

ClosingPriceCalculation收市价的计算 PDF转换可能丢失图片或格式，建议阅读原文

https://www.100test.com/kao_ti2020/459/2021_2022_ClosingPri_c92_459907.htm

Under normal operation environment, the closing price of a stock is determined by taking the median of 5 nominal prices in the last minute of the trading hours. The system will take up 5 snapshots on the nominal prices at 15-second interval starting from 3:59:00 p.m..... The following example will illustrate the calculation:

Bid	Ask	Last Nominal Price	Snapshot Time	Price	Price Recorded
Price *	1st	3:59:00 p.m.	\$39.40	\$39.50	\$39.50
\$39.40	2nd	3:59:15 p.m.	\$39.50	\$39.50	\$39.50
\$39.40	3rd	3:59:30 p.m.	\$39.40	\$39.50	\$39.40
\$39.40	4th	3:59:45 p.m.	\$39.30	\$39.50	\$39.40
\$39.20	5th	4:00:00 p.m.	\$39.30	\$39.30	\$39.30

The five snapshot nominal prices are arranged in ascending order as follows: \$39.30, \$39.40, \$39.40, \$39.50, \$39.50. The median (i.e. the middle one) is \$39.40, which will then be taken as the closing price. Choosing the median of five snapshot nominal prices ensures that the closing price will not be biased by one single trade. * The nominal price is determined by comparing the current bid price, the current ask price and the last recorded price in accordance with Rule 101 of the Rules of the Exchange.

收市价的计算在正常运作情况下，股份的收市价是按交易日最后一分钟内五个按盘价的中位数计算。系统由下午三时五十九分正开始每隔十五秒录取股份按盘价一次，一共摄取五个按盘价。现举例如下：摄取时间 买盘价 沽盘价 最后录得价 按盘价 * 第一次 下午3:59:00 \$39.40 \$39.50 \$39.50 \$39.50 第二次 下午3:59:15 \$39.40 \$39.50 \$39.50 \$39.50 第三次 下

午3:59:30 \$39.40 \$39.50 \$39.40 \$39.40 第四次 下午3:59:45 \$39.30
\$39.50 \$39.40 \$39.40 100Test 下载频道开通，各类考试题目直接
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