



S&P Capital IQ Real-Time Solutions

FeedOS™ Feed Description

SHANGHAI

Reference n°: 20150515 – 17860 – 26633 – 26634

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Reference 20150515 – 17860 – 26633 – 26634
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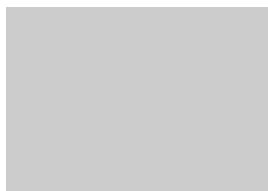
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FEEDOS™ SHANGHAI FEED DESCRIPTION

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 broadcast on the SHANGHAI 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 SHANGHAI 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 SHANGHAI market data stream:

- [1.1.1. Markets](#)
- [1.1.2. Branches.](#)

1.1.1. Markets

The SHANGHAI market data stream broadcasts informations about the following markets:

Table 1 List of markets available on the SHANGHAI market data stream

FeedOS Market ID	Market
XSHG	Shanghai Stock Exchange

The following example shows the complete list of markets available on the SHANGHAI market data stream and their IDs, returned by the command dumps:

```
MARKETS
market # 58      CC=CN/CHINA/SHANGHAI,DESCR=SHANGHAI STOCK EXCHANGE,WEB=www.sse.com.cn
MIC = XSHG
TimeZone = Asia/Shanghai
Country = CN
NbMaxInstruments = 2000000
```

1.1.2. Branches

The example below shows the list of branches available on the SHANGHAI market data stream, returned by the command dumps. Each branch displays the following details: FOSMarketID, SecurityType, CFICode and Quantity (of instruments):

```
BRANCHES
{ XSHG CB      DCXXXX } qty: 190
{ XSHG CORP    DBXGXR } qty: 3076
{ XSHG CORP    DBXXXX } qty: 3764
{ XSHG CORP    DCXXXX } qty: 30
{ XSHG CS      ESXXXX } qty: 1090
{ XSHG GO      DBXXXX } qty: 274
{ XSHG GO      DNXXXX } qty: 388
{ XSHG INDEX   TIXXXX } qty: 287
{ XSHG MF      EUXXXX } qty: 752
{ XSHG REPO    DMFXXX } qty: 30
{ XSHG TB      DBXTXX } qty: 698
```

1.2. Types of Instruments

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

- [1.2.1. Equities](#)
- [1.2.2. Bonds](#)
- [1.2.3. Indices](#)

1.2.1. Equities

The sample below illustrates the details of an equity:

```
instr # 58/760577 = 122395393
  PriceCurrency      string{CNY}
  Symbol             string{603718}
  Description         string{N 海利 }
  SecurityType        string{CS}
  FOSMarketId        XSHG
  CFICode             string{ESXXX}
  RoundLot           float64{100}
  SecuritySubType     string{ASH}
  InternalCreationDate Timestamp{2015-05-15 00:40:02:937}
  InternalModificationDate Timestamp{2015-05-15 00:55:00:748}
  InternalSourceId    uint16{11}
  InternalAggregationId uint16{11}
  InternalEntitlementId int32{1082}
  LocalCodeStr        string{603718}
  PriceIncrement_static float64{0.01}
  OperatingMIC         string{XSHG}
```

1.2.2. Bonds

The sample below illustrates the details of a bond:

```
instr # 58/760558 = 122395374
  PriceCurrency      string{CNY}
  Symbol             string{122369}
  Description         string{13 包钢 04}
  SecurityType        string{CORP}
  FOSMarketId        XSHG
  CouponRate          float64{4.75}
  IssueDate           Timestamp{2015-04-21}
  CFICode             string{DBXGXR}
  RoundLot           float64{1}
  SecuritySubType     string{CPF}
  DatedDate           Timestamp{2015-05-11}
  InternalCreationDate Timestamp{2015-05-11 00:40:02:894}
  InternalModificationDate Timestamp{2015-05-12 00:55:00:374}
  InternalSourceId    uint16{11}
  InternalAggregationId uint16{11}
  InternalEntitlementId int32{1082}
  LocalCodeStr        string{122369}
  PriceIncrement_static float64{0.01}
  MaturityYear        uint16{2018}
  MaturityMonth        uint8{4}
  MaturityDay         uint8{21}
  OperatingMIC         string{XSHG}
  FaceValue           float64{100}
  RateType            char{X}
  PaymentPeriod       uint16{360}
```

1.2.3. Indices

The sample below illustrates the details of an index:

```
instr # 58/750284 = 122385100
  Symbol          string{000997}
  Description      string{ 大消费 }
  SecurityType     string{INDEX}
  FOSMarketId      XSHG
  CFICode          string{TIXXXX}
  InternalCreationDate Timestamp{2015-02-26 03:14:14:316}
  InternalModificationDate Timestamp{2015-02-26 06:08:48:898}
  InternalSourceId uint16{11}
  InternalAggregationId uint16{11}
  InternalEntitlementId int32{1083}
  LocalCodeStr     string{000997}
  OperatingMIC      string{XSHG}
```

1.3. Specific Referential Tags

The following sections describe additional, specific referential tags available on the SHANGHAI market data stream:

- [1.3.1. OperatingMIC.](#)

1.3.1. OperatingMIC

The values of the referential tag **OperatingMIC** conveyed on the SHANGHAI 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 <i>exchange specific value</i> , specifying the parent MIC.
Possible Values	XSHG	Shanghai Stock Exchange

2. Quotation Data

The following sections describe the characteristics of the quotation data on the SHANGHAI 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 examples below shows the possible values of an instrument on the SHANGHAI market data stream:

```
InstrumentStatusL1
-- 58/760558
    BID: 100      200      @1
    ASK: 100.1    6        @1
    LastPrice      float64{100.05}
    LastTradeQty   float64{200}
    DailyHighPrice float64{100.1}
    DailyLowPrice  float64{99.8}
    DailyTotalVolumeTraded float64{1348}
    DailyTotalAssetTraded float64{134785.4}
    LastTradePrice float64{100.05}
    LastTradeTimestamp Timestamp{2015-05-15 06:13:23:068}
    InternalDailyOpenTimestamp Timestamp{2015-05-15 01:25:08:506}
    InternalDailyCloseTimestamp Timestamp{2015-05-15 07:00:04:675}
    InternalPriceActivityTimestamp Timestamp{2015-05-15 07:00:04:675}
    TradingStatus   18=NotAvailableForTrading
    TradingSessionId int8{2}
    SessionTotalOffBookAssetTraded float64{0}
    SessionTotalOffBookVolumeTraded float64{0}
    PriorSessionsTotalAssetTraded float64{20559.66}
    PriorSessionsTotalVolumeTraded float64{206}
    PriorSessionsTotalOffBookAssetTraded float64{0}
    PriorSessionsTotalOffBookVolumeTraded float64{0}
    SessionTotalVolumeTraded float64{1142}
    SessionOpeningPrice float64{99.81}
    PreviousSessionClosingPrice float64{99.81}
    SessionTotalAssetTraded float64{114225.74}
    SessionClosingPrice float64{100.05}
    DailyOpeningPrice float64{99.8}
    DailyClosingPrice float64{100.05}
    PreviousDailyTotalVolumeTraded float64{1095}
    PreviousDailyTotalAssetTraded float64{109491.68}
    PreviousDailyClosingPrice float64{100.1}
    PreviousBusinessDay Timestamp{2015-05-14}
    CurrentBusinessDay Timestamp{2015-05-15}
    LastAuctionImbalanceSide char{N}
    InternalDailyClosingPriceType char{a}
    PreviousInternalDailyClosingPriceType char{a}
    InternalLastAuctionTimestamp Timestamp{2015-05-11 01:25:04:843}
    PriceActivityMarketTimestamp Timestamp{2015-05-15 07:00:00}
```

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 SHANGHAI 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 **TradingStatus** is described in the following table:

Table 3 TradingStatus – technical implementation in FeedOS

Component	Value	Description
Tag Name	TradingStatus	FeedOS tag name.
Numeric ID	9100	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	Enum	Enum data type.
Format	<i>[Exchange specific value]</i>	An exchange specific value , detailing the characteristics of the trading status.
Possible Values	2	Trading Halt
	5	Price Indication
	17	Ready to Trade
	18	Not Available for Trading
	21	Pre-Open

2.3. Specific Quotation Tags

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

- [2.3.1. Other Values.](#)

2.3.1. Other Values

The following subsections describe the other values available on the SHANGHAI market data stream:

- [2.3.1.1. LastAuctionImbalanceSide](#)
- [2.3.1.2. InternalDailyClosingPriceType.](#)

2.3.1.1. LastAuctionImbalanceSide

The values of the quotation tag **LastAuctionImbalanceSide** conveyed on the SHANGHAI market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the imbalance side of a closing auction:

- 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 LastAuctionImbalanceSide is described below:

Table 4 LastAuctionImbalanceSide – technical implementation in FeedOS

Component	Value	Description
Tag Name	LastAuctionImbalanceSide	FeedOS tag name.
Numeric ID	9151	FeedOS 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>[Exchange Specific Value]</i>	An exchange specific value , detailing the imbalance side of a closing auction.
Possible Values	B	Buy
	N	No Imbalance
	S	Sell

2.3.1.2. InternalDailyClosingPriceType

The values of the quotation tag **InternalDailyClosingPriceType** conveyed on the SHANGHAI 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 5 InternalDailyClosingPriceType – technical implementation in FeedOS

Component	Value	Description
Tag Name	InternalDailyClosingPriceType	FeedOS tag name.
Numeric ID	9155	FeedOS 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.

Table 5 InternalDailyClosingPriceType – technical implementation in FeedOS (Continued)

Component	Value	Description
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).

2.4. MBL and MBO Data *

The MBL book has a 10-level depth. The MBO book is full depth.

3. Closing Price

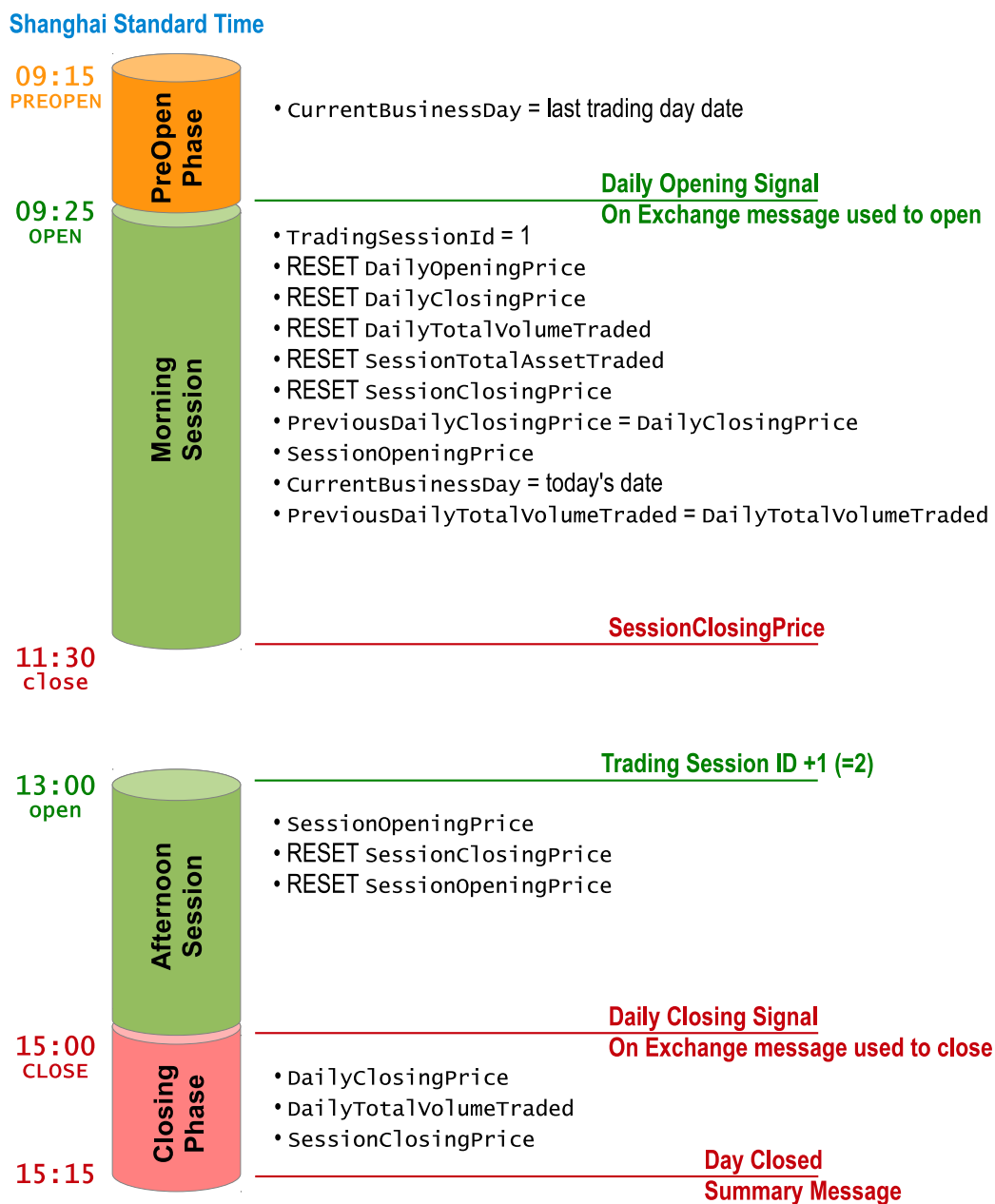
The closing price is provided by the market. If the closing price is not sent by the market, the last trade is used instead. When a stock splits, the closing price is adjusted after the closing. There is no settlement price.

4. Multi-Session Kinematics

The following diagram describes the main trading phases and the update mechanism of the tags on the SHANGHAI market data stream:

* The MBL and MBO and BBO 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.

Figure 1 Example of tags update mechanism on the SHANGHAI 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: <https://support.quanthouse.com>.