TABLE A2 Equity market data analytics

This table reports the list of equity market data analytics.

纯 order 数据

纯 trade 数据

trade + order 数据

不可计算（A 股没有 fill and kill order）

No.	Analytics
A1	Number of orders arriving in the last 60 s
A2	Total number of arrived orders up to that time
A3	Quantity of arrived orders in the last 60 s
A4	Total quantity of arrived orders up to that time
A5	Number of buy orders arriving in the last 60 s
A6	Number of sell orders arriving in the last 60 s
A7	Quantity of buy orders arriving in the last 60 s
A8	Quantity of sell orders arriving in the last 60 s
A9	Number of fill and kill orders arriving in the last 60 s
A10	Number of cancelled orders in the last 60 s
A11	Quantity of cancelled orders in the last 60 s
A12	Number of cancelled buy orders in the last 60 s
A13	Number of cancelled sell orders in the last 60 s
A14	Quantity of cancelled buy orders in the last 60 s
A15	Quantity of cancelled sell orders in the last 60 s
A16	Total number of cancelled orders up to that time
A17	Volume weighted average price of cancelled orders up to that time
A18	Volume weighted average price of cancelled buy orders up to that time
A19	Volume weighted average price of cancelled sell orders up to that time
A20	Ratio of the number of cancelled orders to the number of arrived orders in the last 60 s
A21	Ratio of the quantity of cancelled orders to the quantity of arrived orders in the last 60 s
A22	Ratio of the total number of cancelled orders to the total number of arrived orders up to that time
A23	Ratio of the total quantity of cancelled orders to the total quantity of arrived orders up to that time
A24	Average quantity of buy orders in the last 5 min
A25	Average quantity of sell orders in the last 5 min
A26	Volatility of buy order quantity in the last 5 min
A27	Volatility of sell order quantity in the last 5 min
A28	Volume weighted average price (VWAP) of trades in the last 5 min
A29	Volume weighted average price (VWAP) of trades up to that time
A30	Volume weighted average price (VWAP) of buyer-initiated trades in the last 5 min
A31	Volume weighted average price (VWAP) of seller-initiated trades in the last 5 min
A32	Number of buyer-initiated trades in the last 60 s

TABLE A2 (Continued)

No.	Analytics
A33	Number of seller-initiated trades in the last 60 s
A34	Quantity of buyer-initiated trades in the last 60 s
A35	Quantity of seller-initiated trades in the last 60 s
A36	Ratio of the number of buyer-initiated trades to the number of seller-initiated trades in the last 60 s
A37	Ratio of the quantity of buyer-initiated trades to the quantity of seller-initiated trades in the last 60 s
A38	Cumulative ratio of the total number of buyer-initiated trades to the total number of seller-initiated trades
A39	Cumulative ratio of the total quantity of buyer-initiated trades to the total quantity of seller-initiated trades