|  |  |
| --- | --- |
| Author | Hala Ghabrous |
| Owner | Michèle Carlsson |
| Reviewers |  |
| Sign Off | Michèle Carlsson |
| Version | .20 |
| Date | 20-Nov-2016 |
| File | PHAROS-EGID MDF DB DV0.20.docx |

egidlogos



**BROKERAGE SYSTEM DOCUMENTATION**

**EGID Market Data Feed PHAROS Database specifications**



Copyright © 2016 Egypt for Information Dissemination;

All Rights Reserved.

No part of this document may be photocopied, reproduced, stored in a retrieval system, or transmitted, in any form or by any means whether, electronic, mechanical, or otherwise without the prior written permission of EGID.

No warranty of accuracy is given concerning the contents of the information contained in this publication.

To the extent permitted by law no liability (including liability to any person by reason of negligence) will be accepted by EGID, its subsidiaries or employees for any direct or indirect loss or damage caused by omissions from or inaccuracies in this document.

EGID reserves the right to change details in this publication without notice.

Windows is a trademark and Microsoft, MS-DOS, and Windows NT are registered trademarks of Microsoft Corporation.

Other product and company names herein may be the trademarks of their respective owners.

Document History

| Version | Date | Author | Summary of changes |
| --- | --- | --- | --- |
| 0.1 | 24/09/2008 | Youssef Amin | First Draft |
| 0.2 | 12/10/2008 | Youssef Amin | Added tables structure |
| 0.3 | 16/10/2008 | Youssef Amin | Added Appendixes |
| 0.4 | 28/10/2008 | Youssef Amin | Updated ORDERS, SYMBOLINFO , SYMBOLSUMMARY |
| 0.5 | 29/10/2008 | Youssef Amin | Added views structure |
| 0.6 | 02/11/2008 | Youssef Amin | Updated FAQ section |
| 0.7 | 02/11/2008 | Michèle Carlsson | Reviewed |
| 0.8 | 15/11/2008 | Youssef Amin | Updated ISSUES, FAQ and Appendixes |
| 0.9 | 27/01/2009 | Youssef Amin | Updated DAILY\_FOR\_RET\_VIEW fields description |
| 0.10 | 05/07/2009 | Youssef Amin | Updated SYMBOLHISTORY fields description |
| 0.11 | 18/09/2011 | Youssef Amin | Updated SYMBOLSUMMARY fields description, CASEINDEX, CASEINDEXHIST |
| 0.12 | 29/09/2011 | Youssef Amin | Added new tables CASE\_SECTOR\_HIST, CASE\_SECTOR\_INDEX, EGX20\_CAP\_SYMBOLS, EGX70\_ SYMBOLS, EGX100 \_SYMBOLS |
| 0.13 | 10/11/2011 | Youssef Amin | Updated Appendix A |
| 0.14 | 08/04/2013 | Youssef Amin | Updated EXCHANGE\_ACTIVITIES |
| 0.15 | 25/09/2013 | Youssef Amin | Updated PDTRADES |
| 0.16 | 29/01/2014 | Youssef Amin | Updated description of CASE\_SECTOR\_HIST, CASE\_SECTOR\_INDEX |
| 0.17 | 28/05/2015 | Youssef Amin | Updated description of PD tables |
| 0.18 | 28/05/2015 | Youssef Amin | Updated description of additional tables |
| 0.19 | 04/09/2016 | Youssef Amin | Updated description of all tables |
| 0.20 | 20/11/2016 | Reham Shaker | Combine EGID specifications with current brokerage system. |
| 0.21 | 29-11-2016 | Reham Shaker | Adding section 2.1 information delivered |

Content

1 Introduction 6

1.1 Purpose of the Document 6

1.2 Intended Audience 6

2 Tables 7

2.1 BID\_ASK\_TOTAL\_VOLUME(Empty table) 16

2.1.1 Replication 16

2.2 BULLETIN 16

2.2.1 Replication 16

2.3 BULLETIN\_TYPE 17

2.3.1 Replication 17

2.3.2 Data use 17

2.4 CASE30\_COMPANIES 17

2.4.1 Replication 18

2.5 CASEINDEX 18

2.5.1 Replication 18

2.5.2 Used in 18

2.6 CASEINDEXHIST 19

2.6.1 Used in 20

2.7 CASE\_NEW\_SECTOR\_INDX 20

2.7.1 Replication 20

2.8 CASE\_SECTOR\_HIST 20

2.9 CASE\_SECTOR\_INDEX 20

2.10 DAILY\_FOR\_RET\_VIEW 21

2.10.1 Used in 22

2.11 EGX20\_CAP\_SYMBOLS 22

2.11.1 Replication 22

2.12 EGX50\_SYMBOLS 22

2.13 EGX70\_SYMBOLS 23

2.13.1 Replication 23

2.14 EGX100\_SYMBOLS 23

2.14.1 Replication 23

2.15 EGX\_NILEX\_SYMBOLS 23

2.15.1 Replication 23

2.16 EXCHANGE\_ACTIVITIES 24

2.16.1 Data included 24

2.17 INTRA\_DAY 25

2.18 INVESTORS 25

2.18.1 Replication 25

2.18.2 Used in 26

2.19 INVESTORS\_NOBONDS 26

2.20 ISSUES 26

2.20.1 Replication 27

2.21 NEWS 27

2.21.1 Replication 28

2.22 NEWS\_ARB 28

2.22.1 Replication 28

2.23 ORDERS 30

2.23.1 Replication 30

2.24 PD\_BONDS (empty table) 31

2.25 PDTRADES (empty table) 31

2.26 SECTIONS 32

2.26.1 Replication 32

2.27 SECTIONS\_ARB (Empty table) 32

2.28 SECTORS 32

2.28.1 Replication 32

2.29 SYMBOL52HIGHLOW 33

2.29.1 Replication 33

Truncate table SYMBOL52HIGHLOW 33

2.30 SYMBOLHISTORY 33

2.30.1 Replication 34

2.31 SYMBOLINFO 34

2.31.1 Replication 35

2.32 SYMBOLMARKET 35

2.33 SYMBOLSUMMARY 35

2.33.1 Replication 36

2.34 TRADES 36

2.34.1 Replication 36

2.35 TRADESCANCEL 36

3 Views 38

3.1 ACTIVE\_ORDERS 38

3.2 CASE\_INDEX\_SUMMARY 38

4 Appendix A – Market codes (Board IDs) 39

5 Appendix B – Order actions 40

6 Appendix C – TIF Flags 41

7 Appendix D – Symbol types 42

8 Appendix E – Sections types 43

9 Appendix F – Sectors types 44

10 Frequently Asked Questions (FAQ) 45

# Introduction

The EGID MDF database provides the data vendors/brokers the data feed extracted directly from X-stream trading engine and other systems in EGX. It provides instant view of the Egyptian Stock Exchange Trading market.

## Purpose of the Document

The purpose of this document is to provide a description of the database for data vendors/brokers to be able to update their applications to process data returned by the new trading system.

## Intended Audience

This document is intended for:

* EGID's management team and representatives in the technical support process
* EGID clients

# System Architecture at Pharos

The EGID MDF database provides the data vendors/brokers the data feed extracted directly from X-stream. It provides Stock instant view of the Egyptian Exchange Trading market.

PHAROS connection to EGID MDF at EGID site through eight concurrent session on database link

Using stored procedures scheduled to replicate data in EGID to PHAROS as this procedures package provided from EGID and it is identical to EGID replicate procedure from EGX market data feed, with some change in this package to provide maximum benefit to EDATA Brokerage system, following table will describe each job name and their function as our feed start at 08:00 AM by job for truncate some table will be filled each EGX session and job for truncate and insert data in fixed table or previous day close data, through EGX session continues running jobs insert new records in tables as orders, casindex , symbols and update existing records , MDF jobs stopped at 3:00 PM.

## Information delivered



Data feed information can be divided into sections according to the type of data delivered. These sections presented in the previous figure. Each section contains the related EGID data tables with a symbol.

 Indicates that data delivered is basic data and must be filled. Changing in this data is rare but possible so there is a job running to truncate data and fill it again every morning.

 Indicates that data delivered changes during trading session but for constant number of records.

 Indicates that data delivered during sessions changes by time and a new record is inserted with new values.

 Indicates that data delivered after ending of trading session.

### Stocks

Stocks are identified by symbol all over the document. Every stock is traded in a market which are listed in [Appendix A – Market codes (Board IDs)](#_Appendix_A_–) and it belongs to a sector listed in [Appendix F – Sectors types](#_Appendix_F_–) which are found in [SECTORS](#_SECTORS) and characterized by one type of [Appendix D – Symbol types](#_Appendix_D_–) . These data are not found in any table but implicitly found.

**Symbol Market:** contains around 344 symbol and its related market. It is truncated and filled @8:45. [SYMBOLMARKET](#_SYMBOLMARKET)

**Issues:** Contains around 337 symbols. It is truncated and filled @8:45. [issues](#_ISSUES)

It includes unchanged data during session such as

* Symbol code
* English name
* Arabic name
* Market code

. And changed data like

* Total trades of the symbol during day
* Total quantity of the symbol during day
* Total volume of the symbol during day
* Last trade price: can be used to get the stock trend up or down when compared with the previous price.
* Last trade volume
* Open price
* Close price
* Bid volume
* Bid price
* Ask volume
* Ask price
* Entry time of the last trade
* Symbol status if its active or suspended

**Symbol Info:** It contains around 344 symbols. It presents the basic information of listed stocks. [SYMBOLINFO](#_SYMBOLINFO)

It contains basic data such as

* Symbol code
* English name
* Arabic name
* Face value (القيمة الاسمية)
* ISIN code
* Reuter code
* Listed date
* Listed shares
* Currency
* Security type
* Sector.

And some data changed according to last trade date such as

* Last trade date
* Coupon Payment Date
* Price Earnings Ratio (**نسبة السعر لربحية السهم**)
* Dividend Yield (**عائد الكوبون %)**
* Cash Dividends L.E. /$
* Market Cap
* Closing Price

**Symbol summary:** It contains around 344 symbols. It is updated during session with the prices, quantities and volume of the traded symbols. [SYMBOLSUMMARY](#_SYMBOLSUMMARY)

It contains basic data such as

* Symbol code
* Symbol type.

And data changed during the session starting @ 9:45 such as

* Total trades during the day
* Total quantity during the day
* Total volume during the day
* Last trade price
* High price
* Low price
* Close price
* Reference price which is used to calculate the upper and lower price limit to the client

**Intraday:** It contains about 138 symbol .itdisplays the company value traded during the session verses the trades in the market. [intr](#_INTRA_DAY)

**It contains** Symbol code , symbol Arabic name , intra value which is the value traded by the company , market value which is the total value traded all over the market , the percentage of the intra value / market value and the last trade date of the symbol.

**Symbol52HighLow:** It contains about 350 records. It includes all symbols and indices with high and low prices during last 52 weeks. The table contains high date and low date but they are empty.[SYMBOL52HIGHLOW](#_SYMBOL52HIGHLOW)

**Symbol History:** It contains historical data per stock by date. Every day before 9:09 the [SYMBOLHISTORY](#_SYMBOLHISTORY) is filled from egid data feed It contains per the day and stock

the symbol code , trade date , total trade volume , total trade value , count of trades , open price , high price , low price and closed price.

### Indices

Market stocks are classified by number of indices. Each index has its own characteristics

**EGX 30 index** includes the top 30 companies in terms of liquidity and activity.

For a company to be included in EGX 30 index, it must have at least 15% free float.

**EGX70 index** tracks the performance of the 70 active companies, after excluding the 30 most active constituent-companies of EGX 30 Index.

**EGX 100 index** consists of both EGX30 Constituents and EGX 70 Constituents.

**EGX20 Capped Index** is designed to capture the performance of the most active 20 companies in terms of market capitalization and liquidity, capping the weight of any constituent to a maximum of 10%.

EgId present the stocks included in each index in separate table

Case30\_companies

EGX70\_symbols

EGX100\_symbol

EGX20\_cap\_symbol

EGX\_Nilex\_symbol as nilex market stocks

It also delivers the change in the value of the indices during the sessions in [CASEINDEX](#_CASEINDEX) with time of change.

Every morning @8:30 indices history is replaced [CASEINDEXHIST](#_CASEINDEXHIST) this historical data can be used in drawing graphs presenting the changes in the indices during day, week , month or year.

### News

**Bulletin:**

It is publication that includes a wealth of market and trading information, highlighting the performance of Egypt index versus other emerging markets indices, listings during the month, corporate actions such as cash dividends, stock dividends, stock splits etc.

It includes

Bcode

Btype which explained in bulletin\_type

Bdate

Symbolcode Company ISIN Code

BMSG Arabic message.

Btime date and time of bulletin SAME AS BDATE

**Sections:** it includes all the news categories listed in [Appendix E – Sections types](#_Appendix_E_–)

**News\_today :** are news delivered during session for the current day only

**News:** are news delivered during session for the current day and historical data.

**News\_arab :** are news translated in Arabic delivered during session for the current day and historical data.

### Orders

**Orders:**

All the orders that have been entered in the trading system. When a new order is entered a new record is inserted in the table with a new **REC\_SERIAL**, when the order is updated/withdrawn or matched the record will be updated, **EXEC\_TIME** will contain the timestamp of the latest action and **REC\_SERIAL** will be incremented by one.

**Ask\_Price**

All sell orders including isincode , price , total quantities asks for the same price and the count of these orders.it is updated during session.

**Bid\_Price**

All buy orders including isincode , price , total quantities asks for the same price and the count of these orders. it is updated during session.

### Trades

Trades: it contains the trades that occurred within the exchange, each trade has an individual record.

These trades are called market depth and can be related to each stock individually.

### Analysis and statistics

It is important to view the trading data analysed consolidated or separated concerning stocks trends, account types and different types of investors (i.e. Arabs, Egyptians, and Foreigners).

[**Daily\_for\_ret\_view**](#_DAILY_FOR_RET_VIEW)[**, Exchange\_activity**](#_EXCHANGE_ACTIVITIES)**,** [**Investors**](#_INVESTORS)

## Replication to MDF database Jobs

|  |  |  |  |
| --- | --- | --- | --- |
| Job Name | start | end | JOB Action |
| TRUNCATE\_ALL\_TABLES | 08:20 ص | 08:20  ص | truncate tables ORDERS, ORDERS\_TEST, ISSUES, TRADES, CASEINDEX  ,SYMBOLINFO,SYMBOLSUMMARY,BID\_ASK\_TOTAL\_VOLUME  ,BULLETIN\_TYPE, CASE\_NEW\_SECTOR\_INDX, CASE30\_COMPANIES  ,DAILY\_FOR\_RET\_VIEW, EXCHANGE\_ACTIVITIES, INVESTORS  , News\_TODAY, SECTIONS, SECTIONS\_ARB, SYMBOLHISTORY, BULLETIN\_TODAY. |
| TRUNC\_INSERT\_JOB | 08:45 ص | 08:45 ص | truncate table EGX\_NILEX\_SYMBOLS and fill it from EGID database truncate table EGX20\_CAP\_SYMBOLS and fill it from EGID database truncate table SYMBOL52HIGHLOW and fill it from EGID database  truncate table SYMBOLMARKET and fill it from EGID database  truncate table SECTORS and fill it from EGID database  truncate table ISSUES and fill it from EGID database  truncate table SYMBOLSUMMARY and fill it from EGID database  **truncate table BULLETIN\_TYPE and fill it from EGID database**  **truncate table SECTIONS\_ARB and fill it from EGID database**  truncate table TSFUNDS and fill it from EGID database |
| REF\_INTRA\_DAY\_INS\_UP\_JOB | 08:30 ص | **03:00 م** | update INTRA\_DAY,CASEINDEX from EGID database |
| FILLNEWSHIST | **05:33 ص** | **05:20 م** | update **NEWS** , **BULLETIN**, NEWS\_TODAY, NEWS\_ARB, EXCHANGE\_ACTIVITIES, DAILY\_FOR\_RET\_VIEW,INVESTORS  table from EGID database |
| RETRY\_RUN\_JOB\_FAILED\_JOB | **08:15 ص** | 05:00 م | retry failed jobs during session |
| FILLORDERS\_JOB | **08:32 ص** | **02:45 م** | update orders table from EGID database |
| FILLORDERS\_TEST\_JOB | **08:31 ص** | **02:45 م** | truncate tables ORDERS; ORDERS\_TEST,**PH\_SYMBOL\_CHANGE, ASK\_PRICE, BID\_PRICE;**  update **ORDERS\_TEST, ORDERS** table from EGID database |
| EGX70\_EGX100\_SYMBOLS\_JOB | 08:50 ص | 08:50 ص | truncate both EGX70\_SYMBOLS, **EGX50\_SYMBOLS** and EGX100\_SYMBOLS tables and fill it from EGID database |
| CASE30\_COMPANIES\_JOB | 08:55 ص | **09:50 ص** | truncate CASE30\_COMPANIES table and fill it from EGID database |
| FILLSYMBOLHIS\_SYMBOLINFO\_JOB | 08:30 ص | **09:30 ص** | Delete and update SYMBOLHISTORY , SYMBOLINFO table from EGID database |
| REF\_BULLETIN\_INS\_HIST\_JOB | 11:00 ص | 11:00 ص | update BULLETIN table from EGID database |
| SECTIONS\_MERGE\_JOB | 08:30 ص | **09:30 ص** | update SECTIONS table from EGID database |
| REF\_ISSUES\_INS\_UP\_JOB | 08:50 ص | 03:00 م | update ISSUES table from EGID database |
| REF\_SYMBOLSUMMARY\_INS\_UP\_JOB | **09:45 ص** | **03:31 م** | update SYMBOLSUMMARY table from EGID database |
| REF\_TRADES\_INS\_JOB | 09:45 ص | 03:00 م | update TRADES table from EGID database |
| FILLCASEINDEXHIST\_JOB | **07:01 م** | **07:01 م** | update CASEINDEXHIST table from EGID database |
| REBUILD\_INDEXES\_JOBS | 06:00 م | 06:03 م | maintain feed system indices |
| REF\_BID\_ASK\_TOTAL\_VO\_INS\_UP\_J | **08:33 ص** | **03:00 م** | **update BID\_ASK\_TOTAL\_VOLUME table from EGID database** |

Scheduled jobs on MDF database to replicate data from EGID server.



All jobs in yellow are running to delete and update data which are not changed during session time.

Jobs in blue are changing tables’ data during session

## Replication from MDF database jobs

In PHMDF database there two schedule jobs to insert into live database EDATA\_PL tables some required data from 9:00 AM to 3:00 PM as:

|  |  |  |  |
| --- | --- | --- | --- |
| **Job Name** | **Time To Run** | **Procedure Name** | **Function** |
| INDEX\_INTRA\_DAY\_FEED | 9:00 To 3:00 | BOS\_INDEX\_INTRA\_DAY\_DATAFEED | Delete Daily\_For\_Ret\_View@Edata\_Live At Live Database Through Dblink And Delete Caseindex@Edata\_Live At Live Database And Insert Egx 30, Egx 70, Egx 100 , Egx 20 Capped Casindex Data Into @Edata\_Live And Exchange\_Activities@Edata\_Live Data & Investors Data & Block\_Trade& Symbolsummary |
| SYMBOL\_CASE\_INDEX\_FEED | 9:00 To 3:00 |  | Insert Into T\_INDEX\_STOCKS All Stocks Classified By Its Index.  Updates T\_STOCK\_INFO\_TTD With The High And Low Price During 52 Weeks For Each Stock. |

## Information delivered to Pharos live

|  |  |  |
| --- | --- | --- |
| **Information type** | **EGID** | **Pharos LIVE** |
| Market (Stocks) Data | Symbol52highlow  Symbolsummary  Issues | T\_Stock\_Info\_Ttd  Symbol52highlow  Symbolsummary |
| Indexes Data | |  | | --- | | Case30\_Companies | | Egx70\_Symbols | | Egx100\_Symbols | | Egx\_Nilex\_Symbols | | Symbolinfo | | Egx20\_Cap\_Symbols | | T\_Index\_Stocks |
| News Data | News,News\_Arab, BULLETIN | News,News\_Arab, BULLETIN, NEWS\_TODAY |
| Orders Data | Orders | Orders  T\_market\_depth\_messages |
| Trades Data | Trades | Block\_Trade  T\_time\_sale |
| Market breadth Data | Exchange\_Activities | Exchange\_Activities |
| Investors Data | Daily\_For\_Ret\_View  Investors | Daily\_For\_Ret\_View  Investors |

# Tables

## BID\_ASK\_TOTAL\_VOLUME (Empty table)

The following table contains the accumulative volume of bids/asks for each security.

|  |  |  |
| --- | --- | --- |
| **Field** | **Type** | **Description** |
| TRANS | VARCHAR2(4 BYTE) | Transaction type (buy or sell) |
| SYMBOL\_CODE | CHAR(12 BYTE) | Symbol code |
| VOLUME | NUMBER | Accumulated volume |

### Replication

|  |  |  |  |
| --- | --- | --- | --- |
| Job name | Time to run | procedure name | Function |
| TRUNCATE\_ALL\_TABLES | 8:20 |  | Table truncated |
| REF\_BID\_ASK\_TOTAL\_VO\_INS\_UP\_J | 8:33 | REF\_BID\_ASK\_TOTAL\_VO\_INS\_UP | Loop until time = 3:00 update table BID\_ASK\_TOTAL\_VOLUME  Or insert if data not found |

## BULLETIN

The following table contains the market floor announcements as they are entered real time.

|  |  |  |
| --- | --- | --- |
| **Field** | **Type** | **Description** |
| BCODE | NUMBER | Bulletin Code |
| BTYPE | NUMBER | Bulletin Type. (Please refer to the table BULLETIN\_TYPE) |
| BDATE | DATE | Bulletin Date |
| SYMBOL\_CODE | CHAR(12 BYTE) | Symbol Code |
| BHEAD | VARCHAR2(500 BYTE) | Header Line (Arabic) |
| BHEADARB | VARCHAR2(500 BYTE) |  |
| BMSG | VARCHAR2(4000 BYTE) |  |
| BMSGARB | VARCHAR2(4000 BYTE) | Message content (Arabic) |
| BURL | VARCHAR2(100 BYTE) | URL for further details |
| BTIME | DATE | Time of the announcement |

### Replication

|  |  |  |  |
| --- | --- | --- | --- |
| Job name | Time to run | procedure name | Function |
| TRUNCATE\_ALL\_TABLES | 8:20 |  | Table truncated |
| BULLETIN\_TODAY\_INS\_JOBS | 9:13 | BULLETIN\_TODAY\_INS | Loop until time = 5:00  Insert into BULLETIN\_TODAY the new bulletin only from EGID database |
| REF\_BULLETIN\_INS\_HIST\_JOB | 11:00 | REF\_BULLETIN\_INS\_HIST | update BULLETIN table from EGID database |
|  |  | Fillnews\_narab\_bull\_invNEW | Loop until time = 5:00  Insert into BULLETIN the new bulletin only |
|  |  | REF\_Bulletin\_INS | Loop until time = 5:00  Delete from bulletin todays bulletin  Insert into BULLETIN the new todays bulletin only |
|  |  | ref\_Bulletin\_ins\_OLD |  |

## BULLETIN\_TYPE

The following table contains the different types for the market floor announcements.

|  |  |  |
| --- | --- | --- |
| **Field** | **Type** | **Description** |
| TYPE\_CODE | NUMBER | Announcement type code |
| TYPE\_DESC | VARCHAR2(50 BYTE) | Description |

### Replication

|  |  |  |  |
| --- | --- | --- | --- |
| Job name | Time to run | procedure name | Function |
| TRUNCATE\_ALL\_TABLES | 8:20 |  | Table truncated |
| REF\_BULLETIN\_TYPE\_INS\_UP\_JOB | 9:13 | ref\_BULLETIN\_TYPE\_ins\_up | Until time = 9:30 update bulletin\_type or insert if data not found |

### Data use

These are bulletin types generally used to clarify the bulletin type

|  |  |
| --- | --- |
| TYPE\_CODE | TYPE\_DESC |
| 1 | cancel |
| 2 | financial\_statements |
| 3 | statment |
| 4 | suspension |
| 5 | coupons |
| 6 | stock\_dev |
| 7 | Stock Split |
| 8 | Right Issue |

## CASE30\_COMPANIES

The following table contains the constituents of the EGX30 index.

|  |  |  |
| --- | --- | --- |
| **Field** | **Type** | **Description** |
| SYMBOL\_CODE | CHAR (12 Byte) | Symbol code |
| SYMBOL\_NAME | VARCHAR2 (60 Byte) | Security English name |

### Replication

|  |  |  |  |
| --- | --- | --- | --- |
| Job name | Time to run | procedure name | Function |
| TRUNCATE\_ALL\_TABLES | 8:20 |  | Table truncated |
| CASE30\_COMPANIES\_JOB | 8:55 | ref\_CASE30\_COMPANIES\_ins\_up | Loop until time = 9:55  Insert into CASE30\_COMPANIES the new case30\_companies only from EGID database |
| SYMBOL\_CASE\_INDEX\_FEED |  |  | To define the stocks related to index by Inserting data select from CASE30\_COMPANIES into  T\_INDEX\_STOCKS@EDATA\_LIVE |
|  |  | CASE30\_COMPANIES\_merge | Loop until time = 10:00  Insert into CASE30\_COMPANIES the new case30\_companies only from EGID database |

## CASEINDEX

The following table contains the real time EGX indices values as they change throughout the trading session

|  |  |  |
| --- | --- | --- |
| **Field** | **Type** | **Description** |
| INDEXTIME | DATE | Index time |
| INDEXCODE | CHAR(12 BYTE) | Index code |
| INDEXVALUE | NUMBER(11,2) | Index value |

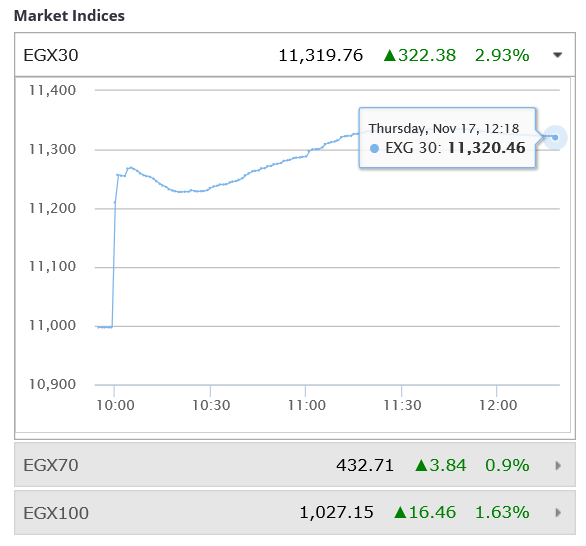
### Replication

|  |  |  |  |
| --- | --- | --- | --- |
| Job name | Run Time | procedure name | Function |
| TRUNCATE\_ALL\_TABLES | 8:20 |  | Table truncated |
| REF\_INTRA\_DAY\_INS\_UP\_JOB | 8:30 | REF\_INTRA\_DAY\_INS\_UP |  |
| EDATA\_PL.INDEX\_INTRA\_DAY\_FEED | 9:59 | BOS\_INDEX\_INTRA\_DAY\_DATAFEED | Delete live data  Insert from datafeed  Until time =3:00 |

### Used in

|  |  |
| --- | --- |
| **procedure name** | **Function** |
| BOS\_INDICIES\_TTD\_DATAFEED | Reading data from CASEINDEX to Updates the index changes (current value ,current volume, change percent, net change)in live database tables  T\_INDICIES , T\_MARKET\_INFO\_TTD |

[http://www.PHAROSlive.com/egypt/en/data-room/](http://www.pharoslive.com/egypt/en/data-room/)



Other indexes

Current value

Net change%

Net change from open value

Current value

Current value

Current value

Current value

## CASEINDEXHIST

The following table contains the historical values for the EGX indices

|  |  |  |
| --- | --- | --- |
| **Field** | **Type** | **Description** |
| INDEXCODE | CHAR(12 BYTE) | Index code |
| INDEXDATE | DATE | Index date |
| INDEXOPEN | NUMBER(11,2) | Open value |
| INDEXHIGH | NUMBER(11,2) | High value |
| INDEXLOW | NUMBER(11,2) | Low value |
| INDEXCLOSE | NUMBER(11,2) | Close value |

### Used in

Can be used in drawing stock charts along years.

|  |  |  |  |
| --- | --- | --- | --- |
| FILLCASEINDEXHIST\_JOB | 03:01 م | 03:01 م | update CASEINDEXHIST table from EGID database |

## CASE\_NEW\_SECTOR\_INDX

The following view contains the details of the sector indices. The table is filled once by the end of the trading session.

|  |  |  |
| --- | --- | --- |
| **Field** | **Type** | **Description** |
| TRADE\_DATE | CHAR (8 Byte) | Session date |
| INDEX\_VALUE | NUMBER | Index value |
| SECTOR\_CODE | VARCHAR2 (200 Byte) | Sector name |

### Replication

|  |  |  |  |
| --- | --- | --- | --- |
| Job name | Time to run | procedure name | Function |
| TRUNCATE\_ALL\_TABLES | 8:20 |  | Table truncated |
| . |  | ref\_CASE\_NEW\_SEC\_IND\_merge | Until time = 5:00 update CASE\_NEW\_SECTOR\_INDX or insert if data not found |

## CASE\_SECTOR\_HIST

The following table contains the historical values for the sector indices (**table is to be included upon client request)**

|  |  |  |
| --- | --- | --- |
| **Field** | **Type** | **Description** |
| INDEXCODE | VARCHAR(200 BYTE) | Index description |
| INDEXDATE | DATE | Index date |
| INDEXOPEN | NUMBER(11,2) | Open value |
| INDEXHIGH | NUMBER(11,2) | High value |
| INDEXLOW | NUMBER(11,2) | Low value |
| INDEXCLOSE | NUMBER(11,2) | Close value |

## CASE\_SECTOR\_INDEX

The following table contains the intraday values of the sector indices (**table is to be included upon client request)**

|  |  |  |
| --- | --- | --- |
| **Field** | **Type** | **Description** |
| INDEXTIME | DATE | Index date time |
| SECTORCODE | NUMBER | Index code |
| INDEXVALUE | NUMBER(11,2) | Index value |
| SECTOR\_DESC | VARCHAR2(150 BYTE) | Index description |

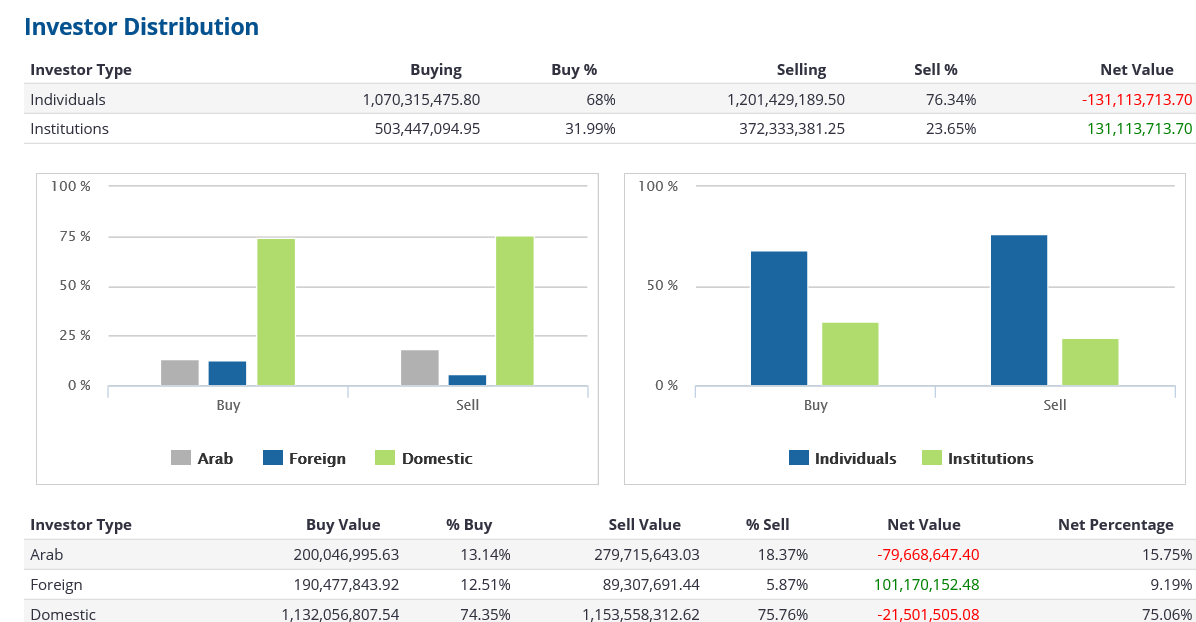
## DAILY\_FOR\_RET\_VIEW

The following view contains the buy/sell ratios of the trading session, in terms of nationality and trading account type.

|  |  |  |
| --- | --- | --- |
| **Field** | **Type** | **Description** |
| RAT\_FOR | NUMBER (4,2) | Foreigners ratio |
| RAT\_EG | NUMBER (4,2) | Egyptian ratio |
| RAT\_RET | NUMBER (4,2) | Retail ratio |
| RAT\_COM | NUMBER (4,2) | Institutions ratio |
| TRADE\_TIME | CHAR (6 Byte) | Last update time |
| RAT\_BUY\_FOR | NUMBER (5,2) | Foreigners buy ratio |
| RAT\_SELL\_FOR | NUMBER (5,2) | Foreigners sell ratio |
| RAT\_BUY\_EG | NUMBER (5,2) | Egyptians buy ratio |
| RAT\_SELL\_EG | NUMBER (5,2) | Egyptians buy ratio |
| RAT\_BUY\_RAT | NUMBER (5,2) | Retail buy ratio |
| RAT\_SELL\_RAT | NUMBER (5,2) | Retail sell ratio |
| RAT\_BUY\_COM | NUMBER (5,2) | Institutions buy ratio |
| RAT\_SELL\_COM | NUMBER (5,2) | Institutions sell ratio |
| BUY\_F | NUMBER | All foreigners buy value (including Arabs) |
| SELL\_F | NUMBER | All foreigners sell value (including Arabs) |
| BUY\_EG | NUMBER | Egyptians buy value |
| SELL\_EG | NUMBER | Egyptians sell value |
| BUY\_RET | NUMBER | Retail buy value |
| SELL\_RET | NUMBER | Retail sell value |
| BUY\_COM | NUMBER | Institutions buy value |
| SELL\_COM | NUMBER | Institutions sell value |
| TOTAL\_VALUE | NUMBER | Total traded value |
| FOR\_TOTAL | NUMBER | Total Foreigners traded value |
| EG\_TOTAL | NUMBER | Total Egyptians traded value |
| BUY\_ARB | NUMBER | Arab buy value |
| SELL\_ARB | NUMBER | Arab sell value |
| BUY\_OTHER | NUMBER | Foreigners buy value (excluding Arabs) |
| SELL\_OTHER | NUMBER | Foreigners sell value (excluding Arabs) |

### Used in

Displaying the investor distribution part of



## EGX20\_CAP\_SYMBOLS

The following table contains the constituents of EGX20 Capped index

|  |  |  |
| --- | --- | --- |
| **Field** | **Type** | **Description** |
| SYMBOL\_CODE | VARCHAR2(12 BYTE) | symbol code of the index constituent |

### Replication

|  |  |  |  |
| --- | --- | --- | --- |
| **Job name** | **Run Time** | **procedure name** | **Function** |
| TRUNCATE\_ALL\_TABLES | 8:20 |  | Table truncated |
| SYMBOL\_CASE\_INDEX\_FEED | 9:45 | PLSQL\_BLOCK | To define the stocks related to index by Inserting data selected from EGX20\_CAP\_SYMBOLS into  T\_INDEX\_STOCKS@EDATA\_LIVE |

## EGX50\_SYMBOLS

The following table contains the constituents of EGX50 index

|  |  |  |
| --- | --- | --- |
| **Field** | **Type** | **Description** |
| SYMBOL\_CODE | VARCHAR2(12 BYTE) | symbol code of the index constituent |

## EGX70\_SYMBOLS

The following table contains the constituents of EGX70 index

|  |  |  |
| --- | --- | --- |
| **Field** | **Type** | **Description** |
| SYMBOL\_CODE | VARCHAR2(12 BYTE) | symbol code of the index constituent |

### Replication

|  |  |  |  |
| --- | --- | --- | --- |
| **Job name** | **Run Time** | **procedure name** | **Function** |
| TRUNCATE\_ALL\_TABLES | 8:20 |  | Table truncated |
| EGX70\_EGX100\_SYMBOLS\_JOB | 8:50 | PLSQL\_BLOCK | To define the stocks related to index by Inserting data selected from EGX70\_SYMBOLS  into  T\_INDEX\_STOCKS@EDATA\_LIVE |

## EGX100\_SYMBOLS

The following table contains the constituents of EGX100 index

|  |  |  |
| --- | --- | --- |
| **Field** | **Type** | **Description** |
| SYMBOL\_CODE | VARCHAR2(12 BYTE) | symbol code of the index constituent |

### Replication

|  |  |  |  |
| --- | --- | --- | --- |
| **Job name** | **Run Time** | **procedure name** | **Function** |
| TRUNCATE\_ALL\_TABLES | 8:20 |  | Table truncated |
| EGX70\_EGX100\_SYMBOLS\_JOB | 8:50 | PLSQL\_BLOCK | To define the stocks related to index by Inserting data selected from EGX100\_SYMBOLS  into  T\_INDEX\_STOCKS@EDATA\_LIVE |

## EGX\_NILEX\_SYMBOLS

The following table contains the constituents of Nilex index

|  |  |  |
| --- | --- | --- |
| **Field** | **Type** | **Description** |
| SYMBOL\_CODE | VARCHAR2(12 BYTE) | symbol code of the index constituent |

### Replication

|  |  |  |  |
| --- | --- | --- | --- |
| Job name | Run Time | procedure name | Function |
| TRUNCATE\_ALL\_TABLES | 8:20 |  | Table truncated |
| SYMBOL\_CASE\_INDEX\_FEED | 9:45 | PLSQL\_BLOCK | To define the stocks related to index by Inserting data selected from EGX\_NILEX\_SYMBOLS  into  T\_INDEX\_STOCKS@EDATA\_LIVE |

## EXCHANGE\_ACTIVITIES

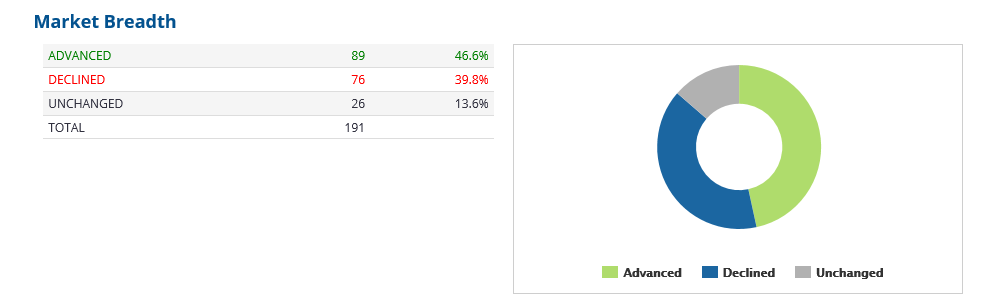
The following view contains the trading statistics in terms of advanced/declined/unchanged figures. Including the deals executed in the OPR system.

|  |  |  |
| --- | --- | --- |
| **Field** | **Type** | **Description** |
| DESCRIPTION | VARCHAR2 (9 Byte) | Trend |
| TRADES | NUMBER | Total number of trades |
| VOLUME | NUMBER | Total volume |
| VALUE | NUMBER | Total value |
| SYMBOLS\_TRADED | NUMBER | Total number of traded symbols |
| SEQUENCE | NUMBER | ID |

### Data included

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| DESCRIPTION | TRADES | VOLUME | VALUE | SYMBOLS\_TRADED | SEQUENCE |
| ADVANCED | 30028 | 280074253 | 1590901314.522 | 89 | 1 |
| DECLINED | 16099 | 231606316 | 591679533.49 | 76 | 2 |
| UNCHANGED | 6620 | 274577578 | 195003427.777 | 26 | 3 |
| TOTAL | 52747 | 786258147 | 2377584275.789 | 191 | 4 |

Can be used to advance data of market breadth in both website and market watch



Top of Form





|  |
| --- |
|  |
| **Market Breadth** |
|  |

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  | | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | |  | **Advanced** |  | **Declined** |  | **Unchanged** |  | **Trades** |  | **Market** |  | **Volume** |  | **Turnover** |  | **Change %** |  | **Change** |  | |  | 60 |  | 140 |  | 707 |  | 55,196 |  | 1,020.06 |  | 810,033,634 |  | 2,435,639,035 |  | 0.93 |  | 9.37 |  | |



Bottom of Form

## INTRA\_DAY

This table contains a list of all securities that are allowed to be traded intraday along with the intraday value (table is to be included upon client request)

|  |  |  |
| --- | --- | --- |
| **Field** | **Type** | **Description** |
| SYMBOL\_CODE | CHAR (12 Byte) | Symbol code of the security |
| SYMBOL\_NAME | VARCHAR2 (4000 Byte) | Symbol name in Arabic |
| INTRA\_VALUE | NUMBER | Value traded intra day |
| MARKET\_VALUE | NUMBER (14,3) | Total value traded during the session |
| PERC | NUMBER | Percentage of intraday value from the total |
| TRADE\_DATE | DATE | Trade date and time |

DISPLAY THE VALUE TRADED DURING THE SESSION OF THE COMPANY RELATED TO TRADES IN THE MARKET.

## INVESTORS

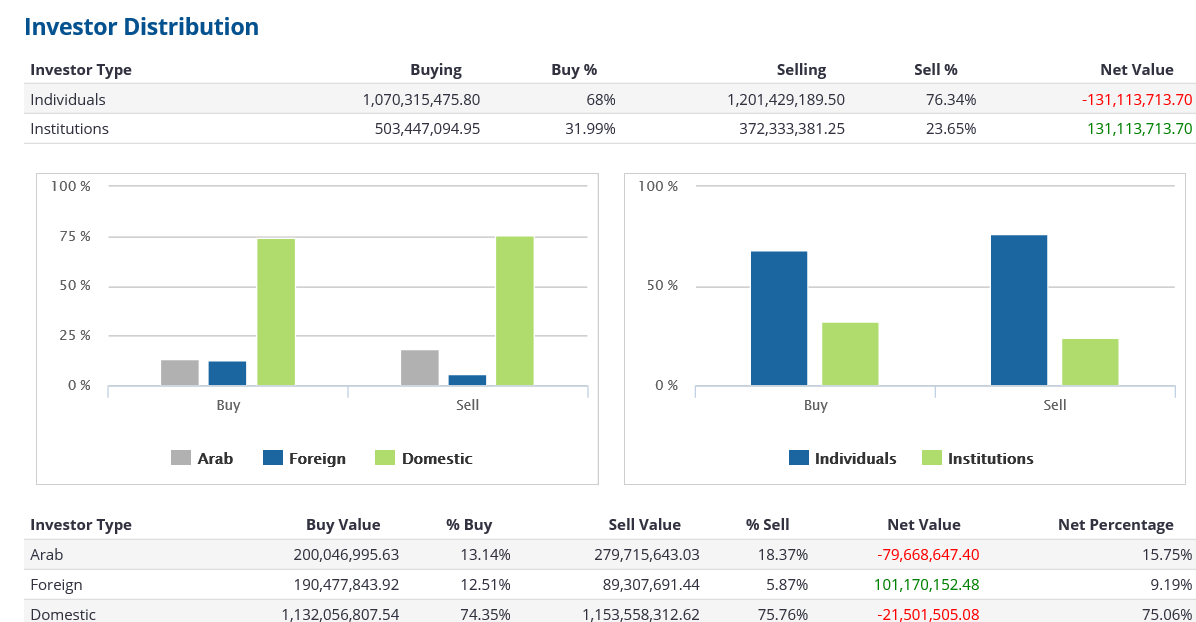
The following table contains the market statistics in terms of buy/sell values of different types of investors (i.e. Arabs, Egyptians, and Foreigners).

|  |  |  |
| --- | --- | --- |
| **Field** | **Type** | **Description** |
| SELL\_CLIENT | VARCHAR2(6 BYTE) | Investor type |
| BUY\_VALUE | NUMBER | Buy value in LE |
| SELL\_VALUE | NUMBER | Sell value in LE |
| NET\_VALUE | NUMBER | Total value in LE |
| BUY\_PERC | NUMBER | Buy percentage |
| SELL\_PERC | NUMBER | Sell percentage |
| TOTAL\_PERC | NUMBER | Total percentage (buy/sell) |
| UPDATE\_DATE | DATE | Last time updated |

### Replication

|  |  |  |  |
| --- | --- | --- | --- |
| **Job name** | **Run Time** | **procedure name** | **Function** |
| TRUNCATE\_ALL\_TABLES | 8:20 |  | Table truncated |
| INDEX\_INTRA\_DAY\_FEED | 9:59 | BOS\_INDEX\_INTRA\_DAY\_DATAFEED | Delete live data  Insert from datafeed  Until time =3:00 |

### Used in

[http://www.PHAROSlive.com/egypt/en/data-room/](http://www.pharoslive.com/egypt/en/data-room/)

## INVESTORS\_NOBONDS

The following table contains the market statistics in terms of buy/sell values of different types of investors (i.e. Arabs, Egyptians, and Foreigners) including more details about the buy/sell of each type and nationality.

|  |  |  |
| --- | --- | --- |
| **Field** | **Type** | **Description** |
| COUNT | NUMBER | Number of trades |
| NAT | VARCHAR2 (6 Byte) | Nationality |
| TRADE\_DATE | DATE | Trade date |
| TRAN | VARCHAR2 (5 Byte) | Transaction type (buy/sell) |
| TTYPE | VARCHAR2 (5 Byte) | Investor type (Retail/institution) |
| UPDATE\_DATE | DATE | Last update date/time |
| VALUE | NUMBER | Turnover in EGP |
| VOLUME | NUMBER | Total volume |

## ISSUES

The following view contains the symbol statistics, at the beginning of the session the table contains a complete list of all listed symbols. Once an ordered is entered or a trade occurs on a specific symbol, the record in this table is updated. The table also includes the deals executed in the OPR system (market code 519)

|  |  |  |
| --- | --- | --- |
| **Field** | **Type** | **Description** |
| SYMBOL\_CODE | CHAR (12 Byte) | Symbol code |
| ENG\_NAME | VARCHAR2 (60 Byte) | Symbol name in English |
| ARB\_NAME | VARCHAR2 (60 Byte) | Symbol name in Arabic |
| CUM\_NUM\_TRANSACT | NUMBER (11) | Total symbol trades today |
| CUM\_TRADE\_VALUE | NUMBER (14,3) | Symbol turnover today |
| CUM\_VOLUME | NUMBER (11) | Symbol traded volume today |
| LAST\_TRADE\_PRICE | NUMBER (11,3) | Symbol last trade price |
| LAST\_TRADE\_VOLUME | NUMBER (11) | Symbol last traded volume |
| OPEN\_PRICE | NUMBER (11,3) | Reference price |
| CLOSE\_PRICE | NUMBER (11,3) | Close price (VWAP) |
| BID\_VOLUME | NUMBER (11) | Best bid volume |
| BID\_PRICE | NUMBER (14,3) | Best bid price |
| ASK\_VOLUME | NUMBER (11) | Best ask volume |
| ASK\_PRICE | NUMBER (14,3) | Best ask price |
| ENTRY\_TIME | DATE | Last update time |
| MARKET\_CODE | VARCHAR2 (5 Byte) | Symbol BoardID – Check Appendix A |
| SYMBOL\_STATE | VARCHAR2 (3 Byte) | Symbol status (A = Active, S = Suspended) |

### Replication

|  |  |  |  |
| --- | --- | --- | --- |
| Job name | Time to run | procedure name | Function |
| TRUNCATE\_ALL\_TABLES | 8:20 |  | Table truncated |
| TRUNC\_INSERT\_JOB | 8:45 |  | truncate table ISSUES and fill it from EGID database |
| REF\_ISSUES\_INS\_UP\_JOB | 8:50 | REF\_ISSUES\_INS\_UP | Until time = 3:00  update ISSUES table from EGID database or insert new one |
|  |  | ref\_ISSUES\_UPDATE | Until time = 3:00  update ISSUES table from EGID database |

## NEWS

The following table contains the English news published on the exchange website.

|  |  |  |
| --- | --- | --- |
| **Field** | **Type** | **Description** |
| SEC\_ID | NUMBER (3) | Refers to the category of the news in SECTIONS view |
| CODE | NUMBER | News code |
| DATE\_STAMP | DATE | News date |
| HEADING | VARCHAR2 (200 Byte) | News header |
| SHORT\_DESC | VARCHAR2 (4000 Byte) | Short description |
| CONTENT | LONG | Content |
| START\_DATE | DATE | NA |
| END\_DATE | DATE | NA |
| MATERIAL\_EVENT | NUMBER (1) | NA |
| SYMBOL\_CODE | CHAR (12 Byte) | Security related |

### Replication

|  |  |  |  |
| --- | --- | --- | --- |
| Job name | Time to run | procedure name | Function |
| TRUNCATE\_ALL\_TABLES | 8:20 |  | Table truncated |
| FILLNEWSHIST | 5:33 | Fillnews | Until time = 5:00   * + Insert into news from EGID database. - delete from news what is not found in EGID database news. |
|  |  | Fillnews\_for\_tailor | Until time = 5:00  Insert into NEWS\_FOR\_TAILOR from EGID database. - delete from NEWS\_FOR\_TAILOR what is not found in EGID database NEWS\_FOR\_TAILOR. |
| FILLNEWS\_JOB | 8:33 | Fillnews\_narab\_bull\_inv | Until time = 5:00  Insert into News,news\_arab, BULLETIN , INVESTORS , DAILY\_FOR\_RET\_VIEW from EGID database. - delete from News,news\_arab what is not found in EGID database News,news\_arab, BULLETIN, INVESTORS, DAILY\_FOR\_RET\_VIEW |
|  |  | Fillnews\_narab\_bull\_invNEW |  |
|  |  | Fillnews\_narab\_bull\_invOLD | Same as prev. procedure |

## NEWS\_ARB

The following view contains the Arabic news published on the exchange website.

|  |  |  |
| --- | --- | --- |
| **Field** | **Type** | **Description** |
| CODE | NUMBER | News code (English version has the same code in NEWS) |
| ARB\_CONTENT | LONG | News content |
| ARB\_HEADING | VARCHAR2 (200 Byte) | News header |
| ARB\_DAILY\_NEWS | VARCHAR2 (4000 Byte) |  |

### Replication

|  |  |  |  |
| --- | --- | --- | --- |
| Job name | Time to run | procedure name | Function |
| TRUNCATE\_ALL\_TABLES | 8:20 |  | Table truncated |
| FILLNEWSHIST | 8:33 |  | truncate table ISSUES and fill it from EGID database |
| IIs service NEWS\_DATAFEED |  |  |  |
|  |  | FillNEWS\_ARB | Until time = 5:00   * + Insert into news\_arab from EGID database. - delete from news\_arab what is not found in EGID database news\_arab. |

Note : there are two procedure FillNEWS\_ARB\_HSBC , FillNEWS\_ARB\_HSBC2

To fill the table NEWS\_ARAB\_HSBC has no data

With job : 'FILLNEWS\_JOB\_HSBC' running at 8:33 to 5:00

## ORDERS

The following table contains all the orders that have been entered in the trading system. When a new order is entered a new record is inserted in the table with a new **REC\_SERIAL**, when the order is updated/withdrawn or matched the record will be updated, **EXEC\_TIME** will contain the timestamp of the latest action and **REC\_SERIAL** will be incremented by one.

|  |  |  |
| --- | --- | --- |
| **Field** | **Type** | **Description** |
| ORDER\_DATE | DATE | Order submitted date |
| SYMBOL\_CODE | VARCHAR2(12 BYTE) | Symbol code |
| MARKET\_CODE | VARCHAR2(5 BYTE) | Symbol BoardID – Check Appendix A |
| ORDER\_NUMBER | VARCHAR2(25 BYTE) | Order number |
| ORDER\_PRICE | NUMBER(16,8) | Order price |
| VOLUME\_TRADED | NUMBER(11) | Remaining quantity that is still not filled |
| ORIGINAL\_VOLUME | NUMBER(11) | Order original volume |
| MINIMUM\_FILL\_VOLUME | NUMBER(11) | Minimum fill quantity |
| ORDER\_VALUE | NUMBER(15,4) | Order value |
| LE\_VALUE | NUMBER(15,4) | Order value in LE |
| REG\_TIME | DATE | Order registration time |
| EXEC\_TIME | DATE | Order last action time |
| ORDER\_TYPE | VARCHAR2(4 BYTE) | Order type (buy or sell) |
| EXCHANGE | VARCHAR2(3 BYTE) | Exchange code |
| LAST\_TIME | DATE | NA |
| MIN\_AMOUNT | NUMBER(11) | Minimum fill quantity |
| ORDER\_ACTION | VARCHAR2(20 BYTE) | Order status – Check Appendix B |
| TIF\_FLAGS | VARCHAR2(20 BYTE) | Order validity – Check Appendix C |
| FILL\_FLAGS | VARCHAR2(20 BYTE) | NA |
| REC\_COUNT | NUMBER | Record number (hh24miss) |
| REC\_SERIAL | NUMBER | Record serial counter |
| FAMILY | VARCHAR2(4 BYTE) | Order state (931 Active, 936 Inactive) |

### Replication

|  |  |  |  |
| --- | --- | --- | --- |
| Job name | Time to run | procedure name | Function |
| TRUNCATE\_ALL\_TABLES | 8:20 |  | Table truncated |
| FILLORDERS\_JOB | 8:33 | FILLORDERS | Until time = 3:00  update orders table from EGID database |
| FILLORDERS\_TEST\_JOB | 8:35 | FILLORDERS\_TEST | Until time= 4:10  Read from ORDERS@egxtest update orders table from EGID database |
|  |  | REF\_ORDERS\_ins | Insert into ORDERS from EGID database ORDERS according to max rec\_serial |

## PD\_BONDS (empty table)

The following table contains the primary dealers’ bonds information. (table is to be included upon client request)

|  |  |  |
| --- | --- | --- |
| **Field** | **Type** | **Description** |
| ISIN | VARCHAR2(12 BYTE) |  |
| ISSUE\_NAME\_ARB | VARCHAR2(60 BYTE) |  |
| ISSUE\_NAME\_ENG | VARCHAR2(60 BYTE) |  |
| REUTERS | VARCHAR2(12 BYTE) |  |
| ISSUE\_DATE | DATE |  |
| MATURITY\_DATE | DATE |  |
| COUPON\_RATE | NUMBER(7,4) |  |
| LAST\_COUPON\_PAYMENT | DATE |  |
| NEXT\_COUPON\_PAYMENT | DATE |  |
| LAST\_TRADE\_DATE | DATE |  |
| LAST\_CLEAN\_PRICE | NUMBER(9,4) |  |
| CURRENCY | VARCHAR2(2 BYTE) |  |

## PDTRADES (empty table)

The following table contains the primary dealers’ trades. The clean price is the price which the buyer and seller agreed upon. Dirty price is this price + the coupons return from the issue date till the trade date. Settlement value is the value of the dirty price \* amount traded. Closing price (VWAP) is calculated by the following formula:

VWAP = ((SUM (amount traded \* clean price)/ SUM (amount traded))/ par value) \* 100 (par value to all PD bonds =1000)

(table is to be included upon client request)

|  |  |  |
| --- | --- | --- |
| **Field** | **Type** | **Description** |
| TRADE\_NUMBER | NUMBER(10) |  |
| TRADE\_DATETIME | DATE |  |
| ISIN | VARCHAR2(12 BYTE) |  |
| ISSUE\_NAME\_ENG | VARCHAR2(60 BYTE) |  |
| REUTERS | VARCHAR2(15 BYTE) |  |
| MATURITY\_DATE | DATE |  |
| SELL\_CODE | VARCHAR2(4 BYTE) |  |
| SELL\_PRIMARY\_DEALER | VARCHAR2(4 BYTE) |  |
| BUY\_CODE | VARCHAR2(4 BYTE) |  |
| BUY\_PRIMARY\_DEALER | VARCHAR2(4 BYTE) |  |
| CURRENT\_YIELD | NUMBER |  |
| YIELD\_TO\_MATURITY | NUMBER |  |
| DURATION | NUMBER |  |
| TRANS\_DATE | DATE |  |
| AMOUNT\_TRADED | NUMBER |  |
| CLEAN\_PRICE | NUMBER |  |

## SECTIONS

The following table contains the description of the news categories; for every record in the English news table the SEC\_ID will match a category in this table. See appendix E

|  |  |  |
| --- | --- | --- |
| **Field** | **Type** | **Description** |
| SEC\_ID | NUMBER (3) | Category ID |
| SECTION | CHAR (50 Byte) | Category description |

### Replication

|  |  |  |  |
| --- | --- | --- | --- |
| Job name | Time to run | procedure name | Function |
| SECTIONS\_MERGE\_JOB | 8:30 |  | update SECTIONS table from EGID database |

## SECTIONS\_ARB (Empty table)

The following view contains the description of the news categories; for every record in the Arabic news table the SEC\_ID will match a category in this table

|  |  |  |
| --- | --- | --- |
| **Field** | **Type** | **Description** |
| SEC\_ID | NUMBER (3) | Category ID |
| SECTION | CHAR (50 Byte) | Category description |

## SECTORS

The following view contains a list of the sectors that are classified by the Exchange. This view should be used with the basic information table in order to know which symbol belongs to which sector. Refer to appendix F.

|  |  |  |
| --- | --- | --- |
| **Field** | **Type** | **Description** |
| SECTOR\_CODE | NUMBER | Sector code |
| ENG\_DESC | VARCHAR2 (50 Byte) | English description |
| ARABIC\_DESC | VARCHAR2 (50 Byte) | Arabic description |
| SECTOR\_APPRV | VARCHAR2 (4 Byte) | Sector abbreviation |

### Replication

|  |  |  |  |
| --- | --- | --- | --- |
| Job name | Time to run | procedure name | Function |
| TRUNC\_INSERT\_JOB | 8:45 |  | truncate table SECTORS and fill it from EGID database |

## SYMBOL52HIGHLOW

The following table contains the 52 week high/low prices for all symbols.

|  |  |  |
| --- | --- | --- |
| **Field** | **Type** | **Description** |
| SYMBOL\_CODE | VARCHAR2(12 BYTE) | Symbol code |
| HIGH\_PRICE | NUMBER(16,8) | 52 week high price |
| HIGH\_DATE | DATE | Date of the 52 week high price |
| LOW\_PRICE | NUMBER(16,8) | 52 week low price |
| LOW\_DATE | DATE | Date of the 52 week price |

### Replication

|  |  |  |  |
| --- | --- | --- | --- |
| Job name | Time to run | procedure name | Function |
| TRUNC\_INSERT\_JOB | 8:45 |  | Truncate table SYMBOL52HIGHLOW  and fill it from EGID database |
| SYMBOL\_CASE\_INDEX\_FEED |  |  | Update high price and low price in t\_stock\_info\_ttd@edata\_live  From symbol52highlow@datafeed\_link |

## SYMBOLHISTORY

The following table contains historical data for all symbols. Whenever a security is traded a record is added in the table displaying the security statistics and day of trading.

|  |  |  |
| --- | --- | --- |
| **Field** | **Type** | **Description** |
| SYMBOL\_CODE | CHAR(12 BYTE) | Symbol code |
| TRADE\_DATE | DATE | Trade date |
| TRADE\_VOLUME | NUMBER(11) | Total volume traded at the specified date |
| TRADE\_VALUE | NUMBER(17,4) | Total value traded at the specified date in EGP |
| TRADE\_COUNT | NUMBER(9) | Total number of trades at the specified date |
| OPEN\_PRICE | NUMBER(16,8) | Contains the reference price if available in the pre-open session, if not it will contain the first trade price |
| HIGH\_PRICE | NUMBER(16,8) | High price at the specified date |
| LOW\_PRICE | NUMBER(16,8) | Low price at the specified date |
| CLOSE\_PRICE | NUMBER(16,8) | Close price at the specified date |

### Replication

|  |  |  |  |
| --- | --- | --- | --- |
| Job name | Time to run | procedure name | Function |
| TRUNCATE\_ALL\_TABLES | 8:20 |  | Table truncated |
| FILLSYMBOLHIS\_SYMBOLINFO\_JOB | 8:30 | FILLSYMBOLHISTORY | update SYMBOLHISTORY , SYMBOLINFO table from EGID database |

### USED IN

Drawing the symbol chart a long certain time.

## SYMBOLINFO

The following table contains all the symbols that are listed for trading at the exchange. This table is reset once before trading starts and contains the basic information for the listed symbols. It contains the sector classification for the symbol, the open price, last trade date as well as many other basic information that do not change within the trading session.

|  |  |  |
| --- | --- | --- |
| **Field** | **Type** | **Description** |
| SYMBOL\_CODE | CHAR(12 BYTE) | Symbol code |
| SYMBOL\_TYPE | VARCHAR2(4 BYTE) | Symbol Type (See Appendix D for complete list) |
| SECTOR\_ID | VARCHAR2(4 BYTE) | Exchange sector classification. (Please refer to the table SECTORS for sector names) |
| ENG\_NAME | VARCHAR2(60 BYTE) | Symbol name in English |
| ARB\_NAME | VARCHAR2(60 BYTE) | Symbol name in Arabic |
| ISIN | CHAR(12 BYTE) | ISIN Code |
| REUTERS | CHAR(20 BYTE) | Reuters Code |
| CURRENCY | CHAR(3 BYTE) | Currency Code (1=LE, 2=USD, 6=CHF Swiss Franc) |
| BOND\_TYPE | CHAR(4 BYTE) | Bond type |
| LISTED\_SHARES | NUMBER(11) | Number of listed shares |
| PAID\_SHARES | NUMBER(13,2) | Number of paid shares |
| FACE\_VALUE | NUMBER(12,4) | Symbol Face value |
| COUPON\_VALUE | CHAR(25 BYTE) | Latest coupon value |
| COUPON\_DATE | DATE | Latest coupon date |
| NET\_PROFIT | NUMBER(17,4) | Net profit |
| NET\_PROFIT\_DATE | DATE | Net profit date |
| EPS | NUMBER(16,3) | Earning per share |
| PE\_RATIO | NUMBER(16,3) | Profit Earning Ratio |
| LAST\_TRADE\_DATE | DATE | Last trade date |
| DIVIDEND\_YIELD\_PERC | NUMBER(16,3) | Dividend yield percentage |
| MARKET\_CAP | NUMBER(16,2) | Symbol market capital |
| OPEN\_PRICE | NUMBER(11,3) | Previous closing price/Adjusted |

### Replication

|  |  |  |  |
| --- | --- | --- | --- |
| Job name | Time to run | procedure name | Function |
| TRUNCATE\_ALL\_TABLES | 8:20 |  | Table truncated |
| FILLSYMBOLHIS\_SYMBOLINFO\_JOB | 8:30 |  | update SYMBOLHISTORY , SYMBOLINFO table from EGID database |

## SYMBOLMARKET

The following table contains all listed symbols with their correspondent boardID

|  |  |  |
| --- | --- | --- |
| **Field** | **Type** | **Description** |
| SYMBOL\_CODE | VARCHAR2(12 BYTE) | Symbol code |
| MARKET\_CODE | VARCHAR2(4 BYTE) | Contains the boardID of the symbol - Check Appendix A |
| START\_DATE | DATE | Start date of symbol activity in the market |
| END\_DATE | DATE | End date of symbol activity in the market |
| PRIMARY\_MARKET | VARCHAR2(1 BYTE) | Symbol primary market (Y = primary market for the symbol) |
| SYMBOL\_STATUS | VARCHAR2(1 BYTE) | Symbol status (A = Active, S = Suspended) |

## SYMBOLSUMMARY

The following table contains the symbol statistics, at the beginning of the session the table contains a complete list of all listed symbols. Once a trade occurs on a specific symbol, the record in this table is updated to reflect the new trade summary for that symbol. The reference price is updated in the table after the PREOPEN session ends and during the trading session, circuit breakers and price limits will be checked against the REF\_PRICE. The table includes data for all symbols in listed market, OTC, Nilex and excluding the OPR

|  |  |  |
| --- | --- | --- |
| **Field** | **Type** | **Description** |
| SYMBOL\_CODE | CHAR(12 BYTE) | Symbol code |
| SYMBOL\_TYPE | NUMBER(4) | Symbol Type (See Appendix D for complete list) |
| CUM\_NUM\_TRANSACT | NUMBER(11) | Total symbol trades today |
| CUM\_TRADE\_VALUE | NUMBER(14,3) | Symbol turnover today in EGP |
| CUM\_VOLUME | NUMBER(11) | Symbol traded volume today |
| LAST\_TRADE\_PRICE | NUMBER(11,3) | Symbol last trade price |
| HIGH\_PRICE | NUMBER(16,8) | Highest price today |
| LOW\_PRICE | NUMBER(16,8) | Lowest price today |
| CLOSE\_PRICE | NUMBER(11,3) | Close price (VWAP) |
| REF\_PRICE | NUMBER | Reference price |

### Replication

|  |  |  |  |
| --- | --- | --- | --- |
| Job name | Time to run | procedure name | Function |
| TRUNCATE\_ALL\_TABLES | 8:20 |  | Table truncated |
| REF\_SYMBOLSUMMARY\_INS\_UP\_JOB | 9:45 | REF\_SYMBOLSUMMARY\_INS\_UP |  |

## TRADES

The following table contains the trades that occurred within the exchange, each trade has an individual record.

|  |  |  |
| --- | --- | --- |
| **Field** | **Type** | **Description** |
| TRADE\_DATE | DATE | Trade date |
| SYMBOL\_CODE | VARCHAR2(12 BYTE) | Symbol code |
| MARKET\_CODE | VARCHAR2(4 BYTE) | Contains the boardID of the traded symbol - Check Appendix A |
| TICKET\_NUMBER | VARCHAR2(25 BYTE) | Trade number |
| TRADE\_PRICE | NUMBER(16,8) | Trade price |
| VOLUME\_TRADED | NUMBER(11) | Trade quantity |
| TRADE\_VALUE | NUMBER(15,4) | Trade value in original currency |
| LE\_VALUE | NUMBER(15,4) | Trade value in EGP |
| EXEC\_TIME | DATE | Execution time |
| BUY\_ORDER\_NUMBER | VARCHAR2(8 BYTE) | Buy order number |
| SELL\_ORDER\_NUMBER | VARCHAR2(8 BYTE) | Sell order number |
| REC\_COUNT | NUMBER | Record number (hh24miss) |
| REC\_SERIAL | NUMBER | Record serial counter |

### Replication

|  |  |  |  |
| --- | --- | --- | --- |
| Job name | Time to run | procedure name | Function |
| TRUNCATE\_ALL\_TABLES | 8:20 |  | Table truncated |
| REF\_TRADES\_INS\_JOB | 9:45 | REF\_TRADES\_INS | Until time = 3:00  update TRADES table from EGID database |

## TRADESCANCEL

The following table contains the trades cancelled by the exchange.

|  |  |  |
| --- | --- | --- |
| **Field** | **Type** | **Description** |
| TRADE\_DATE | DATE | Trade date |
| SYMBOL\_CODE | VARCHAR2(12 BYTE) | Symbol code |
| MARKET\_CODE | VARCHAR2(4 BYTE) | Contains the boardID of the traded symbol - Check Appendix A |
| TICKET\_NUMBER | VARCHAR2(25 BYTE) | Trade number |
| TRADE\_PRICE | NUMBER(16,8) | Trade price |
| VOLUME\_TRADED | NUMBER(11) | Trade quantity |
| TRADE\_VALUE | NUMBER(15,4) | Trade value in original currency |
| LE\_VALUE | NUMBER(15,4) | Trade value in EGP |
| EXEC\_TIME | DATE | Execution time |
| BUY\_ORDER\_NUMBER | VARCHAR2(8 BYTE) | Buy order number |
| SELL\_ORDER\_NUMBER | VARCHAR2(8 BYTE) | Sell order number |
| REC\_COUNT | NUMBER | Record number (hh24miss) |
| REC\_SERIAL | NUMBER | Record serial counter |

# Views

## ACTIVE\_ORDERS

The following view contains all open orders in the market (buy/sell).

|  |  |  |
| --- | --- | --- |
| **Field** | **Type** | **Description** |
| ISIN\_CODE | VARCHAR2 (12 Byte) | Symbol code |
| SYMBOL | CHAR (20 Byte) | Reuters code |
| ORDER\_NUMBER | VARCHAR2 (25 Byte) | Order number |
| PRICE | NUMBER (16,8) | Order price |
| QTY | NUMBER | Order quantity |
| ORDER\_DATE | DATE | Order date |
| MARKET | VARCHAR2 (5 Byte) | Symbol BoardID – Check Appendix A |
| FILL | VARCHAR2 (20 Byte) | NA |
| MIN | NUMBER (11) | Minimum fill quantity |
| EXPIRY | VARCHAR2 (20 Byte) | Order validity – Check Appendix C |
| TIMESTAMP | DATE | System time |
| ORDER\_TYPE | VARCHAR2 (4 Byte) | Order type (buy or sell) |

## CASE\_INDEX\_SUMMARY

The following view contains the statistics of the EGX30 index.

|  |  |  |
| --- | --- | --- |
| **Field** | **Type** | **Description** |
| MAXVALUE | VARCHAR2 (13 Byte) | High value |
| MINVALUE | VARCHAR2 (13 Byte) | Low value |
| OPENVALUE | VARCHAR2 (13 Byte) | Open value |
| CURRENTVALUE | VARCHAR2 (13 Byte) | Last value |
| NETCHANGE | NUMBER | Net change |
| CHANGEPERC | VARCHAR2 (6 Byte) | Change percentage |
| VOLUME | VARCHAR2 (18 Byte) | Volume traded of EGX30 constituents |
| VALUE | VARCHAR2 (21 Byte) | Value traded of EGX30 constituents |
| INDEXTIME | DATE | Last update |

# Appendix A – Market codes (Board IDs)

The following table contains the available boards in X-Stream. The deals executed in the OPR system are also available in table ISSUES and identified with market code 519

|  |  |
| --- | --- |
| **Board** | **Board Name** |
| ACQU | Acquisition |
| CORP | Corporate (Bonds) |
| DEVE | Development (Bonds) |
| ETF | ETF |
| FNDS | Funds |
| FUR | Futures |
| HOUS | Housing (Bonds) |
| IB | Isalmic Bonds |
| INDX | Index Board |
| IPO | IPO |
| NOPL | No Price Limits (Equities) |
| OOTC | OTC Order |
| OPT | Options |
| PL | Price Limits (Equities) |
| RI | Rights Issue |
| ROTC | OTC Reported Deals |
| SB | Securitized (Bonds) |
| SME | Small and Medium Enterprises |
| SP | Structured Products |
| TRPD | Treasury (Primary Dealer) |
| TRR | Treasury (Regular) |
|  |  |

# Appendix B – Order actions

|  |  |
| --- | --- |
| **Order Action** | **Description** |
| Expired | An order which has reached its expiry time or date and has now been withdrawn from the Order Book. |
| Open | An order which has not yet been fully filled. The unmatched quantity is still available for matching. |
| PrivateOrder | The order is inactive or suspended |
| Matched | An order which has been fully matched and a trade generated. |
| Withdrawn | An order which has been withdrawn from the system. This order is no longer available for matching. |

# Appendix C – TIF Flags

|  |  |
| --- | --- |
| **TIF Flag** | **Description** |
| day | Withdrawn at the end of the trading day. |
| goodTilCancelled | The order is good until it is cancelled (this is the current default value set). |
| goodTilDate | The order is good until a specified date. |
| goodTilTime | The order is good until a specified time. |
| immediate | The order entered must be filled immediately or it will expire |
| session | The order is open until the session ends. |

# Appendix D – Symbol types

|  |  |
| --- | --- |
| **Symbol type** | **Description** |
| 214 | Bond |
| 217 | Fund |
| 210 | Common Stock |
| 212 | Preferred Stock |
| 1210 | OTC Stock |
| 2210 | SME (Small and Medium Enterprises) |

# Appendix E – Sections types

|  |  |  |
| --- | --- | --- |
| **Symbol type** | **Description** | **Arabic Description** |
| 1 | Economy | اقتصاد |
| 2 | Media Releases | بيانات صحفية |
| 3 | General | عام |
| 4 | Corporate Actions |  |
| 5 | General Assemblies | الجمعيات العمومية |
| 6 | Financial Results | نتائج مالية |
| 7 | Insider Trading Executions/Treasury Stocks |  |
| 8 | Trading Notices | أخبار التداول |
| 9 | EGX News | أخبار البورصة المصرية |
| 10 | Members News | أخبار الاعضاء |
| 11 | Listing Announcements | قائمة الاعلانات |
| 12 | Listing Committee Decisions | قائمة قرارات اللجان |
| 13 | Listing/Delisting Requests | طلبات القيد و الشطب |
| 14 | Events Calendar |  |
| 15 | Finanical Statements |  |
| 16 | Shareholding Structure | هيكل المساهمين |

# Appendix F – Sectors types

|  |  |  |  |
| --- | --- | --- | --- |
| **SECTOR** | **ENG DESC.** | **ARABIC DESC.** | **SECTOR\_APPRV** |
| 1 | Banks | بنوك | BANK |
| 2 | Basic Resources | موارد أساسية | BASC |
| 3 | Chemicals | كيماويات | CHML |
| 4 | Construction and Materials | التشييد و مواد البناء | CNST |
| 5 | Financial Services excluding Banks | خدمات مالية ( باستثناء البنوك ) | FINC |
| 6 | Food and Beverage | أغذية و مشروبات | FOOD |
| 7 | Healthcare and Pharmaceuticals | رعاية صحية و ادوية | HLTH |
| 8 | Industrial Goods and Services and Automobiles | خدمات و منتجات صناعية و سيارات | IGSA |
| 9 | Oil and Gas | غاز وبترول | OILS |
| 10 | Personal and Household Products | منتجات منزلية و شخصية | HSPD |
| 11 | Real Estate | العقارات | REAL |
| 12 | Retail | موزعون و تجارة تجزئة | RETL |
| 13 | Media | اعلام | MDIA |
| 14 | Technology | تكنولوجيا | TECH |
| 15 | Telecommunications | اتصالات | TELE |
| 16 | Travel & Leisure | سياحة و ترفيه | TRVL |
| 17 | Utilities | مرافق | UTIL |

# Frequently Asked Questions (FAQ)

**Q.** What is the major difference in handling the orders between the old and the new systems?

**A.** In Horizon environment a new record is entered in ORDERS table with each new order, qty update, price update, status update (INSERT only).

In X-Stream the ORDERS table is handling INSERT and UPDATE (i.e. when a new order is entered in the trading system, a new record is inserted in the table. When this order is updated or withdrawn the record will be updated with the same ORDER\_NUMBER but with an incremented REC\_SERIAL.

**Q.** How do I get the correct open prices after applying the PREOPEN session?

**A.** In Horizon there is no PREOPEN session, the client gets the open prices from SYMBOLINFO table before the session starts, as it doesn’t change during the session. Since the Exchange will implement the PREOPEN session; you need to get the open prices (reference prices) from SYMBOLSUMMARY table. The value will be updated after the PREOPEN – ADJUSTMENT sessions end. It will be updated based on a calculation on the matched orders entered in the PREOPEN session. If no matched orders were entered on a security it will take the previous close price as the REF\_PRICE. The price limits, circuit breakers and change percentage will be checked against the reference price. In PREOPEN-ADJUSTMENT session orders cannot be inserted/updated or withdrawn

# Tables are not mentioned in EGID document

## Ask Price

|  |  |  |
| --- | --- | --- |
| **Field** | **Type** | **Description** |
| ISIN\_CODE | VARCHAR2 (200 Byte) |  |
| PRICE | NUMBER (16,3) |  |
| QTY | NUMBER (16) |  |
| REC\_SERIAL | NUMBER (20) |  |
| SPLITS | NUMBER (10) |  |

## Bid Price

|  |  |
| --- | --- |
| **Field** | **Data Type** |
| ISIN\_CODE | VARCHAR2 (200 Byte) |
| PRICE | NUMBER (16,3) |
| QTY | NUMBER (16) |
| REC\_SERIAL | NUMBER (20) |
| SPLITS | NUMBER (10) |

## Bonds Info (Empty table)

|  |  |
| --- | --- |
| **Column Name** | **Data Type** |
| ISIN | VARCHAR2 (12 Byte) |
| ISSUE\_DATE | DATE |
| MATURITY\_DATE | DATE |
| INSERT\_DATE | DATE |

## CC\_USERS

|  |  |
| --- | --- |
| **Column Name** | **Data Type** |
| User\_id | Integer |
| User\_name | VARCHAR2 (100 Byte) |
| User\_password | VARCHAR2 (10 Byte) |