CSI Data Service Specification (for Vendor) V1.2.9

China Securities Index Co., Ltd

Operations& Maintenance Dept.

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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 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	（1）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	（1）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&	revising	2012-08	（1）In Chapter 4.2.9, modify the format of

	Maintenance Dept. of CSI			Bond Close Weight File
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	（1）In Chapter 4.2.4 add description for Reserve field
V1.2.9	Technology& Operations Dept. of CSI	Revising	2013-09	(1) In Chapter 4.3.3, add two candidate values of the ‘Index Mark’ one is ‘CES’ the other is ‘CUST’

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 and bond. 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+ index type +_termstructure.txt	Index term structure data（only for bond index）	Vendor\basic
YYYYMMDD+ index type +_valuation.txt	Bond valuation index (only for bond index)	Vendor\basic
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

YYYYMMD is the current trading day. Index classifications are: a share, global, fund, sac industries, asia, futures, bond, 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
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%
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 10	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 9 (4)	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.

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 10	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 9 (4)	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	C 10	Weight next day for bond

Day(bond)/Reserve(else)		index,Reserved Field for else index

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 10	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
Future Shares in Index(share)	N 15	Future Shares in Index after CA has effective.
Notes	C 50	
Reserve	C 10	Reserved Field

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 10	
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”
Reserve	C 10	Reserved Field

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	C8	Date
Index Code	C8	
SHH Code	C10	SHH Code
SHZ Code	C10	SHZ Code
Inter-Bank Code	C10	Inter-Bank Code
Constituent Code	C10	Security code:"Ticker in the local exchange"+"."+"exchange code" (For example: 010107.SHH)
Trading Currency	C3	Trading currency: HKD, USD, CNY
Exchange Rate	N9 (4)	Exchange Rate
Weight (%)	N 10 (2)	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+ index +_valuation.txt

Data content includes:

Name	Type	Description
Date	C 8	Date
SHH Code	C10	SHH Code
SHZ Code	C10	SHZ Code
Inter-Bank Code	C 10	Inter-Bank Code
Calculation Price	N10(4)	Calculation Price
Yield To Maturity (%)	N10(4)	Calculation Yield
Modified Duration	N10(4)	Modified Duration
Convexity	N10(4)	The index convexity
Clean Price	N10(4)	Clean Price
Accrued Interest	N10(4)	Accrued Interest
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 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
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) (Eng.)	CSRC Industry Classification English Full Name
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.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 ten thousands.
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
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%
Open Interests(lots)	N 10	Open Interests only for Future Index
Settlement Turnover (10 thousand RMB)	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	

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 3rd 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
- 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

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

Appendix 3

Exchange and Code mapping table:

Exchange name	Exchange Code
American Stock Exchange	ASE
Australian Stock Exchange Ltd	ASX
Bulgarian Stock Exchange - Sofia	BLG
TSX Venture Exchange (former Canadian Ventures Exchange)	CVE
Frankfurt Stock Exchange	FRA
Xetra	GER
HongKong Stock Exchange	HKG
Indonesia Stock Exchange (formerly Jakarta SE)	JKT
Johannesburg Stock Exchange	JNB
Bursa Malaysia	KLS
Korea Exchange - KOSDAQ	KOE
Korea Exchange - KSE	KSC
Kuwait Stock Exchange	KUW
London Stock Exchange	LSE
Bolsa Mexicana de Valores S.A. de C.V.	MEX
Consolidated Issue listed on NASDAQ Capital Market	NAQ
NASDAQ Stock Exchange Capital Market	NAS
Consolidated Issue listed on NASDAQ Global Market	NMQ
NASDAQ Stock Exchange Global Market	NMS
NASDAQ Stock Exchange Global Select Market	NSM
Consolidated Issue listed on NASDAQ Global Market	NSQ
New York Consolidated	NYQ
New York Stock Exchange	NYS
New Zealand Stock Exchange	NZC
OTC Bulletin Board Market	OBB
Osaka Securities Exchange	OSA
Euronext Paris	PAR
CONSOLIDATED ISSUE LISTED BY NYSE Arca	PCQ
Philippine Stock Exchange, Inc	PHS
OTC Markets Group Inc - Limited Information	PKL
Pink OTC Markets Inc	PNK
OTC Markets Group Inc - OTCQB	QBB
Bolsa de Valores do Estado de Sao Paulo	SAO
Singapore Exchange Securities Trading Ltd	SES
The Stock Exchange of Thailand	SET
Shanghai Stock Exchange	SHH
Shenzhen Stock Exchange	SHZ
Stuttgart Stock Exchange	STU
Taiwan Stock Exchange	TAI
The Toronto Stock Exchange	TOR

Tokyo Stock Exchange	TYO
Warsaw Stock Exchange	WSE
China Open-ended Funds	LIP
Interbank Bond Market	CPT