

S&P Capital IQ Real-Time Solutions

FeedOS™ Developer's Notice

SGX EQUITIES – Feed Update

Reference n°: 20150611 – 26685 – 26458 – 27245

Effective as of: 29 June 2015*

Action required from users: MANDATORY ACTION



* For the actual day when the changes to your custom feed handler take effect, please contact your QuantFEED® project manager.

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Reference 20150611 – 26685 – 26458 – 27245
June 15, 2015

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UPDATE OF THE SGX EQUITIES MARKET DATA STREAM

To reflect the changes caused by the refinement of the referential and quotation data on the SGX EQUITIES market data stream, S&P Capital IQ Real-Time Solutions has decided to enhance the content of FeedOS™.

This developer's notice contains late-breaking information about the implementation of this modification in your applications, which may not be included otherwise in the published documentation. The topics this notice covers include:

- [1. Update Summary](#)
- [2. FeedOS Technical Implementation](#)
- [3. Finding the Latest Information.](#)

1. Update Summary

Table 1 Current update summary

Notice Reference	20150611 – 26685 – 26458 – 27245
Exchanges	SGX EQUITIES
Concerned MICs	XSES
Internal Source ID	221
Effective Date	2015-06-29*
Impact	<ul style="list-style-type: none">• Update of the Referential Tags• Update of the Quotation Tags• Update of the Level1 Market Data Kinematics
Action required	MANDATORY ACTION - see sections: <ul style="list-style-type: none">• 2.2.1. DailyClosingPrice.

2. FeedOS Technical Implementation

Effective Monday, **June 29^{*} 2015**, S&P Capital IQ Real-Time Solutions enhances the referential and quotation data, and updates the Level1 Market Data Kinematics to accommodate the information disseminated on the SGX EQUITIES market data stream, as described below:

- [2.1. Changes to the Referential Data](#)
- [2.2. Changes to the Quotation Data](#)
- [2.3. Microsecond Timestamp Precision on the Level1 Market Data.](#)

2.1. Changes to the Referential Data

S&P Capital IQ Real-Time Solutions **introduces** the referential tags below to accommodate the information disseminated on the SGX EQUITIES market data stream:

Table 2 Referential tags added on the SGX EQUITIES market data stream

Tag Name	Numeric ID	Type
SegmentMIC	9534	String

S&P Capital IQ Real-Time Solutions **updates** the referential tags below to accommodate the information disseminated on the SGX EQUITIES market data stream:

Table 3 Referential tags disseminating updated values on the SGX EQUITIES market data stream

Tag Name	Numeric ID	Type
Description (Reminder)	107	String

2.1.1. SegmentMIC

The values of the referential tag **SegmentMIC** conveyed on the SGX EQUITIES market data stream are disseminated via FeedOS data stream in *Referential* to specify the child MIC.

FeedOS implementation of the tag SegmentMIC is described in the table below:

Table 4 SegmentMIC – technical implementation in FeedOS

Component	Value	Description
Tag Name	SegmentMIC	FeedOS tag name.
Numeric ID	9534	FeedOS unique ID disseminated on the 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 <i>exchange specific value</i> , specifying the child MIC.
Possible Values	XSCA	Singapore Catalyst Market

* This is the proposed day for the update of the standard version of the feed handler. For dedicated feed handlers, the date and Source IDs may differ. For the actual day when the changes to your custom feed handler will take effect, please contact your FeedOS™ project manager.

2.1.2. Description (Reminder)

The values of the referential tag **Description** conveyed on the SGX EQUITIES market data stream are disseminated via FeedOS data stream in *Referential* to characterize an instrument.

FeedOS implementation of the tag Description is detailed in the table below:

Table 5 Description – technical implementation in FeedOS

Component	Value	Description
Tag Name	Description	FeedOS tag name.
Numeric ID	107	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format / Possible Values	<i>[Exchange specific value]</i>	An exchange specific value characterizing the instrument.

Referential Data Sample

Below is an example showing the current implementation of the newly added (in **green**) and updated (in **blue**) referential tags:

```
instr # 226/1011135 = 474967487
PriceCurrency      string{SGD}
Symbol             string{5I2W_RY}
Description         string{AP Strat w190506}
SecurityType       string{WAR}
FOSMarketId        XSES
ContractMultiplier float64{1}
CFICode            string{RWXXX}
RoundLot           float64{100}
InternalCreationDate Timestamp{2014-05-07 00:00:48:735}
InternalModificationDate Timestamp{2015-05-12 07:54:43:071}
InternalSourceId    uint16{51}
InternalEntitlementId SGX
InternalMagic       string{88-1-8-0-30169-0-0}
LocalCodeStr        string{5I2W_RY}
ISIN                string{SG5AE4000005}
PriceIncrement_dynamic_TableId uint32{3342436}
OperatingMIC        string{XSES}
SegmentMIC          string{XSCA}
```

2.2. Changes to the Quotation Data

S&P Capital IQ Real-Time Solutions **introduces** the quotation tags below to accommodate the information disseminated on the SGX EQUITIES market data stream:

Table 6 Quotation tags added on the SGX EQUITIES market data stream

Tag Name	Numeric ID	Type
DailyClosingPrice	9132	Float64

2.2.1. DailyClosingPrice

The values of the quotation tag **DailyClosingPrice** conveyed on the SGX EQUITIES market data stream are disseminated via FeedOS data stream in *Other Values* to specify the final price at which a security is traded on a given trading day:

- 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.

FeedOS implementation of the tag `DailyClosingPrice` is described in the table below:

Table 7 DailyClosingPrice – technical implementation in FeedOS

Component	Value	Description
Tag Name	<code>DailyClosingPrice</code>	FeedOS tag name.
Numeric ID	9132	FeedOS unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Float64	Float64 data type.
Format / Possible Values	<i>[Exchange Specific Value]</i>	An exchange specific value , specifying the final price at which a security is traded on a given trading day.

Quotation Data Sample

Below are several examples showing the current implementation of the newly added (in **green**) quotation tags:

```
InstrumentStatusL1
-- 226/1512
    BID: 10 3900    @1
    ASK: 10.68      100    @1
    LastPrice                float64{10.68}
    LastTradeQty              float64{1900}
    DailyHighPrice            float64{11}
    DailyLowPrice             float64{8}
    DailyTotalVolumeTraded    float64{45200}
    DailyTotalAssetTraded     float64{473188}
    LastTradePrice            float64{10.68}
    LastTradeTimestamp         Timestamp{2015-06-11 09:04:41:167}
    InternalDailyOpenTimestamp Timestamp{2015-06-11 02:31:08:497}
    InternalDailyCloseTimestamp Timestamp{2015-06-11 09:06:00:486}
    InternalDailyHighTimestamp Timestamp{2015-06-11 06:25:19:626}
    InternalDailyLowTimestamp  Timestamp{2015-06-11 05:44:00:510}
    InternalPriceActivityTimestamp Timestamp{2015-06-11 09:06:00:486}
    LowLimitPrice             float64{9.62}
    HighLimitPrice            float64{11.74}
    TradingStatus              18=NotAvailableForTrading
    LastOffBookTradePrice      float64{0}
    LastOffBookTradeQty        float64{30000}
    LastOffBookTradeTimestamp  Timestamp{2015-06-11 06:15:59:031}
    DailyClosingPrice         float64{10.68}
    CurrentBusinessDay         Timestamp{2015-06-11}
    LastAuctionPrice           float64{10.68}
    LastAuctionVolume          float64{4000}
    DailyTotalOffBookVolumeTraded float64{75000}
    DailyTotalOffBookAssetTraded float64{0}
    LastAuctionImbalanceSide   char{S}
    LastAuctionImbalanceVolume float64{100}
    InternalDailyClosingPriceType char{d}
    InternalLastAuctionTimestamp Timestamp{2015-06-11 09:02:19:069}
    PriceActivityMarketTimestamp Timestamp{2015-06-11 09:04:41:167}
    TradingReferencePrice      float64{10.68}
    MARKET_OMNET_OMX_TradingStateName string{CLOSE}
```

BEFORE 2015-06-29

```
SI 09:06:00:003.824 474967487 CLOSE *
TE 09:06:00:003.824 474967487 * * * * *
VU 09:06:00:003.824 474967487 InternalDailyClosingPriceType=d
MARKET_OMNET_OMX_TradingStateName=CLOSE TradingStatus=18
```

AFTER 2015-06-29

```
SI 09:06:00:611.142 474967487 CLOSE *
TE 09:06:00:611.142 474967487 * * * * * C
VU 09:06:00:611.142 474967487 MARKET_OMNET_OMX_TradingStateName=CLOSE TradingStatus=18
VU 09:07:16:351.689 474967487 DailyClosingPrice=10.68 InternalDailyClosingPriceType=a
```

2.3. Microsecond Timestamp Precision on the Level1 Market Data

Effective **2015-06-29**, the server timestamps will display microsecond units on the Level1 Market Data, as shown in the example below (highlighted in **green**):

```
"TE (TradeEvent) : MARKET_TIME INSTRUMENT LAST_PRICE TRADE_QTY BID_PRICE BID_QTY ASK_PRICE
ASK_QTY *CONTENT_MASK* *FLAGS*"
```

```
TE 2015-05-26 08:41:21:961.433 474957956 3.72 5000 * * * *
TradeCondition=2,TradeID=65630128234823799:0,AggressorSide='2'=Sell
TE 2015-05-26 08:43:06:359.468 474957956 3.72 5000 * * * *
TradeCondition=2,TradeID=65630128234823800:0,AggressorSide='1'=Buy
TE 2015-05-26 08:43:47:103.312 474957956 3.72 5000 * * * *
TradeCondition=2,TradeID=65630128234823801:0,AggressorSide='2'=Sell
```

3. Finding the Latest Information

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

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