

HSTech30

The Hang Seng TECH Index ("HSTECH") represents the 30 largest technology companies listed in Hong Kong that have high business exposure to.

Dataset Snapshot

NATURE OF CONTENT

Date, trading price (open, high, low, close price), trading volume, turnover (value), amplitude or price swing, price change percentage, price change (amount), turnover rate (percentage), stock ticker.

BREAKDOWN-BY INSTANCE

Total instances 60120
Total stocks 30
Instances per stock 305~8411

NOTES

Stock data is collected daily from 1988-12-30 to 2022-03-27 on all trading days. Each company has a unique inception date, leading to a varied number of data samples for each stock.

EXAMPLES OF ACTUAL DATA POINT

	A	B	C	D	E	F	G	H	I	J	K	L
1	date	open	close	high	low	volume	value	Amplitude	Price Char	Price Char	Turnover Rate	ticker
2	2021-12-30	3.91	4.13	4.74	3.9	329966704	1406160928	21.82	7.27	0.28	0.99	000020
3	2021-12-31	4.23	5.5	5.5	4.21	254079780	1236589968	31.23	33.17	1.37	0.76	000020
4	2022-1-3	5.99	7.75	7.75	5.8	465580256	3164819936	35.45	40.91	2.25	1.4	000020
5	2022-1-4	8.39	8.2	9.7	7.62	358971792	3132999152	26.84	5.81	0.45	1.08	000020
6	2022-1-5	7.9	6.97	8.44	6.8	172749296	1288318512	20	-15	-1.23	0.52	000020
7	2022-1-6	6.77	7.95	8	6.02	220547279	1500573888	28.41	14.06	0.98	0.66	000020
8	2022-1-7	8.2	7.36	8.4	7.36	163020001	1284353616	13.08	-7.42	-0.59	0.49	000020
9	2022-1-10	7.3	7.17	7.73	6.85	70488200	518571968	11.96	-2.58	-0.19	0.21	000020
10	2022-1-11	7.07	7.35	7.6	7.01	64010063	470420400	8.23	2.51	0.18	0.19	000020
11	2022-1-12	7.55	7.33	7.7	7.28	56531838	421130272	5.71	-0.27	-0.02	0.17	000020
12	2022-1-13	7.36	7.15	7.41	7.12	24878000	179418620	3.96	-2.46	-0.18	0.07	000020
13	2022-1-14	7.1	6.86	7.15	6.71	43561662	301451536	6.15	-4.06	-0.29	0.13	000020
14	2022-1-17	6.9	6.6	6.95	6.6	24259000	161810532	5.1	-3.79	-0.26	0.07	000020

Motivations & Use

DATASET PURPOSE

The HSTech30 dataset was created to provide representative data of stock trading for research in various quantitative trading tasks, focusing on the most influential technology companies listed on the Hang Seng Index. This selection of stocks offers a comprehensive overview of the technology sector, enabling researchers, analysts, and investors to develop and test trading strategies, assess market trends, and make informed decisions based on the performance of these leading companies.

INTENDED USE CASES

- Algorithmic trading
- Portfolio Management

EXTENDED USE

- Intraday trading
- High frequency trading

Collection

DATA SOURCE

Collected from AKShare API

DATA COLLECTION

```
s = ['00020', '00241', '00268', '00285', '00700', '00772', '00981', '00992', '01024', '01347', '01810', '01833', '020
result_df = pd.DataFrame()
for i in range(len(s)):
    df = ak.stock_hk_hist(symbol=s[i])
    df['ticker'] = str(s[i])
    result_df = result_df.append(df)
result_df.to_csv('HSTech30.csv', index=False)
```

Maintenance & Status

STATUS

Actively Maintained

FIRST RELEASE

03/2023

CURRENT VERSION

1.0