

S&P Capital IQ Real-Time Solutions

QuantFEED® Developer's Notice

SGX EQUITIES & SGX DERIVATIVES – Feeds Update

Reference n°: 201403024

Effective as of: **21 April 2014**

Action required from users: **Attention Required (Optional)**



S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 201403024
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UPDATE OF THE SGX EQUITIES & SGX DERIVATIVES MARKET DATA STREAMS

To reflect the changes caused by the dissemination of new values on the SGX EQUITIES & SGX DERIVATIVES market data streams, S&P Capital IQ Real-Time Solutions has decided to enhance the content of QuantFEED®.

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. Functional Description](#)
- [3. QuantFEED® Technical Implementation](#)
- [4. Finding the Latest Information.](#)

1. Update Summary

Table 1 Current update summary

Notice Reference	20140324
Exchanges	SGX EQUITIES & SGX DERIVATIVES
Concerned MICs	XSES & XSIM
Internal Source ID	221 & 159
Effective Date	2014-04-21
Impact	<ul style="list-style-type: none">• Update of the Referential Tags• Update of the Quotation Tags
Action required	Attention Required (Optional)

2. Functional Description

Effective Monday, **April 21, 2014**, S&P Capital IQ Real-Time Solutions enhances the content of the referential and quotation data to accommodate the new information disseminated on the SGX EQUITIES & SGX DERIVATIVES market data streams, as described below:

- [2.1. Changes to the Referential Data on the SGX EQUITIES](#)
- [2.2. Changes to the Referential Data on the SGX DERIVATIVES](#)
- [2.3. Changes to the Quotation Data on the SGX DERIVATIVES.](#)

2.1. Changes to the Referential Data on the SGX EQUITIES

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

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

Tag Name	Numeric ID	Type
OperatingMIC (SGX EQUITIES)	9533	String

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

```
instr # 226/1010257 = 474966609
  PriceCurrency      string{USD}
  Symbol             string{TY3_BI}
  Description         string{MAIWAI}
  SecurityType        string{CASH}
  FOSMarketId         XSES
  CFICode             string{EUXXXX}
  RoundLot           float64{1}
  InternalCreationDate Timestamp{2014-04-21 00:01:13:843}
  InternalModificationDate Timestamp{2014-04-28 00:00:49:138}
  InternalSourceId     uint16{221}
  InternalMagic        string{88-3-10-0-168-0-0}
  LocalCodeStr         string{TY3_BI}
  ISIN                string{SG9043000000}
  PriceIncrement_dynamic_TableId uint32{14485605}
  OperatingMIC         string{XSES}
```

2.2. Changes to the Referential Data on the SGX DERIVATIVES

S&P Capital IQ Real-Time Solutions **introduces** the referential tag below to accommodate the information broadcast on the SGX DERIVATIVES market data stream:

Table 3 Referential tags added on the SGX DERIVATIVES market data stream

Tag Name	Numeric ID	Type
OperatingMIC (SGX DERIVATIVES)	9533	String

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

```
instr # 227/1039508 = 477093012
  PriceCurrency      string{USD}
  Symbol             string{INK14_C7700}
  Description         string{SGX CNX NIFTY INDEX}
  SecurityType       string{OPT}
  StrikePrice        float64{77}
  FOSMarketId        XSIM
  CFICode            string{OCEICX}
  RoundLot           float64{2}
  InternalCreationDate Timestamp{2014-03-07 10:45:05:085}
  InternalModificationDate Timestamp{2014-03-19 22:13:51:630}
  InternalSourceId    uint16{159}
  InternalMagic       string{83-158-65-0-207-12989-7700}
  LocalCodeStr        string{INK14_C7700}
  PriceIncrement_static float64{0.1}
  MaturityYear        uint16{2014}
  MaturityMonth       uint8{5}
  MaturityDay         uint8{29}
  OperatingMIC       string{XSIM}
```

2.3. Changes to the Quotation Data on the SGX DERIVATIVES

S&P Capital IQ Real-Time Solutions **introduces** the quotation tag below to accommodate the information broadcast on the SGX DERIVATIVES market data stream:

Table 4 Quotation tags added on the SGX DERIVATIVES market data stream

Tag Name	Numeric ID	Type
OpenInterest	9150	Float64

Below is an example of the current implementation of the newly added (in **green**) quotation tags:

```
InstrumentStatusL1
-- 227/1039508
    BID: 0 0      *NO ORDER*
    ASK: 0 0      *NO ORDER*
    InternalDailyOpenTimestamp      Timestamp{2014-03-20 01:00:00:050}
    InternalDailyCloseTimestamp     Timestamp{2014-03-19 18:35:00:039}
    SettlPriceType                  uint8{2}
    TradingStatus                   17=ReadyToTrade
    TradingSessionId                int8{2}
    SessionTotalOffBookAssetTraded  float64{0}
    SessionTotalOffBookVolumeTraded float64{0}
    PriorSessionsTotalAssetTraded   float64{0}
    PriorSessionsTotalVolumeTraded  float64{0}
    PriorSessionsTotalOffBookAssetTraded float64{0}
    PriorSessionsTotalOffBookVolumeTraded float64{0}
    SessionTotalVolumeTraded        float64{0}
    SessionTotalAssetTraded          float64{0}
    DailySettlementPrice             float64{14.7}
    PreviousBusinessDay              Timestamp{2014-03-19}
    CurrentBusinessDay              Timestamp{2014-03-20}
    PreviousDailySettlementPrice     float64{18.2}
    OpenInterest                   float64{27}
    MARKET_OMNET_OMX_TradingStateName string{OPEN_M}
```

3. QuantFEED® Technical Implementation

The following sections describe the technical implementation of the new or updated tags:

- [3.1. OperatingMIC \(SGX EQUITIES\)](#)
- [3.2. OperatingMIC \(SGX DERIVATIVES\)](#)
- [3.3. OpenInterest.](#)

3.1. OperatingMIC (SGX EQUITIES)

The values of the referential tag **Operating MIC** conveyed on the SGX EQUITIES 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 5 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	XSES	Parent MIC for all SGX EQUITIES branches.

3.2. OperatingMIC (SGX DERIVATIVES)

The values of the referential tag **Operating MIC** conveyed on the SGX 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 6 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	XSIM	Parent MIC for all SGX DERIVATIVES branches.

3.3. OpenInterest

The values of the quotation tag **Open Interest** conveyed on the SGX DERIVATIVES market data stream are disseminated via QuantFEED® data stream in *Other Values* to indicate the amount of derivative contracts that have not been settled in the immediately previous time period for a specific underlying security:

- 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 values currently available for the tag OpenInterest is described in the table below:

Table 7 OpenInterest – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	OpenInterest	QuantFEED® tag name.
Numeric ID	9150	QuantFEED® 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 , detailing the amount of derivative contracts that have not been settled in the immediately previous time period for a specific underlying security.

4. 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: <http://support.quanthouse.com>.