Updating history

No.	Issue Date	Details
1	2013-09-30	First issue

Data structure

Stock Price Data provides trading statistics of all stocks as at morning close and day close on each trading day in two separate CSV files.

The data files are zipped into a single file for delivery. The zipped file can contain one or two files. The zipped file delivered after morning close contains only the data file for the morning session whereas the zipped file delivered after day close contains the data files for both the morning session and the afternoon session:

Folder name\File name	Contents
SPD1205\stkprice.csv	Data file for the morning session of trading day. The zipped file is generated to include the data file in the folder "SPD1205" at around 12:30pm on trading day.
SPD1605\stkprice.csv	Data file for the trading day. The file is included in the zipped file under the folder "SPD1605" at around 4:30pm on each trading day.

Item no.	Field name	Data type/ Maximum length	Description
1	STKCODE	Character 5 bytes	Code assigned to the stock. This code is not unique since codes assigned to delisted stocks can be re-used.
		Character 1 byte	Delimiter
2	NAME	Character 15 bytes	Short name of stock
		Character 1 byte	Delimiter
3	PREV_CLOSE	Numeric 8 bytes Picture is 9(4).9(3)	The closing price of the stock on the previous trading day
		Character 1 byte	Delimiter
4	BID	Numeric 8 bytes Picture is 9(4).9(3)	The closing bid price of the stock for the reporting session, value is blank if not applicable
		Character 1 byte	Delimiter
5	ASK	Numeric 8 bytes Picture is 9(4).9(3)	The closing ask price of the stock for the reporting session, value is blank if not applicable

Item no.	Field name	Data type/ Maximum length	Description
		Character 1 byte	Delimiter
6	HIGH	Numeric 8 bytes Picture is 9(4).9(3)	The highest traded price of the stock for the reporting session, value is blank if no trades for the stock
		Character 1 byte	Delimiter
7	LOW	Numeric 8 bytes Picture is 9(4).9(3)	The lowest traded price of the stock for the reporting session, value is blank if no trades for the stock
		Character 1 byte	Delimiter
8	CLOSE	Numeric 8 bytes 9(4).9(3)	The closing price of the stock for the reporting session
		Character 1 byte	Delimiter
9	DOLLARS	Numeric 13 bytes Picture is 9(13)	Total turnover in dollars of the stock for the reporting session, value is blank if no trades for the stock
		Character 1 byte	Delimiter
10	SHARES	Numeric 11 bytes Picture is 9(11)	Total turnover in shares of the stock for the reporting session, value is blank if no trades for the stock
		Character 1 byte	Delimiter
11	SUSP_IND	Character 1 byte	To indicate if the stock was suspended at the reporting session Y - suspended N - not suspended

Total data length 103 bytes