MONTHLY STATISTICS – SHANGHAI-HONG KONG CONNECT

Update History

No.	Issue Date	Details
1	2016-10-14	First Issue
2	2022-05-06	Revised Edition with the update on Inclusion of exchange-traded funds (ETFs) in Stock Connect • Change for Northbound Top 10 Most Actively Traded Stocks (FOR A SHARES ONLY) • Change for Southbound Top 10 Most Actively Traded Securities • Change for Turnover - Buy + Sell Trades (RMB mil) (For ETF and Stocks) • Add new column for ETF Turnover information

Product description

This is a suite of files providing key trading statistics of Shanghai-Hong Kong Stock Connect for the month, and contains the following 4 files which are zipped into a single file for delivery.

Statistics	File Name
Northbound Trading Statistics	monthly_stat_nb_sh_yyyymm.csv
Northbound Top 10 Most Actively Traded Stocks (FOR A SHARES ONLY)	monthly_top10_nb_sh_yyyymm.csv
Southbound Trading Statistics	monthly_stat_sb_sh_yyyymm.csv
Southbound Top 10 Most Actively Traded Securities	monthly_top10_sb_sh_yyyymm.csv

yyyymm is the reporting month of file, e.g. 201610 for October 2016

File layout

All files are in Comma Separated Value (CSV) format with all fields (including numeric and integer) provided as text in quotes. For numeric and integer fields, thousand separator "," exists where applicable. The content of each file is specified in its respective sub-section below.

Northbound Trading Statistics

Row	Data Field	Format	Value
1	Field Header	Fixed text	"Month"
1	Field Header	Fixed text	"Turnover - Buy + Sell Trades (RMB mil) (For ETF and Stocks)"
1	Field Header	Fixed text	"Turnover - Buy Trades (RMB mil)"
1	Field Header	Fixed text	"Turnover - Sell Trades (RMB mil)"
1	Field Header	Fixed text	"No. of Buy + Sell Trades"
1	Field Header	Fixed text	"No. of Buy Trades"
1	Field Header	Fixed text	"No. of Sell Trades"
1	Field Header	Fixed text	"Average Daily Turnover - Buy + Sell Trades (RMB mil)"
1	Field Header	Fixed text	"Average Daily Turnover - Buy Trades (RMB mil)"
1	Field Header	Fixed text	"Average Daily Turnover - Sell Trades (RMB mil)"
1	Field Header	Fixed text	"Average Daily No. of Buy + Sell Trades"
1	Field Header	Fixed text	"Average Daily No. of Buy Trades"
1	Field Header	Fixed text	"Average Daily No. of Sell Trades"
1	Field Header	Fixed text	"ETF Turnover - Buy + Sell Trades (RMB mil)"
Row 2 is for the reporting month's figures			
2	Month	yyyy-mm	Month of the statistics
2	Turnover - Buy + Sell Trades (RMB mil) (For ETF and Stocks)	Numeric	Self explanatory, with 2 decimal places
2	Turnover - Buy Trades (RMB mil)	Numeric	Self explanatory, with 2 decimal places
2	Turnover - Sell Trades (RMB mil)	Numeric	Self explanatory, with 2 decimal places
2	No. of Buy + Sell Trades	Integer	Self explanatory
2	No. of Buy Trades	Integer	Self explanatory
2	No. of Sell Trades	Integer	Self explanatory
2	ADT - Buy + Sell Trades (RMB mil)	Numeric	Self explanatory, with 2 decimal places
2	ADT - Buy Trades (RMB mil)	Numeric	Self explanatory, with 2 decimal places
2	ADT - Sell Trades (RMB mil)	Numeric	Self explanatory, with 2 decimal places

2	Average Daily No. of Buy + Sell Trades	Integer	Self explanatory
2	Average Daily No. of Buy Trades	Integer	Self explanatory
2	Average Daily No. of Sell Trades	Integer	Self explanatory
2	ETF Turnover - Buy + Sell Trades (RMB mil)	Integer	Self explanatory, with 2 decimal places
Row 3 is for the previous month's figures, and it shares the same layout as Row 2			
Row 4 is for the % change of the reporting month's figures over the respective figures of the previous month			
4	Row Header	yyyy-mm	"% Change"
4	Turnover - Buy + Sell Trades (RMB mil) (For ETF and Stocks)	Numeric	% change, signed, with 2 decimal places
4	Turnover - Buy Trades (RMB mil)	Numeric	% change, signed, with 2 decimal places
4	Turnover - Sell Trades (RMB mil)	Numeric	% change, signed, with 2 decimal places
4	No. of Buy + Sell Trades	Numeric	% change, signed, with 2 decimal places
4	No. of Buy Trades	Numeric	% change, signed, with 2 decimal places
4	No. of Sell Trades	Numeric	% change, signed, with 2 decimal places
4	ADT - Buy + Sell Trades (RMB mil)	Numeric	% change, signed, with 2 decimal places
4	ADT - Buy Trades (RMB mil)	Numeric	% change, signed, with 2 decimal places
4	ADT - Sell Trades (RMB mil)	Numeric	% change, signed, with 2 decimal places
4	Average Daily No. of Buy + Sell Trades	Numeric	% change, signed, with 2 decimal places
4	Average Daily No. of Buy Trades	Numeric	% change, signed, with 2 decimal places
4	Average Daily No. of Sell Trades	Numeric	% change, signed, with 2 decimal places
4	ETF Turnover - Buy + Sell Trades (RMB mil)	Numeric	% change, signed, with 2 decimal places

Northbound Top 10 Most Actively Traded Stocks (FOR A SHARES ONLY)

Row	Data Field	Format	Value
1	Field Header	Fixed text	"Month"
1	Field Header	Fixed text	"Rank"
1	Field Header	Fixed text	"Stock Code"
1	Field Header	Fixed text	"Stock Name"
1	Field Header	Fixed text	"Turnover - Buy Trades (RMB mil)"
1	Field Header	Fixed text	"Turnover - Sell Trades (RMB mil)"
1	Field Header	Fixed text	"Turnover - Buy + Sell Trades (RMB mil)"
2-11	Month	yyyy-mm-dd	Month of the top 10 list
2-11	Rank	Integer	Self explanatory, sequential starting from 1
2-11	Stock Code	Integer	Self explanatory
2-11	Stock Name	String	Self explanatory
2-11	Turnover - Buy Trades (RMB mil)	Numeric	Self explanatory, with 2 decimal places
2-11	Turnover - Sell Trades (RMB mil)	Numeric	Self explanatory, with 2 decimal places
2-11	Turnover - Buy + Sell Trades (RMB mil)	Numeric	Self explanatory, with 2 decimal places

Southbound Trading Statistics

Row	Data Field	Format	Value
1	Field Header	Fixed text	"Month"
1	Field Header	Fixed text	"Turnover - Buy + Sell Trades (HKD mil) (For ETF and Stocks)"
1	Field Header	Fixed text	"Turnover - Buy Trades (HKD mil)"
1	Field Header	Fixed text	"Turnover - Sell Trades (HKD mil)"
1	Field Header	Fixed text	"No. of Buy + Sell Trades"
1	Field Header	Fixed text	"No. of Buy Trades"
1	Field Header	Fixed text	"No. of Sell Trades"
1	Field Header	Fixed text	"Average Daily Turnover - Buy + Sell Trades (HKD mil)"
1	Field Header	Fixed text	"Average Daily Turnover - Buy Trades (HKD mil)"
1	Field Header	Fixed text	"Average Daily Turnover - Sell Trades (HKD mil)"
1	Field Header	Fixed text	"Average Daily No. of Buy + Sell Trades"
1	Field Header	Fixed text	"Average Daily No. of Buy Trades"
1	Field Header	Fixed text	"Average Daily No. of Sell Trades"
1	Field Header	Fixed text	"ETF Turnover (Buy + Sell Trades) (HKD mil)"
Row 2 is for the reporting month's figures			
2	Month	yyyy-mm	Month of the statistics
2	Turnover - Buy + Sell Trades (HKD mil) (For ETF and Stocks)	Numeric	Self explanatory, with 2 decimal places
2	Turnover - Buy Trades (HKD mil)	Numeric	Self explanatory, with 2 decimal places
2	Turnover - Sell Trades (HKD mil)	Numeric	Self explanatory, with 2 decimal places
2	No. of Buy + Sell Trades	Integer	Self explanatory
2	No. of Buy Trades	Integer	Self explanatory
2	No. of Sell Trades	Integer	Self explanatory
2	ADT - Buy + Sell Trades (HKD mil)	Numeric	Self explanatory, with 2 decimal places
2	ADT - Buy Trades (HKD mil)	Numeric	Self explanatory, with 2 decimal places
2	ADT - Sell Trades (HKD mil)	Numeric	Self explanatory, with 2 decimal places
2	Average Daily No. of Buy + Sell Trades	Integer	Self explanatory
2	Average Daily No. of Buy Trades	Integer	Self explanatory
2	Average Daily No. of Sell Trades	Integer	Self explanatory
2	ETF Turnover (Buy + Sell Trades) (HKD mil)	Numeric	Self explanatory, with 2 decimal places
Row 3 is for the previous month's figures, and it shares the same layout as Row 2			
Row 4 is for the % change of the reporting month's figures over the respective figures of the previous month			
4	Row Header	yyyy-mm	"% Change"
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4	Turnover - Buy Trades (HKD mil)	Numeric	% change, signed, with 2 decimal places
4	Turnover - Sell Trades (HKD mil)	Numeric	% change, signed, with 2 decimal places
4	No. of Buy + Sell Trades	Numeric	% change, signed, with 2 decimal places
4	No. of Buy Trades	Numeric	% change, signed, with 2 decimal places
4	No. of Sell Trades	Numeric	% change, signed, with 2 decimal places
4	ADT - Buy + Sell Trades (HKD mil)	Numeric	% change, signed, with 2 decimal places
4	ADT - Buy Trades (HKD mil)	Numeric	% change, signed, with 2 decimal places
4	ADT - Sell Trades (HKD mil)	Numeric	% change, signed, with 2 decimal places
4	Average Daily No. of Buy + Sell Trades	Numeric	% change, signed, with 2 decimal places

4	Average Daily No. of Buy Trades	Numeric	% change, signed, with 2 decimal places
4	Average Daily No. of Sell Trades	Numeric	% change, signed, with 2 decimal places
4	ETF Turnover (Buy + Sell Trades) (HKD mil)	Numeric	% change, signed, with 2 decimal places

Southbound Top 10 Most Actively Traded Securities

Row	Data Field	Format	Value
1	Field Header	Fixed text	"Month"
1	Field Header	Fixed text	"Rank"
1	Field Header	Fixed text	"Stock Code"
1	Field Header	Fixed text	"Stock Name"
1	Field Header	Fixed text	"Turnover - Buy Trades (HKD mil)"
1	Field Header	Fixed text	"Turnover - Sell Trades (HKD mil)"
1	Field Header	Fixed text	"Turnover - Buy + Sell Trades (HKD mil)"
2-11	Month	yyyy-mm	Month of the top 10 list
2-11	Rank	Integer	Self explanatory, sequential starting from 1
2-11	Stock Code	Integer	Self explanatory,
2-11	Name	String	Self explanatory
2-11	Turnover - Buy Trades (HKD mil)	Numeric	Self explanatory, with 2 decimal places
2-11	Turnover - Sell Trades (HKD mil)	Numeric	Self explanatory, with 2 decimal places
2-11	Turnover - Buy + Sell Trades (HKD mil)	Numeric	Self explanatory, with 2 decimal places