

S&P Capital IQ Real-Time Solutions

QuantFEED® Developer's Notice

OSLO MIT – Quotation Tags Update

Reference n°: 19243 – 20368 – 20140604

Effective as of: **16 June 2014**

Action required from users: **Attention Required**



S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 19243 – 20368 – 20140604
June 04, 2014

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UPDATE OF THE QUOTATION TAGS ON THE OSLO MIT MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the OSLO MIT 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. Functional Description](#)
- [3. QuantFEED® Technical Implementation](#)
- [4. Finding the Latest Information.](#)

1. Update Summary

Table 1 Current update summary

Notice Reference	19243 – 20368 – 20140604
Exchanges	OSLO MIT
Concerned MICs	BURG, XOAM, XOAS, XOSL
Internal Source ID	65, 92
Effective Date	2014-06-16
Impact	• Update of the Quotation Tags
Action required	Attention Required

2. Functional Description

Effective Monday, **June 16, 2014**, S&P Capital IQ Real-Time Solutions enhances the content of the quotation data to accommodate the new information disseminated on the OSLO MIT market data stream, as described below:

- [2.1. Changes to the Quotation Data.](#)

2.1. Changes to the Quotation Data

S&P Capital IQ Real-Time Solutions **introduces** the following quotation tags to accommodate the information broadcast on the OSLO MIT market data stream:

Table 2 Quotation tags added on the OSLO MIT market data stream

Tag Name	Numeric ID	Type
InternalDailyClosingPriceType	9155	Char

Moreover, S&P Capital IQ Real-Time Solutions **updates** the values of the quotation tags below:

Table 3 Quotation tags disseminating updated values on the OSLO MIT market data stream

Tag Name	Numeric ID	Type
MARKET_LSE_MIT_TradingStatusDetails	14750	String

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

```
"TE (TradeEvent) : MARKET_TIME INSTRUMENT LAST_PRICE TRADE_QTY BID_PRICE BID_QTY ASK_PRICE
ASK_QTY *CONTENT_MASK* *FLAGS*"
"VU (ValuesUpdate) : SERVER_TIME INSTRUMENT VALUES..."
"SI (TradeEvent) *SIGNAL* : SERVER_TIME INSTRUMENT SIGNAL LAST_PRICE"

TE 2014-06-03 14:12:05:996.714 920650733 * * * * ! 0
TE 2014-06-03 14:12:08:045.835 920650733 * * * * 6.14 2627@1
TE 2014-06-03 14:19:56:463.774 920650733 * * * * ! 0
VU 2014-06-03 14:20:00:036.881 920650733 LastAuctionPrice=? LastAuctionVolume=?
MARKET_LSE_MIT_TradingStatusDetails=d MARKET_LSE_MIT_HaltReason=? TradingStatus=5
VU 2014-06-03 14:25:18:020.080 920650733 MARKET\_LSE\_MIT\_TradingStatusDetails=z
TradingStatus=18
VU 2014-06-03 14:25:18:040.791 920650733 DailyClosingPrice=6.5
InternalDailyClosingPriceType=c
```

3. QuantFEED® Technical Implementation

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

- [3.1. InternalDailyClosingPriceType](#)
- [3.2. MARKET_LSE_MIT_TradingStatusDetails](#).

3.1. InternalDailyClosingPriceType

The values of the quotation tag **InternalDailyClosingPriceType** conveyed on the OSLO MIT market data stream are disseminated via QuantFEED® 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.

QuantFEED® implementation of the values currently available for the tag `InternalDailyClosingPriceType` is described in the table below (currently disseminated values are in **green**):

Table 4 **InternalDailyClosingPriceType – technical implementation in QuantFEED®**

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

3.2. MARKET_LSE_MIT_TradingStatusDetails

Each time a modification of the instrument status occurs, the values of the quotation tag `MARKET_LSE_MIT_TradingStatusDetails` conveyed on the OSLO MIT market data stream are disseminated via QuantFEED® data stream in *Other Values* to indicate the current status of the instrument:

- 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 MARKET_LSE_MIT_TradingStatusDetails is described in the table below (existing values are in black, newly added values are in green):

Table 5 MARKET_LSE_MIT_TradingStatusDetails – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	MARKET_LSE_MIT_TradingStatusDetails	QuantFEED® tag name.
Numeric ID	14750	QuantFEED® unique ID broadcast on S&P Capital IQ Real-Time Solutions's 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 , detailing the current status of an instrument.
Possible Values	H	Halt
	I	Intra-day Auction
	T	Regular Trading/Start of Trade Reporting
	a	Opening Auction Call
	b	Post-Close
	c	Market Close
	d	Closing Auction Call
	e	Re-Opening Auction Call
	v	End of Trade Reporting
	w	No Active Session
	x	End of Post Close
	y	Pre-Trading (Start of Trading)
	z	Closing Price Publication

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>.