S&P Capital IQ Real-Time Solutions

QuantFEED® Developer's Notice

OSE DERIVATIVES – Feed Update

Reference n°: 20140901 – 22388 – 22430

Effective as of: 22 September 2014*

Action required from users: Attention Required

S&P CAPITAL IQ
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* This is the proposed day for the update of the standard version of the feed handler. For dedicated feed handlers, this date may differ. 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 (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 20140901 – 22388 – 22430
September 05, 2014

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UPDATE OF THE OSE DERIVATIVES MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the OSE DERIVATIVES market data stream, 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. QuantFEED® Technical Implementation
- 3. Finding the Latest Information.

1. Update Summary

Table 1 Current update summary

Notice Reference	20140901 – 22388 – 22430
Exchanges	OSE DERIVATIVES
Concerned MICs	XOSE
Internal Source ID	247
Effective Date	**2014-09-22***
Impact	• Update of the Quotation Tags
Action required	**Attention Required**

2. QuantFEED® Technical Implementation

Effective Monday, **September 22*, 2014**, S&P Capital IQ Real-Time Solutions enhances the quotation data to accommodate the new information disseminated on the OSE DERIVATIVES market data stream, as described below:

- 2.1. Changes to the Quotation Data.

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2.1. Changes to the Quotation Data

S&P Capital IQ Real-Time Solutions **introduces** the quotation tags below to accommodate the information disseminated on the OSE DERIVATIVES market data stream:

Table 2 Quotation tags added on the OSE DERIVATIVES market data stream

Tag Name	Numeric ID	Type
`SettlementPriceDate`	9380	Timestamp
`OpenInterestDate`	9382	Timestamp
`SettlementPriceType`	9383	Char

2.1.1. SettlementPriceDate

The values of the quotation tag **SettlementPriceDate** conveyed on the OSE DERIVATIVES market data stream are disseminated via QuantFEED® data stream in *Other Values* to indicate the date of the settlement 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.

QuantFEED® implementation of the tag `SettlementPriceDate` is described in the table below:

Table 3 SettlementPriceDate – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`SettlementPriceDate`	QuantFEED® tag name.
Numeric ID	`9380`	QuantFEED® unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`Timestamp`	Timestamp data type.
Format / Possible Values	*`[Exchange Specific Value]`*	An ***exchange specific value***, indicating the date of the settlement price.

2.1.2. OpenInterestDate

The values of the quotation tag **OpenInterestDate** conveyed on the OSE DERIVATIVES market data stream are disseminated via QuantFEED® data stream in *Other Values* to indicate the date of the 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 tag `OpenInterestDate` is described below:

Table 4 OpenInterestDate – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`OpenInterestDate`	QuantFEED® tag name.
Numeric ID	`9382`	QuantFEED® unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`Timestamp`	Timestamp data type.
Format / Possible Values	*`[Exchange Specific Value]`*	An ***exchange specific value***, indicating the date of the derivative contracts that have not been settled in the immediately previous time period for a specific underlying security.

2.1.3. SettlementPriceType

The values of the quotation tag **SettlementPriceType** conveyed on the OSE DERIVATIVES market data stream are disseminated via QuantFEED® data stream in *Other Values* to indicate the type of settlement 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.

QuantFEED® implementation of the tag `SettlementPriceType` is described in the following table (currently disseminated values are in `green`):

Table 5 SettlementPriceType – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`SettlementPriceType`	QuantFEED® tag name.
Numeric ID	`9383`	QuantFEED® 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`	Timestamp data type.
Format	*`[Exchange Specific Value]`*	An ***exchange specific value***, indicating the type of settlement price.
Possible Values	a	**Official** – Explicit Official Daily Settlement Price, as distributed by the exchange.
	b	**Preliminary** – Settlement Price subject to change until the Official Daily Settlement Price is published.
	z	**Manual** – Settlement Price disseminated manually (in case of a correction).
	0	**Undefined**

Quotation Data Sample

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

```
InstrumentStatusL1
-- 140/1040734
        BID: 7  181     @2
        ASK: 12 181     @2
        LastPrice                       float64{9}
        LastTradeQty                    float64{1}
        DailyTotalVolumeTraded          float64{0}
        DailyTotalAssetTraded           float64{0}
        LastTradePrice                  float64{9}
        LastTradeTimestamp              Timestamp{2014-10-14 05:53:29:661}
        InternalDailyOpenTimestamp      Timestamp{2014-10-14 07:30:00:875}
        InternalDailyCloseTimestamp     Timestamp{2014-10-14 06:20:00:903}
        InternalDailyHighTimestamp      Timestamp{2014-10-14 05:53:29:663}
        InternalDailyLowTimestamp       Timestamp{2014-10-14 05:53:29:663}
        InternalPriceActivityTimestamp  Timestamp{2014-10-14 08:21:10:734}
        LowLimitPrice                   float64{1}
        HighLimitPrice                  float64{1690}
        TradingStatus                   17=ReadyToTrade
        TradingSessionId                int8{1}
        SessionTotalOffBookAssetTraded  float64{0}
        SessionTotalOffBookVolumeTraded float64{0}
        SessionTotalVolumeTraded        float64{0}
        PreviousSessionClosingPrice     float64{9}
        SessionTotalAssetTraded         float64{0}
        PreviousDailyTotalVolumeTraded  float64{1}
        PreviousDailyTotalAssetTraded   float64{9}
        PreviousDailyClosingPrice       float64{9}
        PreviousBusinessDay             Timestamp{2014-10-13}
        CurrentBusinessDay              Timestamp{2014-10-14}
        PreviousDailySettlementPrice    float64{10}
        PriceActivityMarketTimestamp    Timestamp{2014-10-14 05:53:29:661}
        SettlementPriceDate             Timestamp{2014-10-14}
        OpenInterestDate                Timestamp{2014-10-13}
        SettlementPriceType             char{a}
        MARKET_OSE_TradingStateName     string{N_ZARABA}
```

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: http://support.quanthouse.com.