



**S&P Capital IQ Real-Time Solutions**

## **FeedOS™ Feed Description**

### **BURSA MALAYSIA EQUITIES**

Reference n°: 20150803 – 22860 – 28152 – 28153

S&P Capital IQ Real-Time Solutions  
FeedOS™ Feed Description: BURSA MALAYSIA EQUITIES  
Reference 20150803 – 22860 – 28152 – 28153  
August 06, 2015

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# FEEDOS™ BURSA MALAYSIA EQUITIES FEED DESCRIPTION

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

The topics this feed description covers include:

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

## 1. Referential Data

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

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

### 1.1. Available Markets and Branches

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

#### 1.1.1. Markets

The BURSA MALAYSIA EQUITIES market data stream disseminates informations about the following markets:

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

FeedOS Market ID	Market
XKLS	Bursa Malaysia

The following example shows the complete list of markets available on the BURSA MALAYSIA EQUITIES 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 EQUITIES 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 CS DBXXXX } qty: 108
{ XKLS CS ESXXXX } qty: 3844
{ XKLS ETF EUXXE } qty: 28
{ XKLS GO DBXXXX } qty: 12
{ XKLS INDEX TIXXXX } qty: 24
{ XKLS MF EUCXXX } qty: 4
{ XKLS MF EUXXXX } qty: 64
{ XKLS PS EPXXXX } qty: 44
{ XKLS WAR RWBCXX } qty: 4
{ XKLS WAR RWXXCX } qty: 3836
{ XKLS WAR RWXXPX } qty: 272
{ XKLS WAR RWXXXX } qty: 1140
```

## 1.2. Types of Instruments

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

- [1.2.1. Bonds](#)
- [1.2.2. Equities](#)
- [1.2.3. Index](#)
- [1.2.4. Warrant.](#)

## 1.2.1. Bonds

The sample below illustrates the details of a bond:

```
instr # 168/1005915 = 353327451
  PriceCurrency      string{MYR}
  Symbol             string{DIN040000223}
  Issuer             string{0400}
  Description         string{DANAINFRA NASIONAL-ETBS 4%0223}
  SecurityType       string{GO}
  FOSMarketId        XKLS
  CouponRate         float64{4}
  IssueDate          Timestamp{2013-02-08}
  CFICode            string{DBXXX}
  RoundLot           float64{1}
  MinTradeVol        float64{10}
  SecuritySubType     string{NM}
  MaxTradeVol        float64{50000}
  SecurityGroup       string{BOND}
  ProductComplex      string{0060}
  MarketSegmentID    string{NM}
  InternalCreationDate Timestamp{2014-09-16 23:00:06:144}
  InternalModificationDate Timestamp{2015-01-08 09:16:58:037}
  InternalSourceId    uint16{251}
  InternalAggregationId uint16{251}
  InternalEntitlementId int32{1161}
  DelayedFeedMin      uint16{15}
  LocalCodeStr        string{0400GA_NM}
  ISIN               string{MYBVN1300711}
  MaturityYear        uint16{2023}
  MaturityMonth       uint8{2}
  MaturityDay         uint8{8}
  PriceIncrement_dynamic_TableId uint32{16449638}
  OperatingMIC        string{XKLS}
```

## 1.2.2. Equities

The sample below illustrates the details of an equity:

```
instr # 168/1006416 = 353327952
  PriceCurrency      string{MYR}
  Symbol            string{PBBANK}
  Issuer             string{1295}
  Description        string{PUBLIC BANK BHD}
  SecurityType       string{CS}
  FOSMarketId       XKLS
  CFICode           string{ESXXXX}
  RoundLot          float64{1}
  MinTradeVol       float64{100}
  SecuritySubType    string{NM}
  MaxTradeVol       float64{500000}
  SecurityGroup      string{MAIN}
  ProductComplex     string{0010}
  MarketSegmentID   string{NM}
  InternalCreationDate Timestamp{2014-09-16 23:00:06:550}
  InternalModificationDate Timestamp{2015-08-02 23:00:04:154}
  InternalSourceId   uint16{251}
  InternalEntitlementId int32{1161}
  LocalCodeStr       string{1295_NM}
  ISIN              string{MYL129500004}
  PriceIncrement_dynamic_TableId uint32{16449654}
  OperatingMIC       string{XKLS}
```

## 1.2.3. Index

The sample below illustrates the details of an index:

```
instr # 168/1004264 = 353325800
  PriceCurrency      string{MYR}
  Symbol            string{FBMACE}
  Issuer             string{BMB}
  Description        string{FBM ACE}
  SecurityType       string{INDEX}
  FOSMarketId       XKLS
  CFICode           string{TIXXXX}
  RoundLot          float64{1}
  MinTradeVol       float64{100}
  SecuritySubType    string{IN}
  MarketSegmentID   string{IN}
  InternalCreationDate Timestamp{2014-09-16 23:00:04:239}
  InternalModificationDate Timestamp{2015-01-08 09:16:58:261}
  InternalSourceId   uint16{251}
  InternalAggregationId uint16{251}
  InternalEntitlementId int32{1162}
  DelayedFeedMin     uint16{15}
  LocalCodeStr       string{0871I_IN}
  ISIN              string{MYX087100008}
  PriceIncrement_dynamic_TableId uint32{16449638}
  OperatingMIC       string{XKLS}
```

## 1.2.4. Warrant

The sample below illustrates the details of a warrant:

```
instr # 168/1010336 = 353331872
  PriceCurrency      string{MYR}
  Symbol            string{CHINA50-H8}
  Issuer             string{MACQ}
  Description        string{CHINA50-H8: PW FTSE CHINA A50 INDEX (MACQ)}
  SecurityType       string{WAR}
  StrikePrice        float64{10000}
  FOSMarketId        XKLS
  CFICode            string{RWXXPX}
  RoundLot           float64{1}
  MinTradeVol        float64{100}
  SecuritySubType     string{NM}
  MaxTradeVol         float64{500000}
  SecurityGroup       string{STRW}
  ProductComplex      string{0058}
  MarketSegmentID    string{NM}
  InternalCreationDate Timestamp{2015-07-26 23:00:04:302}
  InternalModificationDate Timestamp{2015-08-02 23:10:01:404}
  InternalSourceId    uint16{251}
  InternalAggregationId uint16{251}
  InternalEntitlementId int32{1161}
  DelayedFeedMin       uint16{15}
  LocalCodeStr         string{0655H8_NM}
  ISIN                 string{MYJ0655H8Q18}
  UnderlyingLocalCodeStr string{0000FR_NM}
  MaturityYear          uint16{2016}
  MaturityMonth         uint8{1}
  MaturityDay           uint8{28}
  PriceIncrement_dynamic_TableId uint32{16449654}
  OperatingMIC          string{XKLS}
```

## 1.3. Specific Referential Tags

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

- [1.3.1. OperatingMIC](#)

### 1.3.1. OperatingMIC

The values of the referential tag **OperatingMIC** conveyed on the BURSA MALAYSIA EQUITIES market data stream are disseminated via FeedOS data stream in *Referential* to specify the parent MIC.



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

**Table 2      OperatingMIC – technical implementation in FeedOS**

Component	Value	Description
Tag Name	OperatingMIC	FeedOS tag name.
Numeric ID	9533	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 <b>exchange specific value</b> , 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 EQUITIES market data stream, in terms of:

- [2.1. Quotation Values](#)
- [2.2. TradingStatus](#)
- [2.3. Specific Quotation Tags](#)
- [2.4. MBL and MBO Data.](#)

## 2.1. Quotation Values

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

```
InstrumentStatusL1
-- 168/1006416
    BID: 19.04      797000  @4
    ASK: 19.06      623800  @4
    LastPrice      float64{19.06}
    LastTradeQty    float64{3600}
    DailyHighPrice  float64{19.18}
    DailyLowPrice   float64{19}
    DailyTotalVolumeTraded float64{2310900}
    DailyTotalAssetTraded float64{44014902}
    LastTradePrice  float64{19.06}
    LastTradeTimestamp Timestamp{2015-08-03 08:51:20:151}
    InternalDailyOpenTimestamp Timestamp{2015-08-03 01:00:00:186}
    InternalDailyCloseTimestamp Timestamp{2015-08-03 09:00:00:149}
    InternalDailyHighTimestamp Timestamp{2015-08-03 01:08:12:121}
    InternalDailyLowTimestamp Timestamp{2015-08-03 01:00:00:223}
    InternalPriceActivityTimestamp Timestamp{2015-08-03 08:51:20:159}
    LowLimitPrice   float64{13.3}
    HighLimitPrice  float64{24.7}
    TradingStatus    18=NotAvailableForTrading
    TradingSessionId int8{2}
    PriorSessionsTotalAssetTraded float64{11077236}
    PriorSessionsTotalVolumeTraded float64{582000}
    SessionTotalVolumeTraded float64{2310900}
    SessionVWAPPrice float64{19.047}
    SessionTotalAssetTraded float64{44014902}
    DailyOpeningPrice float64{19}
    DailyClosingPrice float64{19.06}
    PreviousDailyTotalVolumeTraded float64{8628800}
    PreviousDailyTotalAssetTraded float64{163928552}
    PreviousDailyClosingPrice float64{19}
    PreviousBusinessDay Timestamp{2015-07-31}
    CurrentBusinessDay Timestamp{2015-08-03}
    InternalDailyClosingPriceType char{a}
    PreviousInternalDailyClosingPriceType char{a}
    InternalLastAuctionTimestamp Timestamp{2015-08-03 08:49:50:217}
    InternalCrossIndicator bool{False}
    PriceActivityMarketTimestamp Timestamp{2015-08-03 08:51:20:151}
    InternalDailyBusinessDayTimestamp Timestamp{2015-08-03 01:00:00:186}
    TradingReferencePrice float64{19}
```

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

## 2.2. TradingStatus

Each time a modification of the trading status occurs, the values of the quotation tag **TradingStatus** conveyed on the BURSA MALAYSIA EQUITIES market data stream are disseminated via FeedOS 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.

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

**Table 3      TradingStatus – technical implementation in FeedOS**

Component	Value	Description
Tag Name	TradingStatus	FeedOS tag name.
Numeric ID	9100	FeedOS 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 <b>exchange specific value</b> , 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

## 2.3. Specific Quotation Tags

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

- [2.3.1. Other Values.](#)

### 2.3.1. Other Values

The following subsections describe the other values available on the BURSA MALAYSIA EQUITIES market data stream:

- [2.3.1.1. InternalDailyClosingPriceType](#)

#### 2.3.1.1. InternalDailyClosingPriceType

The values of the quotation tag **InternalDailyClosingPriceType** conveyed on the BURSA MALAYSIA EQUITIES market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the type of the internal daily closing price:

- 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 `InternalDailyClosingPriceType` is described in the table below (the values currently disseminated are highlighted in green):

**Table 4 InternalDailyClosingPriceType – technical implementation in FeedOS**

Component	Value	Description
Tag Name	<code>InternalDailyClosingPriceType</code>	FeedOS tag name.
Numeric ID	9155	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	Char	Char data type.
Format	<i>[Internal Specific Value]</i>	An <b>internal specific value</b> , detailing the type of daily closing price, as described below.
Possible Values	0	<b>Undefined</b>
	a	<b>Official Close</b> – Explicit closing price value calculated and distributed by an exchange for the main trading session of a given trading day.
	b	<b>Official Indicative</b> – Exchange has provided an indicative price and marked it as indicative, however no trading activity is observed.
	c	<b>Official Carry Over</b> – Explicit Closing price value from a previous trading day carried forward by the exchange to the given trading day.
	d	<b>Last Price</b> – Final price disseminated by the exchange for the main trading session or dissemination period of a given trading day (for indices).
	e	<b>Last Eligible Price</b> – Execution price of the final trade (subject to trade qualifiers) accepted by the exchange for the main trading session of a given trading day.
	z	<b>Manual</b> – Price disseminated manually (in case of production correction).

## 2.4. MBL and MBO Data \*

The MBL book has a 5-level depth. There is no MBO.

## 3. Closing Price

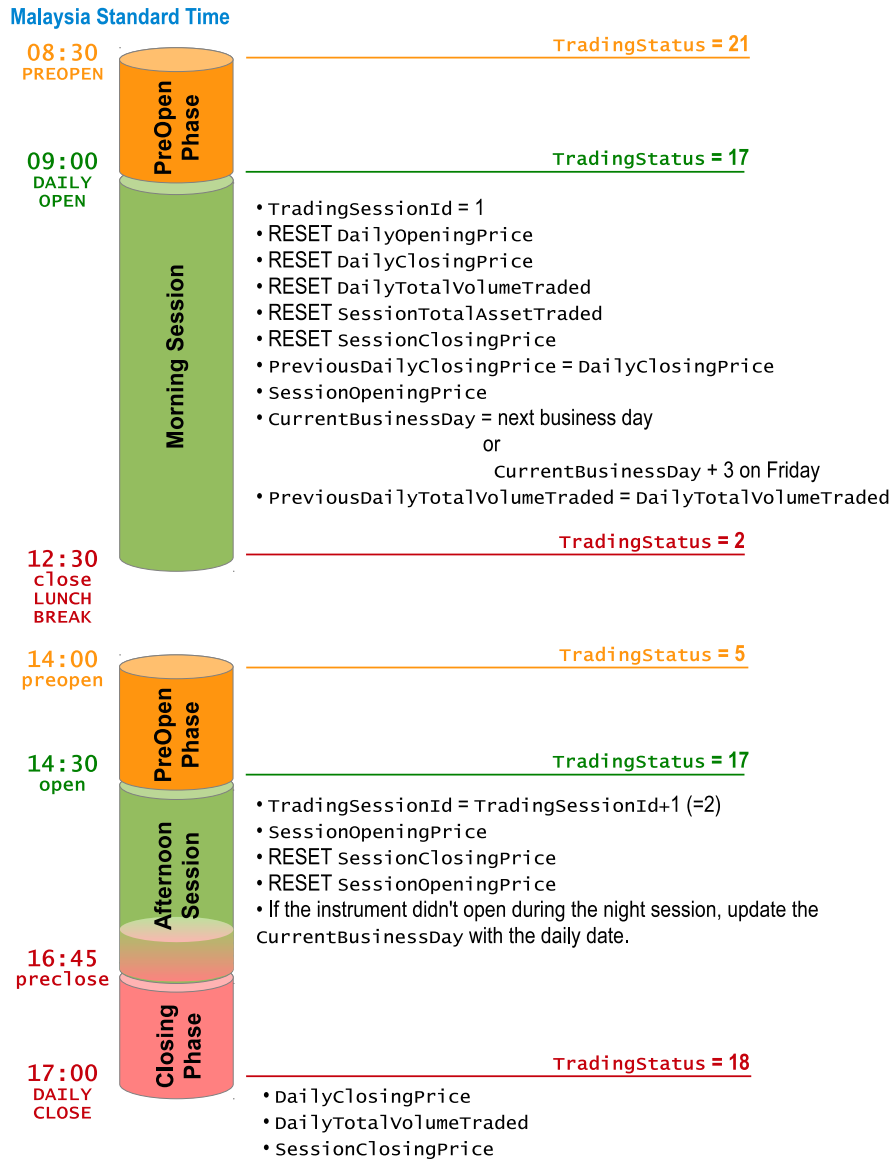
The closing price is the last trade price upon close, as provided by the exchange. The settlement price is handled when provided by the market.

\* The MBL and MBO data may not be included by default in your Level1 data subscription, but sold separately. Depending on your contract, additional terms, conditions and fees may apply. For more details about the subscription options, please contact S&P Capital IQ Real-Time Solutions.

## 4. Multi-Session Kinematics

The following diagram describes the main trading phases on the BURSA MALAYSIA EQUITIES market data stream:

Figure 1 Example of tags update mechanism on the BURSA MALAYSIA EQUITIES 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](mailto:rts-support@spcapitaliq.com)
- Web: <https://support.quanthouse.com>.