 5	Number of Index Constituent Stocks
Open Interests(lots)	N 10	Open Interests(for Futures Indices only)
Settlement Turnover (10 thousand CNY)	N 10	Index Sample Settlement Turnover(for Bond Indices only)

Modified Duration	N 11 (4)	Index Modified Duration(for Bond Indices only)
Convexity	N 11 (4)	Index Convexity(for Bond Indices only)
Yield To Maturity(%)	N 11 (4)	Index Yield To Maturity(for Bond Indices only)
Duration	N 11 (4)	Index Duration(for Bond Indices only)
Average Price	N 11 (4)	Average Price of all Index Samples(for Bond Indices only)
Net Price	N 11 (4)	Net index price, calculated by all constituents' net price(for Bond Indices only)
Interest and Reinvestment Price	N 11 (4)	Gross index price, caculated by all constituents' net price as 100(for Bond Indices only)
Reserve	C 10	Reserve

3.8.2 Indices indicators

The index data file format is TXT.

The file name is YYYYYMMDD+indicator.txt, and the corresponding compressed file is YYYYMMDD+indicator.zip.

Specification: Include some financial indicators for all index

File name: YYYYMMDD + indicator. txt

Data content 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%

Appendix 1

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