

Historical Data Fee Schedule

A. Content

Product	Content	First Issue Date
Shanghai Stock Exchange (“SSE”) Level-1 Intra-Day Snapshot Historical Data (excluding Stock Options)	Snapshot and K line	2 January 2014
SSE Level-2 Intra-Day Snapshot Historical Data (excluding Stock Options)	Snapshot and K line	2 January 2014
SSE Level-2 Historical Tick by Tick Combined Data (excluding Stock Options) [New Format]	StockTick: Tick by Tick Data with Order Queue	1 July 2024
SSE Level-2 Historical Tick Data & Order Book Data (excluding Stock Options) [Old Format]	Tick by Tick Data with Order Queue	2 January 2015 (till 30 June 2024)
SSE Stock Options Intra-Day Snapshot Historical Data	Snapshot and K line	9 February 2015
China Indices * Intra-Day Snapshot Historical Data	Snapshot and K line	3 January 2017
China Financial Futures Exchange (CFFEX) Level-2 Intra-Day Snapshot Historical Data	Snapshot	16 April 2010
SSE and China Indices End of Day Historical Data (excluding Stock Options)	Security Code, Security Name, Open Price, Close Price, High Price, Low Price, Trade Volume and Trade Amount	19 December 1990

* China Indices means all the indices created by SSE and China Securities Index Co, Ltd.

B. Fee

Product	Unit Price (US\$)
SSE Level-1 Intra-Day Snapshot Historical Data (excluding Stock Options)	\$1,250 per 3 months
SSE Level-2 Intra-Day Snapshot Historical Data (excluding Stock Options)	\$3,000 per 3 months
SSE Level-2 Historical Tick by Tick Combined Data (excluding Stock Options) [New Format]	\$6,000 per 3 months
SSE Level-2 Historical Tick Data SSE Level-2 Historical Order Book Data (excluding Stock Options) [Old Format till 30 June 2024]	\$6,000 per 3 months

SSE Stock Options Intra-Day Snapshot Historical Data	\$1,250 per 3 months
China Indices Intra-Day Snapshot Historical Data	\$500 per 3 months
China Financial Futures Exchange (CFFEX) Level-2 Intra-Day Snapshot Historical Data (recent 3 calendar years to present)	\$1,200 per 3 months
China Financial Futures Exchange (CFFEX) Level-2 Intra-Day Snapshot Historical Data (before recent 3 calendar years)	\$960 per 3 months
SSE and China Indices End of Day Historical Data (excluding Stock Options)	\$1,000 per year

C. Delivery Method

- External Storage Media (suitable for One Time Subscription)
- FTP (suitable for Ongoing Subscription)
- Cloud Platform (Last 2 weeks)

D. Delivery Schedule

Ongoing Subscription	
Product	Schedule
SSE Level-1 Intra-Day Snapshot Historical Data (excluding Stock Options)	Every Trading Day (9pm)
SSE Level-2 Intra-Day Snapshot Historical Data (excluding Stock Options)	
SSE Level-2 Historical Tick by Tick Combined Data (excluding Stock Options)	
SSE Stock Options Intra-Day Snapshot Historical Data	
China Indices Intra-Day Snapshot Historical Data	
China Financial Futures Exchange Level-2 Intra-Day Snapshot Historical Data	
SSE and China Indices End of Day Historical Data (excluding Stock Options)	Every Month
One Time Subscription	
Normally, it takes about one week upon receipt of the order and payment. However, for orders of considerable size, it may take longer for the processing.	

Remarks

- For existing licensed information vendors who want to subscribe to historical data for data recovery, please contact CIIS.
- Suggested delivery methods:
 1. External hard disk if file size is larger than 256GB.
 2. FTP if file size is less than 5GB.
 3. USB flash drive if file size is less than 256GB.