

DAILY STATISTICS – SHANGHAI-HONG KONG STOCK CONNECT

Update History

No.	Issue Date	Details
1	2016-10-14	First Issue Historical data files available from 5 December 2016
2	2017-01-20	Provision of historical data files back to 17 November 2014 with some data elements available from 30 January 2015 only

Product description

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

Statistics	File Name
Northbound Trading Statistics	daily_stat_nb_sh_yyyymmdd.csv
Northbound Top 10 Most Actively Traded Stocks	daily_top10_nb_sh_yyyymmdd.csv
Southbound Trading Statistics	daily_stat_sb_sh_yyyymmdd.csv
Southbound Top 10 Most Actively Traded Stocks	daily_top10_sb_sh_yyyymmdd.csv

yyymmdd is the date of file, e.g. 20161028 for 28 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	"Date"
1	Field Header	Fixed text	"Turnover - Buy + Sell Trades (RMB mil)"
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	"Daily Quota Balance (RMB mil)"
1	Field Header	Fixed text	"Daily Quota Balance (%)"
2	Date	yyyy-mm-dd	Date of the statistics
2	Turnover - Buy + Sell Trades (RMB mil)	Numeric	Self explanatory, with 2 decimal places Available from 30 Jan 2015
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 Available from 30 Jan 2015
2	No. of Buy Trades	Integer	Self explanatory
2	No. of Sell Trades	Integer	Self explanatory
2	Daily Quota Balance (RMB mil)	Numeric	Self explanatory, with 2 decimal places Available from 30 Jan 2015
2	Daily Quota Balance (%)	Integer	Self explanatory Available from 30 Jan 2015

Northbound Top 10 Most Actively Traded Stocks (Available from 30 Jan 2015)

Row	Data Field	Format	Value
1	Field Header	Fixed text	"Date"
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)"
1	Field Header	Fixed text	"Turnover - Sell Trades (RMB)"
1	Field Header	Fixed text	"Turnover - Buy + Sell Trades (RMB)"
2-11	Date	yyyy-mm-dd	Date 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)	Integer	Self explanatory
2-11	Turnover - Sell Trades (RMB)	Integer	Self explanatory
2-11	Turnover - Buy + Sell Trades (RMB)	Integer	Self explanatory

Southbound Trading Statistics

Row	Data Field	Format	Value
1	Field Header	Fixed text	"Date"
1	Field Header	Fixed text	"Turnover - Buy + Sell Trades (HKD mil)"
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"
2	Date	yyyy-mm-dd	Date of the statistics
2	Turnover - Buy + Sell Trades (HKD mil)	Numeric	Self explanatory, with 2 decimal places <i>Available from 30 Jan 2015</i>
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 <i>Available from 30 Jan 2015</i>
2	No. of Buy Trades	Integer	Self explanatory
2	No. of Sell Trades	Integer	Self explanatory

Southbound Top 10 Most Actively Traded Stocks (Available from 30 Jan 2015)

Row	Data Field	Format	Value
1	Field Header	Fixed text	"Date"
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)"
1	Field Header	Fixed text	"Turnover - Sell Trades (HKD)"
1	Field Header	Fixed text	"Turnover - Buy + Sell Trades (HKD)"
2-11	Date	yyyy-mm-dd	Date 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 (HKD)	Integer	Self explanatory
2-11	Turnover - Sell Trades (HKD)	Integer	Self explanatory
2-11	Turnover - Buy + Sell Trades (HKD)	Integer	Self explanatory