FeedOS™ Developer's Notice

KOREAN EQUITIES – Feed Update

Reference n°: 20141030 – 22904 – 23580 (UPDATE 01 TO 20141022 – 22904 – 21948)

Effective as of: 17 November 2014[*]

Action required from users: MANDATORY ACTION

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[*]   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
FeedOS™ Developer's Notice: KOREAN EQUITIES – Feed Update
Reference 20141030 – 22904 – 23580
October 30, 2014

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UPDATE OF THE KOREAN EQUITIES MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the KOREAN EQUITIES market data stream, S&P Capital IQ Real-Time Solutions has decided to enhance the content of FeedOS.

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. FeedOS Technical Implementation
- 3. Finding the Latest Information.

1. Update Summary

Table 1   Current update summary

Notice Reference	20141030 – 22904 – 23580[i] (UPDATE 01 TO 20141022 – 22904 – 21948
Exchanges	KOREAN EQUITIES
Concerned MICs	XKRK, XKOS
Internal Source ID	249
Effective Date	**2014-11-17**[*]
Impact	• Update of the Referential Tags • Trading Status Kinematics Update on Level1 Market Data
Action required	**MANDATORY ACTION** – see sections 2.1.2. CFICode and 2.2. Changes to the Level1 Market Data Kinematics – Trading Status.

i. *The red bars in the left margin highlight content that has been added or changed since the previous release of this document.*

2. FeedOS Technical Implementation

Effective Monday, **November 17**[*] **2014,** S&P Capital IQ Real-Time Solutions enhances the referential data, and changes the Level1 Market Data Kinematics to accommodate the new information disseminated on the KOREAN EQUITIES market data stream, as described below:

- 2.1. Changes to the Referential Data
- Changes to the Level1 Market Data Kinematics – Trading Status.

2.1. Changes to the Referential Data

S&P Capital IQ Real-Time Solutions **updates** the values of the referential tags below to accommodate the information disseminated on the KOREAN EQUITIES market data stream:

Table 2   Referential tags disseminating updated values on the KOREAN EQUITIES market data stream

Tag Name	Numeric ID	Type
PriceCurrency	15	String
CFICode	461	sTRING

2.1.1. PriceCurrency

The values of the referential tag **PriceCurrency** conveyed on the KOREAN EQUITIES market data stream are disseminated via FeedOS data stream in *Referential* to specify the currency of the price.

FeedOS implementation of the values currently available for the tag PriceCurrency is described in the table below:

Table 3   PriceCurrency – technical implementation in FeedOS

Component	Value	Description
Tag Name	PriceCurrency	FeedOS tag name.
Numeric ID	15	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	*[Exchange Specific Value]*	An ***exchange specific value***, specifying the currency of the price.
Possible Values	KRW	South Korean Won

2.1.2. CFICode

The values of the referential tag **CFI Code** conveyed on the KOREAN EQUITIES market data stream are disseminated via FeedOS data stream in *Referential* to specify the standardized identification code of an instrument.

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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.

FeedOS implementation of the tag `CFICode` is described in the table below (existing values are in `black`, newly added values are in green):

Table 4   CFICode – technical implementation in FeedOS

Component	Value	Description
Tag Name	`CFICode`	FeedOS tag name.
Numeric ID	461	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	*[Exchange Specific Value]*	An ***exchange specific value***, detailing the standardized identification code of an instrument.
Possible Values	DBFXXX	Debts - Bonds - Fixed rate
	DBVXXX	Debts - Bonds - Variable
	DBXTXX	Debts - Bonds - Variable
	DBXXXX	Debts - Bonds - Government/Treasury guarantee
	DTXXXX	Debts - Medium-term notes
	DYXXXX	Debts - Money market instruments
	EMXXXX	Equities - Others
	ESXXXX	Equities - Shares
	EUXXRX	Equities - Units - Real-estate
	EUXXXE	Equities - Units - Exchange-traded funds
	EUXXXX	Equities - Units
	EXXXXX	Equities
	RWXXXX	Rights - Warrants

Referential Data Sample

Below is an example showing the current implementation of the updated (in blue) referential tags:

```
instr # 155/17050 = 325075610
    PriceCurrency               string{KRW}
    Symbol                      string{Q500001}
    Description                 string{Shinhan US Leverage ETN}
    SecurityType                string{GO}
    StdMaturity                 string{201410}
    FOSMarketId                 XKRX
    CFICode                     string{DTXXXX}
    CountryOfIssue              string{KOR}
    RoundLot                    float64{1}
    InternalCreationDate        Timestamp{2014-10-30 03:42:49:141}
    InternalModificationDate    Timestamp{2014-10-30 03:45:31:175}
    InternalEntitlementId       int32{1049}
    LocalCodeStr                string{KRG501300013}
    ISIN                        string{KRG501300013}
    MaturityYear                uint16{2014}
    MaturityMonth               uint8{10}
    MaturityDay                 uint8{31}
    PriceIncrement_dynamic_TableId    uint32{101}
    OperatingMIC                string{XKRX}
```

2.2. Changes to the Level1 Market Data Kinematics – Trading Status

In the Level1 Market Data Kinematics before 2014-11-17, when the G3 board begins at 06:00 UTC (15:00 Local Time), the Trading Status of the Single Price of the G3 board is 5=Price Indication, as shown below:

```
"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"

VU    05:59:56:331    325060233       LastAuctionVolume=45268
TE    05:59:56:868    325060233    *    *    *    *    1264000    6550
TE    05:59:57:404    325060233    *    *    *    *    1264000    6552
TE    05:59:57:558    325060233    *    *    *    *    1264000    7052
TE    05:59:57:842    325060233    *    *    *    *    1264000    7053
TE    05:59:58:076    325060233    *    *    *    *    1264000    7054
TE    05:59:58:564    325060233    *    *    *    *    1264000    7074
TE    05:59:59:878    325060233    *    *    1262000    3    *    *
TE    06:00:00:592    325060233    *    *    *    *    *    *    c
VU    06:00:00:592    325060233    TradingStatus=18
VU    06:00:00:670    325060233    TradingStatus=5
TE    06:00:02:397    325060233    1264000    45268    *    *    *    *
VU    06:00:02:398    325060233    SessionClosingPrice=1264000
InternalDailyClosingPriceType=a
VU    06:00:02:410    325060233    LastAuctionPrice=?    LastAuctionVolume=?
TE    06:10:00:331    325060233    1264000    701    *    *    *    *    ohl
VU    06:10:00:331    325060233    TradingSessionId=3    TradingStatus=17
TE    06:10:05:957    325060233    1264000    3    *    *    *    *
```

In the Level1 Market Data Kinematics after 2014-11-17, when the G3 board begins at 06:00 UTC (15:00 Local Time), the Trading Status of the Single Price of the G3 board is 21=PreOpen, as shown below:

```
"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"

VU    05:59:56:331    325060233       LastAuctionVolume=45268
TE    05:59:56:868    325060233    *    *    *    *    1264000    6550
TE    05:59:57:404    325060233    *    *    *    *    1264000    6552
TE    05:59:57:558    325060233    *    *    *    *    1264000    7052
TE    05:59:57:842    325060233    *    *    *    *    1264000    7053
TE    05:59:58:076    325060233    *    *    *    *    1264000    7054
TE    05:59:58:564    325060233    *    *    *    *    1264000    7074
TE    05:59:59:878    325060233    *    *    1262000    3    *    *
TE    06:00:00:592    325060233    *    *    *    *    *    *    c
VU    06:00:00:592    325060233    TradingStatus=18
VU    06:00:00:670    325060233    TradingStatus=21
TE    06:00:02:397    325060233    1264000    45268    *    *    *    *
VU    06:00:02:398    325060233    SessionClosingPrice=1264000
InternalDailyClosingPriceType=a
VU    06:00:02:410    325060233    LastAuctionPrice=?    LastAuctionVolume=?
TE    06:10:00:331    325060233    1264000    701    *    *    *    *    ohl
VU    06:10:00:331    325060233    TradingSessionId=3    TradingStatus=17
TE    06:10:05:957    325060233    1264000    3    *    *    *    *
```

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.