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®
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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

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

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

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	*`[Exchange Specific Value]`*	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}
        SettlPriceType                  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	*[Exchange Specific Value]*	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

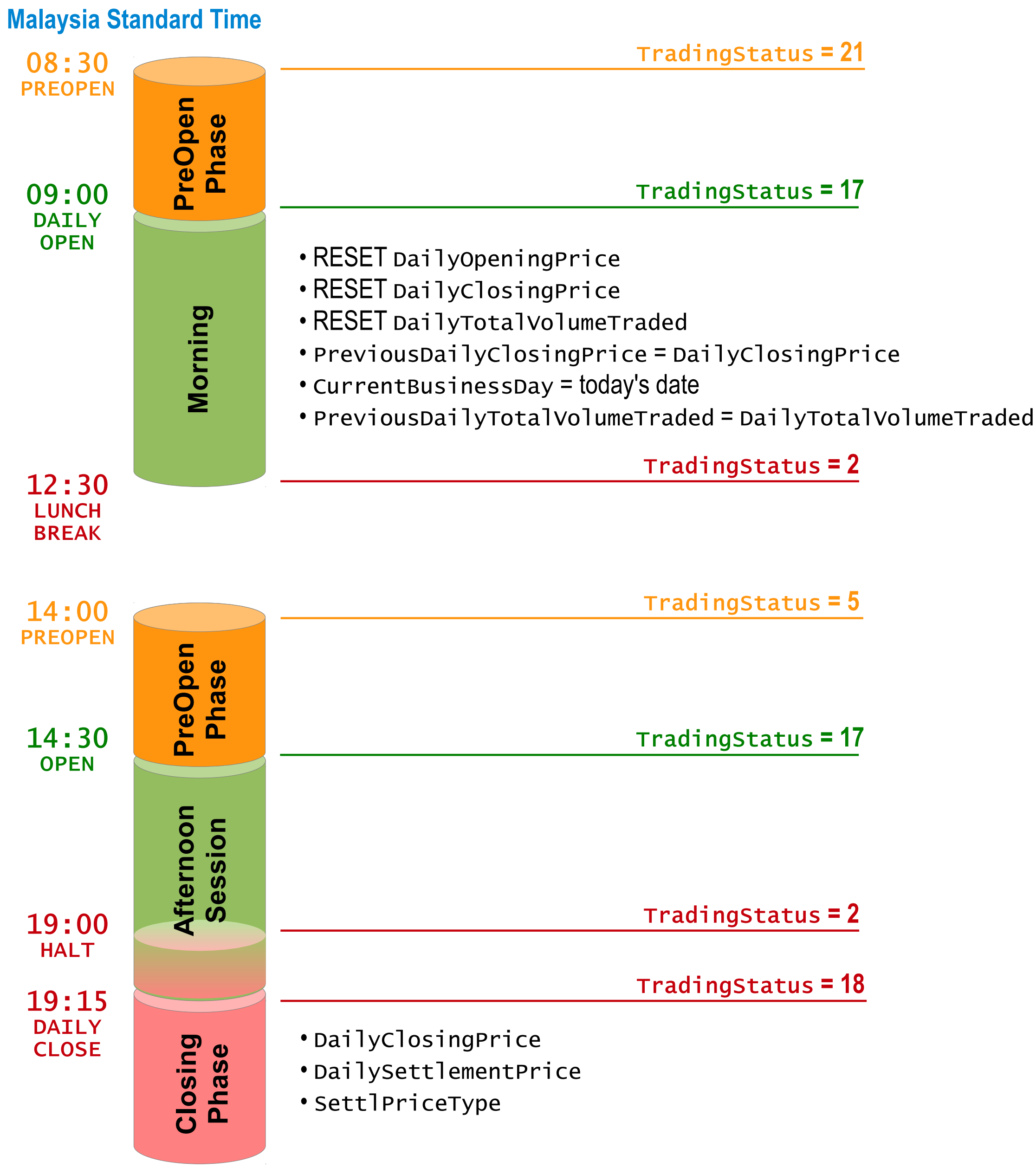
3. Official Closing Price

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.