

S&P Capital IQ Real-Time Solutions

QuantFEED® Feed Description

BURSA MALAYSIA DERIVATIVES Feed

Reference n°: 20140303 – 18822 – 19444



S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Feed Description
Reference 20140303 – 18822 – 19444
July 02, 2014

Corporate Headquarters

S&P Capital IQ Real-Time Solutions (QuantHouse®)
52 Rue de la Victoire
75009 Paris
France
Tel: +33 (0) 1 73 02 32 11
Fax: +33 (0) 1 73 02 32 12

US Offices

55 Water Street, 44th floor
New York, NY 10041
United States of America
Tel: +1-(212)-438-4346

130 East Randolph
One Prudential Plaza, Suite 2900
Chicago, IL 60601
United States of America
Tel: +1-(312)-233-7129

UK Office

20 Canada Square
Canary Wharf
London E14 5LH
United Kingdom
Tel: +44 (0) 203 107 1676

Singapore Office

12 Marina Boulevard
#23-01 Marina Bay
Financial Centre Tower 3
Singapore 018982
Tel: +65 6530 6546

www.quanthouse.com

Disclaimer for Technical Documents

QuantHouse® S.A.S. endeavors to include accurate and current information in its materials. However, QuantHouse® does not warrant the accuracy or completeness of the information contained herein. QuantHouse® may change such information at any time, but makes no commitment to update it.

References by QuantHouse® to products offered by third-parties do not constitute an endorsement by QuantHouse® of such products and should not be construed as an association with their owners.

YOUR USE OF THE INFORMATION HEREIN IS AT YOUR OWN RISK. SUCH INFORMATION IS PROVIDED ON AN "AS IS" BASIS. QUANTHOUSE® S.A.S. MAKES NO REPRESENTATION, UNDERTAKES NO OBLIGATION, AND PROVIDES NO WARRANTY OF ANY KIND WITH RESPECT TO THE INFORMATION CONTAINED HEREIN, WHETHER EXPRESS OR IMPLIED, INCLUDING WITHOUT LIMITATION WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE, AND NON-INFRINGEMENT. IF YOU CHOOSE TO USE SUCH INFORMATION, YOU ARE ACKNOWLEDGING THAT YOU HAVE READ THIS DISCLAIMER, UNDERSTAND IT, AGREE TO ABIDE BY, AND BE BOUND BY, ITS PROVISIONS.

Use of the Information

The information constitutes proprietary material and is either owned by or licensed to QuantHouse®. Further, it is protected by intellectual property rights. No information may be used, reproduced, stored in or introduced into a retrieval system, or transmitted in any form or by any means (electronic, mechanical, photocopying, recording, or otherwise) or for any purpose, except as licensed expressly by QuantHouse® S.A.S.

Trademarks

QUANTHOUSE®, the QuantHouse® logo and product names are trademarks of QuantHouse® S.A.S. and QuantHouse® S.A.S. reserves all intellectual property rights with respect to the trademarks. All other trademarks are the trademarks of their respective owners.

Copyright

© Copyright 2004-2014 QuantHouse® S.A.S. All rights reserved.

TABLE OF CONTENTS

QuantFEED® BURSA MALAYSIA DERIVATIVES Feed Description¹

1. Referential Data	1
1.1. Available Markets and Branches	1
1.1.1. Markets	1
1.1.2. Branches	2
1.2. Types of Instruments	2
1.2.1. Futures	3
1.2.2. Options	4
1.2.3. Multilegs	5
1.3. Referential Tags	5
1.3.1. Operating MIC	5
2. Quotation Data	6
2.1. Quotation Values	7
2.2. Trading Status	7
3. Official Closing Price	8
4. Session Kinematics	8
5. Finding the Latest Information	9



QUANTFEED® BURSA MALAYSIA DERIVATIVES FEED DESCRIPTION

As part of S&P Capital IQ Real-Time Solutions QuantFEED® documentation, this feed description provides you with details about the types of data broadcast on the BURSA MALAYSIA DERIVATIVES market data stream, their possible values and current QuantFEED® technical implementation.

The topics this feed description covers include:

- [1. Referential Data](#)
- [2. Quotation Data](#)
- [3. Official Closing Price](#)
- [4. Session Kinematics](#)
- [5. Finding the Latest Information.](#)

1. Referential Data

The following sections describe the characteristics of the referential data on the BURSA MALAYSIA DERIVATIVES market data stream, in terms of:

- [1.1. Available Markets and Branches](#)
- [1.2. Types of Instruments](#)
- [1.3. Referential Tags.](#)

1.1. Available Markets and Branches

This section details the list of [Markets](#) and [Branches](#) available on the BURSA MALAYSIA DERIVATIVES market data stream.

1.1.1. Markets

The BURSA MALAYSIA DERIVATIVES market data stream broadcasts informations about the following markets:

Table 1 List of markets available on the BURSA MALAYSIA DERIVATIVES market data stream

QuantFEED® Market ID	Market
XKLS	Bursa Malaysia

The following example shows the complete list of markets available on the BURSA MALAYSIA DERIVATIVES market data stream and their IDs, returned by the dumps command:

```
MARKETS
market # 168      CC=MY/MALAYSIA/KUALA LUMPUR,DESCR=BURSA MALAYSIA,WEB=www.klse.com.my
MIC = XKLS
TimeZone = Asia/Kuala_Lumpur
Country = MY
NbMaxInstruments = 2000000
```

1.1.2. Branches

The example below shows the complete list of branches available on the BURSA MALAYSIA DERIVATIVES market data stream for each market, returned by the dumps command. Each branch displays the following details: FOSMarketID, SecurityType, CFICode and Quantity (of instruments):

```
BRANCHES
{ XKLS FUT FCAXSX } qty: 60
{ XKLS FUT FFDXSX } qty: 34
{ XKLS FUT FFIXSX } qty: 63
{ XKLS FUT FXXXSX } qty: 11
{ XKLS MLEG FMAXSX } qty: 275
{ XKLS MLEG FMDXSX } qty: 48
{ XKLS MLEG FMIXSX } qty: 135
{ XKLS MLEG FMXXSX } qty: 49
{ XKLS OPT OCEFPS } qty: 401
{ XKLS OPT OPEFPS } qty: 401
```

1.2. Types of Instruments

The following sections describe the instruments available on the BURSA MALAYSIA DERIVATIVES market data stream, according to their type:

- [1.2.1. Futures](#)
- [1.2.2. Options](#)
- [1.2.3. Multilegs.](#)

1.2.1. Futures

The sample below illustrates the details of a future:

```
instr # 168/1010 = 352322546
  PriceCurrency      string{MYR}
  Symbol             string{OKLI}
  SecurityType       string{OPT}
  StrikePrice        float64{1810}
  FOSMarketId        XKLS
  CFICode            string{OCEFPS}
  MinTradeVol        float64{1}
  StrikeCurrency     string{MYR}
  MatchAlgorithm     string{F}
  MarketSegmentID    string{5}
  MarketSegmentDesc  string{Equity}
  InternalCreationDate Timestamp{2014-04-18 16:44:21:657}
  InternalModificationDate Timestamp{2014-05-02 21:31:01:152}
  InternalHideFromLookup bool{True}
  InternalSourceId    uint16{35}
  LocalCodeStr        string{OKLIJ4_C1810}
  PriceIncrement_static float64{0.1}
  PriceDisplayPrecision int16{0}
  UnderlyingFOSMarketId XKLS
  UnderlyingLocalCodeStr string{FKLIJ4}
  UnderlyingFOSInstrumentCode uint32{352322849}
  MaturityYear        uint16{2014}
  MaturityMonth        uint8{4}
  MaturityDay          uint8{30}
  OperatingMIC         string{XKLS}
```

1.2.2. Options

The sample below illustrates the details of an option:

```
instr # 168/2109 = 352323645
  PriceCurrency      string{MYR}
  Symbol             string{OKLI}
  SecurityType       string{OPT}
  StrikePrice        float64{1940}
  FOSMarketId        XKLS
  CFICode            string{OPEFPS}
  MinTradeVol        float64{1}
  StrikeCurrency     string{MYR}
  MatchAlgorithm     string{F}
  MarketSegmentID    string{5}
  MarketSegmentDesc  string{Equity}
  InternalCreationDate Timestamp{2014-05-14 17:00:07:617}
  InternalModificationDate Timestamp{2014-05-31 21:31:01:653}
  InternalHideFromLookup bool{True}
  InternalSourceId    uint16{35}
  LocalCodeStr        string{OKLIK4_P1940}
  PriceIncrement_static float64{0.1}
  PriceDisplayPrecision int16{0}
  UnderlyingFOSMarketId XKLS
  UnderlyingLocalCodeStr string{FKLIK4}
  UnderlyingFOSInstrumentCode uint32{352322699}
  MaturityYear        uint16{2014}
  MaturityMonth        uint8{5}
  MaturityDay          uint8{30}
  OperatingMIC         string{XKLS}
```

1.2.3. Multilegs

The sample below illustrates the details of a multileg:

```
instr # 168/2462 = 352323998
  PriceCurrency      string{MYR}
  Symbol            string{FAIR}
  Description        string{FAIR CALENDAR}
  SecurityType       string{MLEG}
  StdMaturity        string{201408}
  FOSMarketId       XKLS
  CFICode           string{FMIXSX}
  NbLegs            uint8{2}
  MinTradeVol       float64{1}
  SecuritySubType    string{SP}
  MatchAlgorithm     string{F}
  MarketSegmentID   string{5}
  MarketSegmentDesc  string{Equity}
  InternalCreationDate Timestamp{2014-06-17 17:00:08:013}
  InternalModificationDate Timestamp{2014-07-01 21:31:07:870}
  InternalSourceId   uint16{35}
  InternalEntitlementId int32{1164}
  LocalCodeStr       string{FAIRQ4-FAIRU4}
  PriceIncrement_static float64{0.02}
  PriceDisplayPrecision int16{0}
  MaturityYear       uint16{2014}
  MaturityMonth      uint8{8}
  MaturityDay        uint8{29}
  OperatingMIC       string{XKLS}
  LegFOSInstrumentCode uint32{352323993}
  LegFOSInstrumentCode_1 uint32{352322842}
  LegRatioQty        float64{1}
  LegRatioQty_1      float64{1}
  LegFIXSide         '1'=Buy
  LegFIXSide_1       '2'=Sell
```

1.3. Referential Tags

The following sections describe additional, specific referential tags available on the BURSA MALAYSIA DERIVATIVES market data stream:

- [1.3.1. Operating MIC](#)

1.3.1. Operating MIC

The values of the referential tag **Operating MIC** conveyed on the BURSA MALAYSIA DERIVATIVES market data stream are disseminated via QuantFEED® data stream in *Referential* to specify the parent MIC.

QuantFEED® implementation of the values currently available for the tag `OperatingMIC` is described in the table below:

Table 2 OperatingMIC – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	OperatingMIC	QuantFEED® tag name.
Numeric ID	9533	QuantFEED® unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format	<i>[Exchange Specific value]</i>	An exchange specific value , specifying the parent MIC.
Possible Values	XKLS	Parent MIC for all branches of the BURSA MALAYSIA.

2. Quotation Data

The sections below describe the characteristics of the quotation data on the BURSA MALAYSIA DERIVATIVES market data stream, in terms of:

- [2.1. Quotation Values](#)
- [2.2. Trading Status.](#)

2.1. Quotation Values

The example below shows the possible values of an instrument on the BURSA MALAYSIA DERIVATIVES market data stream:

```
InstrumentStatusL1
-- 168/1010
    BID: 1800      2      @2
    ASK: 1822      2      @1
    LastPrice      float64{1819.5}
    LastTradeQty   float64{1}
    DailyHighPrice float64{1822}
    DailyLowPrice  float64{1815.5}
    DailyTotalVolumeTraded float64{258}
    DailyTotalAssetTraded float64{469418}
    LastTradePrice float64{1819.5}
    LastTradeTimestamp Timestamp{2014-05-02 09:14:45:066}
    InternalDailyOpenTimestamp Timestamp{2014-05-02 00:45:00:013}
    InternalDailyCloseTimestamp Timestamp{2014-05-02 09:30:00:004}
    InternalDailyHighTimestamp Timestamp{2014-05-02 08:10:39:062}
    InternalDailyLowTimestamp Timestamp{2014-05-02 01:07:49:709}
    InternalPriceActivityTimestamp Timestamp{2014-05-02 09:30:00:014}
    SettlePriceType uint8{100}
    LowLimitPrice   float64{1455.5}
    HighLimitPrice  float64{2182.5}
    TradingStatus   18=NotAvailableForTrading
    DailyOpeningPrice float64{1816.5}
    DailyClosingPrice float64{1819.5}
    DailySettlementPrice float64{1819.5}
    CurrentBusinessDay Timestamp{2014-05-02}
    PreviousDailySettlementPrice float64{1815.5}
    PriceActivityMarketTimestamp Timestamp{2014-05-02 09:30:00:013}
```

For more details about the fields and tags available in quotation data type, and their possible values, see *QuantFEED® Quotation Tags Guide*.

2.2. Trading Status

Each time a modification of the trading status occurs, the values of the quotation tag **Trading Status** in the BURSA MALAYSIA DERIVATIVES market data stream are disseminated via QuantFEED® data stream in *Other Values*:

- in the callback carrying the Level1 event `notif_TradeEventExt()`, for C++
- in the event handler `TradeEventExtEventHandler`, for C#
- in the callback carrying the Level1 event `quotNotifTradeEventExt`, for Java.

QuantFEED® implementation of the tag **Trading Status** is described in the table below:

Table 3 Trading Status of the BURSA MALAYSIA DERIVATIVES market data stream – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	TradingStatus	QuantFEED® tag name.
Numeric ID	9100	QuantFEED® unique ID broadcast on S&P Capital IQ Real-Time Solutions data stream. It is the numeric equivalent of the tag name.
Type	Enum	Enumeration data type.
Format	<i>[Exchange specific value]</i>	An exchange specific value , as described below, concerning the characteristics of the trading status.
Possible Values	2	Trading Halt
	5	Price Indication
	17	Ready to Trade
	18	Not Available for Trading
	20	Unknown or Invalid
	21	Pre-Open
	24	Pre-Cross
	25	Cross

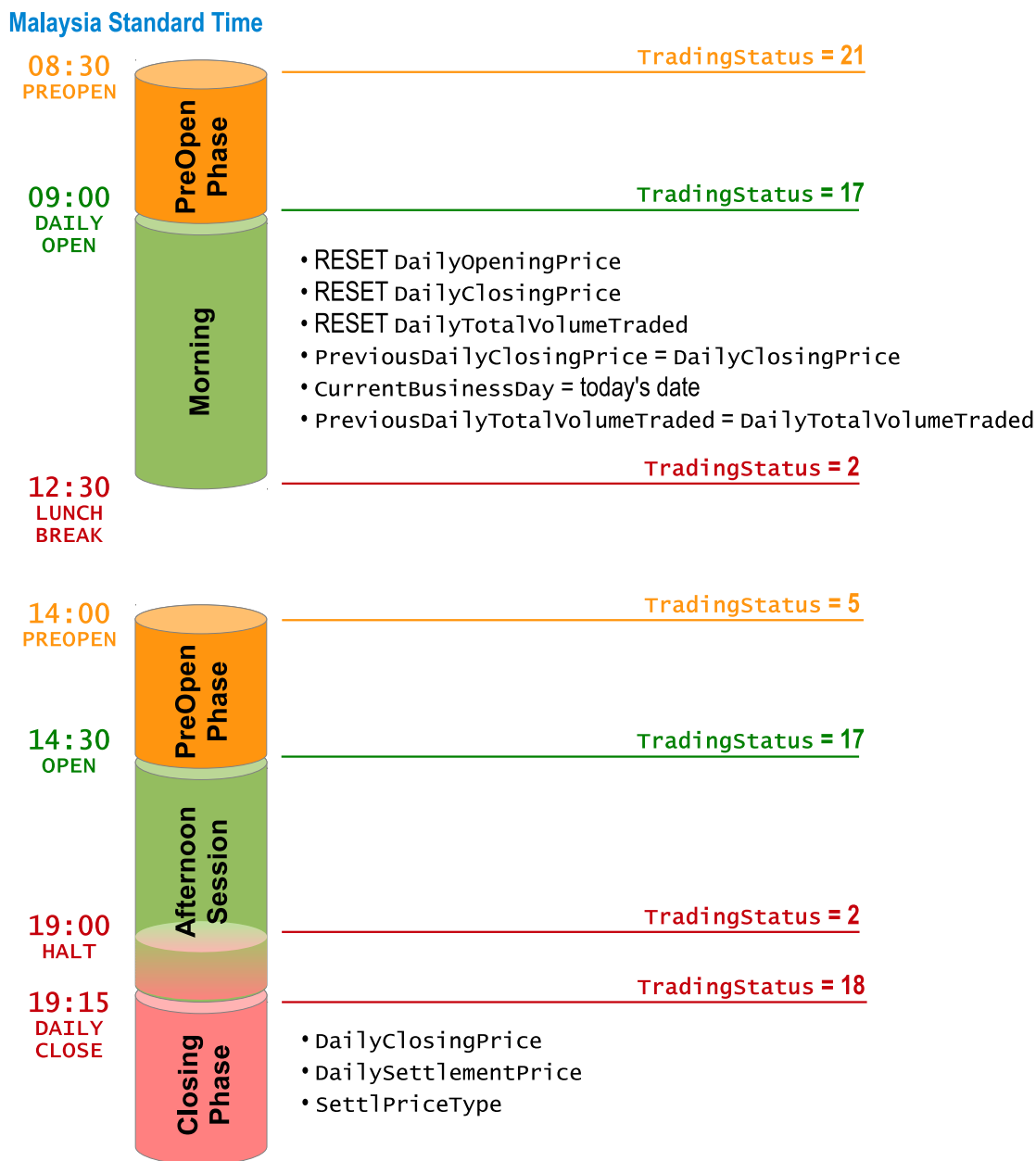
3. Official Closing Price

The closing price is the last trade price upon close, as provided by the exchange. The settlement price is handled when provided by the market.

4. Session Kinematics

The following diagram describes the main trading phases and the update mechanism of the tags on the BURSA MALAYSIA DERIVATIVES market data stream:

Figure 3-1 Example of tags update mechanism on the BURSA MALAYSIA DERIVATIVES market data stream



5. Finding the Latest Information

For the latest documentation and product updates, additional support and training, please contact our support services one of the following ways:

- E-mail: rts-support@spcapitaliq.com
- Web: <http://support.quanthouse.com>.