

# CSI IndexPress Interface Specification

( Ver 2.0 )

China Securities Index Co., Ltd

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## **1. Summary**

To release all instant index quotations information to market, China Securities Index Co., Ltd (CSI) defines the following interface file. Customers can obtain index quotations information via index quotations receiver called CSI IndexPress receiver. Index quotations information stored as periodical changed file in the computer where CSI IndexPress receiver is installed. And CSI IndexPress receiver has both linux and windows version.

## **2. The Index Quotations File Description**

### **• File Name**

Each file has been uploaded or downloaded to some folder which designated to some external system. The file name refers to the following format:

The file name of index quotations is as follows:

csiYYYYMMDD.txt (YYYYMMDD respectively indicate year, month, day, totally means trade date)

### **• A Unified File Structure**

All file are GB18030 coded text files and must follow the unified definition of file structure in this specification.

### **• Line**

The first line of the index quotations file is used to store the information about the trade date and natural date and records counter.

This special line must exist in any case including even the file has no records.

Starting from the second line, each line is one record, and the record includes a number of fields which are separated by the delimiter. Each line describes one index or some other basic information. Each line uses "New Line" character, that is , the hexadecimal code of "0xA" as the end.

- ***Field Delimiter***

The fields in each row are separated by the delimiter. All the fields adopt character "|" as standard delimiter. The head and tail of the row can not have this delimiter.

- ***Field***

Each field is a character string which follows the field format definition. If some field is blank, this field should be an empty character string with fixed length.

If field type is character , it should be left-justified and should be filled spaces on the right when content length is shorter than field length.

If field type is numeric , it should be right-justified and should be filled spaces on the left when content length is shorter than field length.

And the total length includes the decimal point and sign.

- ***File Content***

The Index quotations files can not be empty files and must follow the definition of index quotations file. The first line describes the basic

information of the whole file, and starting from the second line, these lines describe some indices quotations

### 3. *Index Quotations File Format*

Index quotations file name is like `csiYYYYMMDD.txt`. The order of fields in the file accords with the following definition order of fields. The first line of the file is used to place a number of global identification and basic information, and starting from the second line, each line is one record. There are several record types, and the first two characters represent the record type.

**File Header information is as follows:**

Field Name	Type	Length	Data Meanings
BBH	Character	2	The version number which is delivered daily, it is currently fixed at "02"
JYRQ	Character	8	Trade date of index quotations file. The date format is "YYYYMMDD". YYYY indicates year, MM indicates month, DD indicates day
JSRQ	Character	8	Natural date(Beijing Time, UTC+8) of index quotations file. The date format is like "YYYYMMDD". Thereinto, YYYY indicates year, MM indicates month, DD indicates

day. For example, when the global index is closed, natural date is January 20, 2012, but trade date is still the January 19, 2012.

GXSJ	Character	6	Updated Time stamp of index quotations file(Beijing Time, UTC+8). Field format is like "HHMMSS". HH indicates two-digit hour, MM indicates two-digit minute, SS indicates two-digit second.
JLS	Character	10	It shows the number of records in this file, and does not include the first line.

**Table 3-1: File Information Data Structure Table**

**Records definitions are as follows:**

### 1. Index Quotations Information definition:

Field Name	Type	Leng th	Field Meanings	Data Specification
JLLX	Character	2	Record Type	01:Index quotations Information 02: Index Weight Information 03: IOPV of ETF
		4	Reserved Field	Reserved Field is always comprised of four spaces.
ZSDM	Character	6	Index Code	Index Code

Field Name	Type	Leng th	Field Meanings	Data Specification
JC	Character	20	Index Name(Abbr.)	Index Name(Abbr.)
SCDM	Character	1	Market Code	1: Shanghai stock exchange; 2: Shenzhen stock exchange; 3: Shanghai and Shenzhen; 4: Hong Kong stock exchange; 5: Asia-Pacific; 0: Global(additional information see notes)
SSZS	Numeric	11,4	Real-time Index	Real-time index value
DRKP	Numeric	11,4	Daily Index Opening Value	Daily Index Opening value, the initial value is 0.0000. If the value is 0.0000, it means the index is not been opened now.
DRZD	Numeric	11,4	Daily Index Highest Value	The highest value in the current trading day.
DRZX	Numeric	11,4	Daily Index Lowest Value	The lowest value in the current trading day.
DRSP	Numeric	11,4	Daily Closing Value	The closing value of current trading day, the initial value is 0.0000, if it is not 0.0000, it means the index has already been closed.
ZRSP	Numeric	11,4	Previous Closing Value	The closing value of the previous trading day.
ZD	Numeric	11,4	Change Value	Amount of index increase or amount of index decrease
ZDF	Numeric	11,4	Change ratio	$ZDF = ZD / ZRSP$
CJL	Numeric	14	Trading Volume	Trading Volume(unit :share)

Field Name	Type	Leng th	Field Meanings	Data Specification
CJJE	Numeric	16,5	Turnover	Turnover(unit: Ten Thousand)
HL	Numeric	12,8	Exchange Rate	Exchange rate is 0.00000000 in period of trading. And after closing, it would be the value used in the calculation of indices. For example, if the index is RMB denominated Nikkei 225 index, the exchange rate is the RMB against Japanese yen. If the index is US dollar denominated CSI 300 index, the exchange rate is the US dollar against the RMB. If the index does not involve exchange rate, it will always be 1.00000000.
BZBZ	Character	1	Currency	0: RMB; 1: Hong Kong dollar; 2: US dollar; 3: new Taiwan Dollar; 4: Japanese yen
ZSXH	Numeric	4	Serial Number of Index Display	
DRSP2	Numeric	11,4	Daily Closing Value 2	Closing value 2, if the indices are the global indices, this value is closing value of Asia-Pacific. The initial value

Field Name	Type	Leng th	Field Meanings	Data Specification
				is 0.0000.The value is not 0.0000 means the indices of Asia-Pacific have been closed.
DRSP3	Numeric	11,4	Daily Closing Value 3	Closing value 3, if the indices are the global indices, This value is closing value of Europe. The initial value is 0.0000.The value is not 0.0000 means the indices of Europe have been closed.

**Note 1:**

Market Code Description: The Market Code represents the market area where the index sample stocks are published. It may be a single market index, or area market index, or even global market index. Because trading time is different in various markets, the indices will also be calculated in different time.

Each market trading time:

Asia-Pacific: 8:00-17:00

Global: 7:00-4:00, the global index would have three closing value: Asia-Pacific closing value, Europe closing value, Global Index closing value.

**Note 2:**

Quotations software displays the indices from CSI IndexPress in the order of the field “Serial Number of Index display”

**Note 3:**

If there is no special note, each field value in this interface specification, whether it is numeric or character, if the initial value is not valid, it should be string of spaces whose length is equivalent to the field definition.

## 2. Index Weight Information Definition:

Field Name	Type	Length	Field Meanings	Data Specification
JLLX	Character	2	Record Type	01: Index Quotations Information 02: Index Weight Information 03: IOPV of ETF
		4	Reserved Field	Reserved Field is always comprised



Field Name	Type	Length	Field Meanings	Data Specification
				of four spaces.
ZSDM	Character	8	Index Code	Index Code
ZSMC	Character	20	Index Name	Index Name
ZQDM	Character	8	Securities Code	Securities Code, such as SH600028
ZQMC	Character	8	Securities Name	Securities Name, such as: China Petroleum & Chemical
QZ	Numeric	8,5	Stock Weight	Such as: 2.02075 percentage in the Index (%)
DQZS	Numeric	11,4	Current Index Value	
YXDS	Numeric	11,4	Impact value	Share of index value that this stock occupies now. Such as 1: 2.5862 Such as 2: -3.2568

Special Note: Securities Code is the composition of Stock Exchange Code + Original Code, if the Original Code is less than six-digit, then it should be filled with digit "0" on the left.

### Exchange codes are as follows:

Exchange	Code
Shanghai Stock Exchanges	SH
Shenzhen Stock Exchanges	SZ
Hong Kong Exchanges and Clearing Limited	HK
New York Stock Exchange	NY
National Association of Securities Dealers Automated Quotations	NA
Deutsche Börse	DB
London Stock Exchange	LS
Singapore Exchange	SS

Such as SPD Bank: SH600000; New Oriental: NY000EDU; Chinalco: HK002600

### 3. ETF's Indicative Optimized Portfolio Value (IOPV) Information

#### Definition:

Field Name	Type	Length	Field Meanings	data specification
JLLX	Character	2	Record Type	01: Index Quotations Information 02: Index Weight Information 03: IOPV of ETF
		4	Reserved Field	Reserved Field is always comprised of four spaces.
ZQDM	Character	6	Securities Code of ETF	Securities Code of ETF
ZQMC	Character	20	Securities Name of ETF	Securities Name of ETF
SCDM	Character	1	Market Code	1: Shanghai stock exchange; 2: Shenzhen stock exchange; 3: Shanghai and Shenzhen ; 4: Hong Kong stock exchange; 5: Asia-Pacific; 0: Global
IOPV	Character	11, 4	Indicative Optimized Portfolio Value	Indicative Optimized Portfolio Value(IOPV)