

## 中金所 行情数据服务

**CFFEX Market Data Services** 

内容仅供参考,如有变动,恕不另行通知。 All contents are for reference only and subject to change without notice.



**信息数据服务**Market Data Services



Market Data Services



• 实时/延时行情数据

**Real-Time/Delayed CFFEX Market Data Distribution** 

• 非展示型行情源数据

**Market Data: Non-Display Usage** 

• 历史数据

**Market Data: Historical Data** 



Market Data Services

#### 实时行情(每秒2次行情快照)

#### Real-Time Market Data

(2 Snapshots/Sec.)

l Level-2

Best 5 Bid/Ask Prices

Level-1

Best Bid/Ask Price

#### 延时行情(15秒1次行情快照)

#### Delayed Market Data

(1 Snapshot/15 Sec.)

Level-1

Best Bid/Ask Price

Ⅰ 延时15分钟

Delay 15 Min.

面向信息商, "交易所—信息商—最终用户" Applied for Information Vendors.



#### 互联网接入服务(Internet Access Service)

为降低信息商行情获取成本,我司计划推出Level-1实时、 延时行情互联网接入服务。

In order to reduce the cost of data reception, CFFEXIT plans to provides Internet Access Service for Level-1 real-time and delayed Information Vendors.

Market Data Services

#### 互联网接入服务(Internet Access Service) (暂定)

实时直接接驳 (任选其一)

Real time: direct connection (choose one way at least)

- Ⅰ 至少各一条专线到主备数据中心
- I At least one private line to each of our two data centers
- 至少一条专线到主数据中心,并通过互联网接入行情
- I At least one private line to our main data center, and choose the Internet Access Service as well

延时直接接驳 (任选其一)

Delayed: direct connection (choose one way at least)

- | 至少一条专线到主数据中心
- At least one private line to our main data center
- I 通过互联网接入行情
- I Choose the Internet Access Service



Market Data Services

#### 非展示型行情源数据(Non-Display Usage)

Level-2实时行情

Level-2 real time market data

I API接口,与飞马行情API接口完全兼容 API interface, compatible with FEMAS

Ⅰ多行情源互备

Multiple market sources for ensuring stability

I 提供测试环境、技术支持等服务

Provide test environment, technical support service

Ⅰ 面向机构客户(最终用户)

Applied for institutional clients (end users)



Market Data Services

#### 历史数据(Historical Data)



经营模式 Business Pattern

我司自营 Self-run 机构客户(最终用户) Applied for institutional client



产品种类 Products

每秒2笔高频数据库 Level-2 Historical Data 1分钟行情数据库 1 min. Historical Data 5分钟行情数据库 5 min. Historical Data



使用/限制 Usage/Restriction

研究、回测及许可的其他用途
Research/Back-test and other permitted usage
行情数据不得转发给他人
Transmit the data to others is prohibited



当前销售模式 Current Sale Pattern

整库出售(不含当月)

Sell the whole database by product (excluding current month)
不提供后续数据更新服务

Database update is not provided after sold





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## 境外经营政策

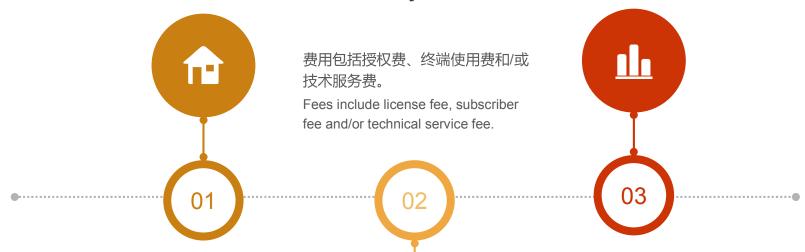
**Overseas Policies** 

(outside mainland China)

#### 境外经营政策

Overseas Policies (outside mainland China)

#### 实时/延时行情数据 Real-Time/Delayed CFFEX Market Data Distribution



授权经营地域范围为中国境外 (含港、澳、台地区)

Authorized geographical scope of business: overseas (including Hong Kong, Macao and Taiwan)

中金所境外行情业务代理商: CIIS。 CIIS is CFFEX's authorized overseas agent. 境外实时信息商终端使用费达到一定金额 可免费获得同数据级别的"中国境内"行 情经营授权。

If the subscriber fee reached the pre-set level, the real-time IVs will be authorized to redistribute CFFEX market data in mainland China (depth and timeliness of data are the same with their Overseas License), and the mainland China license fee will be waived.



#### 境外经营政策

Overseas Policies (outside mainland China)

#### 非展示型行情源数据(Non-Display Usage)

为落实我所国际化发展战略,进一步扩大我所行情在境外的使用范围, 我司授权境外代理商、信息商经营我所境外非展示型行情业务。

CFFEXIT authorized the overseas agent and IVs to run the overseas NDU business, in order to implement our internationalization development strategy and further increase the influence of CFFEX market data.





#### 境外经营政策

Overseas Policies (outside mainland China)

#### 非展示型行情源数据(Non-Display Usage)

#### 授权经营范围

Authorized geographical Scope of Business 中国境外(含港、澳、台地区) Overseas (including Hong Kong, Macao and Taiwan)



#### 资质要求

Qualification Requirements 代理商/实时行情信息商 Agent/Real Time IVs

#### 接入

Receive the NDU Data A. 信息商Datafeed服务 A. From IVs' Datafeed service B. From CIIS C. From CFFEXIT

#### 申请/申报

Application and Declaration 境外用户须向CIIS申报用途、申请 服务、签订合约

Overseas Datafeed service subscribers should declare their usage to CIIS. If NDU is declared, subscribers should apply the NDU and sign the agreement with CFFEXIT or CIIS.

请联系CIIS获取详细信息。 For more details, please contact CIIS.





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## 境内经营政策

Mainland China Policies

(excluding Hong Kong, Macao and Taiwan)

#### 境内经营政策

Mainland China Policies (excluding Hong Kong, Macao and Taiwan)

#### 实时/延时行情数据 Real-Time/Delayed CFFEX Market Data Distribution

按照行情数据时效性、档位、传播方式授权 Licenses are classified by timeliness, depth and distribution methods.

时效性: 实时/延时

Timeliness: Real Time/Delayed

行情档位: Level-2/Level-1

Depth: Level-2/Level-1

接入方式: 专线、互联网等

Access: Private line, internet,...

传播方式(Distribution Methods):

- 互联网等专线网络
- Internet and other Private networks
- 无线
- Wireless networks
- 网站(仅延时)
- Websites(Delayed only)



#### 境内经营政策

Mainland China Policies (excluding Hong Kong, Macao and Taiwan)

#### 非展示型行情源数据(Non-Display Usage)

#### 经营模式(Business Pattern)

中金所技术公司授权的托管机房内经营

Self-run in the co-locations authorized by CFFEXIT

客户直接向我司提出申请

Apply directly with CFFEXIT



#### 境内经营政策

Mainland China Policies (excluding Hong Kong, Macao and Taiwan)

#### 非展示型行情源数据(Non-Display Usage)



#### 许可用途(Usage Permitted)

•交易、策略开发

•Trading, strategy developing

•风控、研究

•Risk management, research

•许可的其他用途

Other permitted usage



#### 使用要求(Usage Restriction)

•须按许可协议规定使用

•Compliance with the terms of the agreement

•不得转发给他人

•Transmit the data to others is prohibited

请联系中金所技术公司获取详细信息。

For more details, please contact CFFEXIT.





# THANKS

感谢各位观看!

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技术公司公众号

**CFFEXIT Official WeChat** 



信息商名单

List of CFFEX's IVs

