

MONTHLY STATISTICS – SHANGHAI-HONG KONG STOCK CONNECT

Update History

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

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	monthly_top10_nb_sh_yyyymm.csv
Southbound Trading Statistics	monthly_stat_sb_sh_yyyymm.csv
Southbound Top 10 Most Actively Traded Stocks	monthly_top10_sb_sh_yyyymm.csv

yyymm 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)"
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"

Row 2 is for the reporting month's figures

2	Month	yyyy-mm	Month of the statistics
2	Turnover - Buy + Sell Trades (RMB mil)	Numeric	Self explanatory, with 2 decimal places Available from 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 Jan 2015
2	No. of Buy Trades	Integer	Self explanatory
2	No. of Sell Trades	Integer	Self explanatory
2	Average Daily Turnover - Buy + Sell Trades (RMB mil)	Numeric	Self explanatory, with 2 decimal places Available from Jan 2015
2	Average Daily Turnover - Buy Trades (RMB mil)	Numeric	Self explanatory, with 2 decimal places

2	Average Daily Turnover - Sell Trades (RMB mil)	Numeric	Self explanatory, with 2 decimal places
2	Average Daily No. of Buy + Sell Trades	Integer	Self explanatory <i>Available from Jan 2015</i>
2	Average Daily No. of Buy Trades	Integer	Self explanatory
2	Average Daily No. of Sell Trades	Integer	Self explanatory
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)	Numeric	% change, signed, with 2 decimal places <i>Available from Jan 2015</i>
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 <i>Available from Jan 2015</i>
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	Average Daily Turnover - Buy + Sell Trades (RMB mil)	Numeric	% change, signed, with 2 decimal places <i>Available from Jan 2015</i>
4	Average Daily Turnover - Buy Trades (RMB mil)	Numeric	% change, signed, with 2 decimal places
4	Average Daily Turnover - 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 <i>Available from Jan 2015</i>
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

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

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)"
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"
Row 2 is for the reporting month's figures			
2	Month	yyyy-mm	Month of the statistics
2	Turnover - Buy + Sell Trades (HKD mil)	Numeric	Self explanatory, with 2 decimal places <i>Available from 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 Jan 2015</i>
2	No. of Buy Trades	Integer	Self explanatory
2	No. of Sell Trades	Integer	Self explanatory
2	Average Daily Turnover - Buy + Sell Trades (HKD mil)	Numeric	Self explanatory, with 2 decimal places <i>Available from Jan 2015</i>
2	Average Daily Turnover - Buy Trades (HKD mil)	Numeric	Self explanatory, with 2 decimal places
2	Average Daily Turnover - Sell Trades (HKD mil)	Numeric	Self explanatory, with 2 decimal places
2	Average Daily No. of Buy + Sell Trades	Integer	Self explanatory <i>Available from Jan 2015</i>
2	Average Daily No. of Buy Trades	Integer	Self explanatory
2	Average Daily No. of Sell Trades	Integer	Self explanatory
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 (HKD mil)	Numeric	% change, signed, with 2 decimal places <i>Available from Jan 2015</i>
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 <i>Available from Jan 2015</i>
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	Average Daily Turnover - Buy + Sell Trades (HKD mil)	Numeric	% change, signed, with 2 decimal places <i>Available from Jan 2015</i>

4	Average Daily Turnover - Buy Trades (HKD mil)	Numeric	% change, signed, with 2 decimal places
4	Average Daily Turnover - 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 <i>Available from Jan 2015</i>
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

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

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	Stock 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