

FeedOS™ Developer's Notice

SGX DERIVATIVES – Feed Update

Reference n°: 20150611 – 26684 – 24707 – 27243

Effective as of: 29 June 2015*

Action required from users: Attention Required



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

S&P Capital IQ Real-Time Solutions
FeedOS™ Developer's Notice: SGX DERIVATIVES – Feed Update
Reference 20150611 – 26684 – 24707 – 27243
June 15, 2015

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UPDATE OF THE SGX DERIVATIVES MARKET DATA STREAM

To reflect the changes caused by the refinement of the referential and quotation data on the SGX DERIVATIVES 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 – 26684 – 24707 – 27243
Exchanges	SGX DERIVATIVES
Concerned MICs	XSIM
Internal Source ID	159
Effective Date	2015-06-29*
Impact	<ul style="list-style-type: none">• Update of the Referential Tags• Update of the Level1 Market Data Kinematics
Action required	Attention Required

2. FeedOS Technical Implementation

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

- [2.1. Changes to the Referential Data](#)
- [2.2. 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 DERIVATIVES market data stream:

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

Tag Name	Numeric ID	Type
ContractMultiplier	231	Float64

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

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

Tag Name	Numeric ID	Type
Description (Reminder)	107	String

2.1.1. Description (Reminder)

The values of the referential tag **Description** conveyed on the SGX DERIVATIVES 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 4 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.

* 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. ContractMultiplier

The values of the referential tag **ContractMultiplier** conveyed on the SGX DERIVATIVES market data stream are disseminated via FeedOS data stream in *Referential* to specify the ratio or multiply factor to convert from “nominal” units (such as contracts) to total units (such as shares).

FeedOS implementation of the tag **ContractMultiplier** is described in the table below:

Table 5 ContractMultiplier – technical implementation in FeedOS

Component	Value	Description
Tag Name	ContractMultiplier	FeedOS tag name.
Numeric ID	231	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	Float64	Float64 data type.
Format / Possible Values	<i>[Exchange specific value]</i>	An exchange specific value , specifying the ratio or multiply factor to convert from “nominal” units (such as contracts) to total units (such as shares).

Referential Data Sample

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

```
instr # 227/1007095 = 477060599
  PriceCurrency      string{JPY}
  Symbol             string{NKM15}
  Description         string{NIKKEI 225 INDEX FUTURES NKM15}
  SecurityType       string{FUT}
  FOSMarketId        XSIM
  ContractMultiplier float64{500}
  CFICode            string{FFXSX}
  RoundLot           float64{1}
  InternalCreationDate Timestamp{2013-07-30 08:38:12:327}
  InternalModificationDate Timestamp{2015-06-10 04:16:12:863}
  InternalSourceId    uint16{59}
  InternalEntitlementId int32{1092}
  InternalMagic       string{83-153-50-0-202-13519-0}
  LocalCodeStr        string{NKM15}
  PriceIncrement_static float64{5}
  MaturityYear        uint16{2015}
  MaturityMonth       uint8{6}
  MaturityDay         uint8{11}
  OperatingMIC        string{XSES}
  SegmentMIC          string{XSIM}
```

2.2. 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 2015-05-13 07:55:53:884..595 477060599 62.2 10000 * * * *
TradeCondition=2,TradeID=65578451188318436:0,AggressorSide='1'=Buy
TE 2015-05-13 07:55:53:884..598 477060599 62.2 10000 * * * *
TradeCondition=2,TradeID=65578451188318437:0,AggressorSide='1'=Buy
TE 2015-05-13 07:55:54:359..234 477060599 62.2 10000 * * * *
TradeCondition=2,TradeID=65578451188318438:0,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>.