

Titan DT/DC Newsletter



Titan DT/DC Update

Titan Service Release 8 Connectivity Test & Bachelier Model

Titan SR8 Goes Live on Monday 26 July

A big thank you to all participants for your timely attestation. Titan DTDC will go live with SR8 version on Monday, 26 July 2021. SGX will update all participants of successful deployment by Saturday, 24 July 6pm.

Titan DTDC Environment Document V5.9 is published on the SR8 section of Titan DTDC Portal <https://www.sgx.com/titan-dt-dc-portal>. This version contains all the updated functionalities within SR8.

Bachelier Options Model

The Bachelier options model will be available in TitanDC from 26 July 2021. SGX will only switch to the Bachelier model for options when its underlying futures prices approaches zero. Options contract with negative strikes are not allowed under any circumstances. Such a configuration of negative price for futures, when triggered, shall be implemented as an overnight change, to be effective the next trading day.

We thank you for your continued support of SGX and Titan.

Please do not hesitate to reach out to Derivatives_dev@sgx.com or your respective business managers should you have any questions or need any additional information around Titan.