

S&P Capital IQ Real-Time Solutions

FeedOS™ Developer's Notice

MICEX FAST – Feed Update

Reference n°: 20150330 – 24620 – 25970

Effective as of: 20 April 2015*

Action required from users: MANDATORY ACTION



* For the actual day when the changes to your custom feed handler take effect, please contact your QuantFEED® project manager.

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FeedOS™ Developer's Notice: MICEX FAST – Feed Update
Reference 20150330 – 24620 – 25970
April 02, 2015

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UPDATE OF THE MICEX FAST MARKET DATA STREAM

To reflect the changes caused by the new version 4.0 of the FAST UDP Multicast Marketdata service for the MOSCOW EXCHANGE Equity and FX markets, 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	20150330 – 24620 – 25970
Exchanges	MICEX FAST
Concerned MICs	MISX
Internal Source ID	248
Effective Date	2015-04-20*
Impact	<ul style="list-style-type: none">• Update of the Quotation Tags• Changes to the Level 1 Market Data Kinematics
Action required	MANDATORY ACTION - see sections: <ul style="list-style-type: none">• 2.2. Update of the Level1 Market Data Kinematics – Opening Auctions.

2. FeedOS Technical Implementation

Effective Monday, **April 20^{*} 2015**, S&P Capital IQ Real-Time Solutions enhances the referential, quotation and quotation context data, and updates the Level1Market Data Kinematics to accommodate the information disseminated on the MICEX FAST market data stream, as described below:

- [2.1. Changes to the Quotation Data](#)
- [2.2. Update of the Level1 Market Data Kinematics – Opening Auctions.](#)

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 MICEX FAST market data stream:

Table 2 Quotation tags added on the MICEX FAST market data stream

Tag Name	Numeric ID	Type
MARKET_MICEX_SecurityTradingStatus	15070	UInt16

2.1.1. MARKET_MICEX_SecurityTradingStatus

The values of the quotation tag **MARKET_MICEX_SecurityTradingStatus** conveyed on the MICEX FAST market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the trading status of a MICEX 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.

FeedOS implementation of the tag **MARKET_MICEX_SecurityTradingStatus** is described in the table below:

Table 3 MARKET_MICEX_SecurityTradingStatus – technical implementation in FeedOS

Component	Value	Description
Tag Name	MARKET_MICEX_SecurityTradingStatus	FeedOS tag name.
Numeric ID	15070	FeedOS unique ID broadcast on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	UInt16	UInt16 data type.
Format	<i>[Exchange specific value]</i>	An exchange specific value , indicating the trading status of a MICEX Security.
Possible Values	2	Break in trading
	17	Normal trading
	18	Not available for trading / Trading closed
	102	Closing auction
	103	Closing period

* This is the proposed day for the update of the standard version of the feed handler. For dedicated feed handlers, the date and Source IDs may differ. For the actual day when the changes to your custom feed handler will take effect, please contact your FeedOS™ project manager.

Table 3 MARKET_MICEX_SecurityTradingStatus – technical implementation in FeedOS (Continued)

Component	Value	Description
Possible Values	106	Dark pool auction
	107	Discrete auction
	118	Opening period
	119	Opening auction period
	120	Trading at Closing auction price

Quotation Data Sample

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

```
InstrumentStatusL1
-- 486/1013625
  BID: 1198.7      56      @3
  ASK: 1198.8      51      @3
  LastPrice                float64{1198.9}
  LastTradeQty              float64{10}
  DailyHighPrice            float64{1199}
  DailyLowPrice             float64{1198.6}
  DailyTotalVolumeTraded    float64{1848}
  DailyTotalAssetTraded     float64{2184220.2}
  LastTradePrice            float64{1198.9}
  LastTradeTimestamp        Timestamp{2015-03-30 12:38:09}
  InternalDailyOpenTimestamp Timestamp{2015-03-30 06:48:20:984}
  InternalDailyCloseTimestamp Timestamp{2015-03-30 05:23:28:712}
  InternalDailyHighTimestamp Timestamp{2015-03-30 06:48:50:900}
  InternalDailyLowTimestamp  Timestamp{2015-03-30 06:48:47:899}
  InternalPriceActivityTimestamp Timestamp{2015-03-30 12:41:03:326}
  TradingStatus             17=ReadyToTrade
  SessionVWAPPrice          float64{1198.8}
  DailyOpeningPrice          float64{1198.8}
  PreviousDailyTotalVolumeTraded float64{0}
  PreviousDailyTotalAssetTraded float64{0}
  PreviousDailyClosingPrice  float64{1201}
  PreviousBusinessDay        Timestamp{2015-03-30}
  CurrentBusinessDay         Timestamp{2015-03-30}
  InternalDailyClosingPriceType char{a}
  DailyHighBidPrice          float64{1198.8}
  DailyLowAskPrice           float64{1198.8}
  PriceActivityMarketTimestamp Timestamp{2015-03-30 12:41:03:325}
  MARKET_MICEX_SecurityTradingStatus  uint16{17}
```

2.2. Update of the Level1 Market Data Kinematics – Opening Auctions

In the Level1 Market Data Kinematics **before 2015-04-20**, the Trading Phase is preceded by a Pre-Trading Phase, as shown in the example 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    06:45:00:086    1020227610    TradingStatus=21 [Pre-Trade]
VU    06:59:59:177    1020227610    TradingStatus=18
VU    06:59:59:710    1020227610    DailyHighBidPrice=5.31 DailyLowAskPrice=5.68
SI    07:00:00:444    1020227610    OPEN *
TE    07:00:00:444    1020227610    * * * * * 0
VU    07:00:00:444    1020227610    TradingStatus=17
TE    07:00:00:730    1020227610    * * 5.25 1@1 6.07 1@1
TE    07:00:00:732    1020227610    * * 5.31 10@1 5.68 1@1
TE    07:02:00:210    1020227610    * * * * 5.67 1@1

```

In the Level1 Market Data Kinematics **after 2015-04-20**, Opening Auctions will be held for some securities on the T+ main trading mode instead of the Opening (Pre-Trade) period (Opening Auctions will also be indicated by the tag MARKET_MICEX_SecurityTradingStatus). Opening Auction technology is similar to the Closing Auction technology. The auction consists of three phases:

- Order entry
- Random Auction End – the duration is selected randomly for every security within 0-30 seconds.
- Opening Auction Price calculation and Trade Conclusion (after the random auction end):

```

"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    06:45:00:141    1020227610    MARKET_MICEX_SecurityTradingStatus=119 TradingStatus=21
[Pre-Open]
VU    06:45:10:648    1020227610    DailyHighBidPrice=5.48
TE    06:45:10:649    1020227610    * * 5.48 19@1 * *
VU    06:45:10:742    1020227610    LastAuctionPrice=5.48 LastAuctionImbalanceVolume=178700
LastAuctionImbalanceSide=S
TE    06:49:25:886    1020227610    * * 5.48 28@2 * *
VU    06:49:25:887    1020227610    LastAuctionImbalanceVolume=177800
TE    06:49:28:988    1020227610    * * * * 5.48 1853@4
VU    06:49:28:988    1020227610    LastAuctionImbalanceVolume=178700
TE    06:53:21:115    1020227610    * * 5.48 63@3 * *
VU    06:53:21:145    1020227610    LastAuctionImbalanceVolume=175200
TE    06:53:24:216    1020227610    * * * * 5.48 1888@5
VU    06:53:24:219    1020227610    LastAuctionImbalanceVolume=178700%
VU    06:55:01:071    1020227610    MARKET_MICEX_SecurityTradingStatus=18 TradingStatus=18
SI    06:55:01:071    1020227610    OPEN 5.48
TE    06:55:01:071    1020227610    5.48 * * * * * OHL
VU    06:55:01:071    1020227610    DailyTotalVolumeTraded=63 SessionVWAPPrice=5.48
TE    06:55:01:073    1020227610    * * ! 0 5.48 1825@5
TE    06:55:01:000    1020227610    5.48 19 * * * * TradeID=245678179

```

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: <https://support.quanthouse.com>.