



**S&P Capital IQ Real-Time Solutions**

## **FeedOS™ Feed Description**

**JAPANNEXT**

Reference n°: 20150803 – 23419 – 28138 – 28139

S&P Capital IQ Real-Time Solutions  
FeedOS™ Feed Description: JAPANNEXT  
Reference 20150803 – 23419 – 28138 – 28139  
August 03, 2015

**France**

52 Rue de la Victoire  
75009 Paris  
France  
Tel: +33 (0) 1 73 02 32 11

**United States**

55 Water Street, 44th floor  
New York, NY 10041  
United States of America  
Tel: +1-(212)-438-4346

130 East Randolph  
One Prudential Plaza, Suite 2900  
Chicago, IL 60601  
United States of America  
Tel: +1-(312)-233-7129

**United Kingdom**

20 Canada Square  
Canary Wharf  
London E14 5LH  
United Kingdom  
Tel: +44 (0) 203 107 1676

**Singapore**

12 Marina Boulevard  
#23-01 Marina Bay  
Financial Centre Tower 3  
Singapore 018982  
Tel: +65 6530 6546

[www.spcapitaliq.com](http://www.spcapitaliq.com)

Copyright © 2015 by Standard & Poor's Financial Services LLC, a part of McGraw Hill Financial.

All rights reserved. S&P CAPITAL IQ is a trademark of Standard & Poor's Financial Services LLC. STANDARD & POOR'S, S&P, GLOBAL CREDIT PORTAL and RATINGSDIRECT are registered trademarks of Standard & Poor's Financial Services LLC.

No content (including ratings, credit-related analyses and data, valuations, model, software or other application or output therefrom) or any part thereof (Content) may be modified, reverse engineered, reproduced or distributed in any form by any means, or stored in a database or retrieval system, without the prior written permission of Standard & Poor's Financial Services LLC or its affiliates (collectively, S&P). The Content shall not be used for any unlawful or unauthorized purposes. S&P and any third-party providers, as well as their directors, officers, shareholders, employees or agents (collectively S&P Parties) do not guarantee the accuracy, completeness, timeliness or availability of the Content. S&P Parties are not responsible for any errors or omissions (negligent or otherwise), regardless of the cause, for the results obtained from the use of the Content, or for the security or maintenance of any data input by the user. The Content is provided on an "as is" basis. S&P PARTIES DISCLAIM ANY AND ALL EXPRESS OR IMPLIED WARRANTIES, INCLUDING, BUT NOT LIMITED TO, ANY WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE, FREEDOM FROM BUGS, SOFTWARE ERRORS OR DEFECTS, THAT THE CONTENT'S FUNCTIONING WILL BE UNINTERRUPTED OR THAT THE CONTENT WILL OPERATE WITH ANY SOFTWARE OR HARDWARE CONFIGURATION. In no event shall S&P Parties be liable to any party for any direct, indirect, incidental, exemplary, compensatory, punitive, special or consequential damages, costs, expenses, legal fees, or losses (including, without limitation, lost income or lost profits and opportunity costs or losses caused by negligence) in connection with any use of the Content even if advised of the possibility of such damages.

Credit-related and other analyses, including ratings, and statements in the Content are statements of opinion as of the date they are expressed and not statements of fact or recommendations to purchase, hold, or sell any securities or to make any investment decisions. S&P assumes no obligation to update the Content following publication in any form or format. The Content should not be relied on and is not a substitute for the skill, judgment and experience of the user, its management, employees, advisors and/or clients when making investment and other business decisions. S&P's opinions and analyses do not address the suitability of any security. S&P does not act as a fiduciary or an investment advisor except where registered as such. While S&P has obtained information from sources it believes to be reliable, S&P does not perform an audit and undertakes no duty of due diligence or independent verification of any information it receives.

S&P keeps certain activities of its business units separate from each other in order to preserve the independence and objectivity of their respective activities. As a result, certain business units of S&P may have information that is not available to other S&P business units. S&P has established policies and procedures to maintain the confidentiality of certain non-public information received in connection with each analytical process.

## TABLE OF CONTENTS

<b>FeedOS™ JAPANNEXT Feed Description</b>	1
1. Referential Data	1
1.1. Available Markets and Branches	1
1.1.1. Markets	2
1.1.2. Branches	2
1.2. Types of Instruments	2
1.2.1. Equities on SBIJ	3
1.2.2. Equities on XSBI	3
2. Quotation Data	3
2.1. Quotation Values	4
2.2. TradingStatus	4
2.3. Specific Quotation Tags	5
2.3.1. Other Values	5
2.3.1.1. RegSHOAction	5
2.3.1.2. InternalDailyClosingPriceType	6
2.4. MBL and MBO Data	7
3. Closing Price	7
4. Multi-Session Kinematics	7
5. Finding the Latest Information	8



# FEEDOS™ JAPANNEXT 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 JAPANNEXT 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 JAPANNEXT market data stream, in terms of:

- [1.1. Available Markets and Branches](#)
- [1.2. Types of Instruments.](#)

### 1.1. Available Markets and Branches

This section details the list of markets and branches available on the JAPANNEXT market data stream:

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

### 1.1.1. Markets

The JAPANNEXT market data stream disseminates informations about the following markets:

**Table 1** List of markets available on the JAPANNEXT market data stream

FeedOS Market ID	Market
SBIJ	SBI Japannext J-Market
XSBI	SBI Japannext X-Market

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

```
MARKETS
market # 480    CC=JP/JAPAN/TOKYO,DESCR=SBI  JAPANNEXT-J-MARKET, WEB=www.japannext.co.jp
MIC = SBIJ
TimeZone = asia/tokyo
Country = JP
NbMaxInstruments = 2000000
market # 481    CC=JP/JAPAN/TOKYO,DESCR=SBI  JAPANNEXT-X-MARKET, WEB=www.japannext.co.jp
MIC = XSBI
TimeZone = asia/tokyo
Country = JP
NbMaxInstruments = 2000000
```

### 1.1.2. Branches

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

```
BRANCHES
{ SBIJ CS  EXXXXX } qty: 3781
{ XSBI CS  EXXXXX } qty: 3781
```

Although the instruments traded on SBIJ and XSBI are identical, the two markets have different trading sessions. Hence, J-Market includes Daytime and Nighttime Sessions, while X-Market is available during Daytime market hours only. Subsequently, the MBO, MBL and BBO data disseminated via JAPANNEXT market data stream for each market are different, as detailed in sections [2.4. MBL and MBO Data](#) and [4. Multi-Session Kinematics](#).

## 1.2. Types of Instruments

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

- [1.2.1. Equities on SBIJ](#)
- [1.2.2. Equities on XSBI](#)

### 1.2.1. Equities on SBIJ

The sample below illustrates the details of an equity on SBIJ:

```
instr # 480/1001000 = 1007633960
  PriceCurrency      string{JPY}
  Symbol             string{1301}
  Description         string{KYOKUYO CO., LTD.}
  SecurityType       string{CS}
  FOSMarketId        SBIJ
  CFICode            string{EXXXXX}
  RoundLot           float64{1000}
  SecurityGroup      string{J-Market}
  InternalCreationDate Timestamp{2013-07-16 01:10:14:288}
  InternalModificationDate Timestamp{2014-12-14 22:01:00:438}
  InternalSourceId    uint16{227}
  LocalCodeStr       string{1301}
  ForeignFOSMarketId XTKS
  ISIN               string{JP3257200000}
  PriceIncrement_dynamic_TableId uint32{14876772}
  MBLLayersDesc      string{0}
  OperatingMIC        string{SBIJ}
```

### 1.2.2. Equities on XSBI

The sample below illustrates the details of an equity on XSBI:

```
instr # 481/1004305 = 1009734417
  PriceCurrency      string{JPY}
  Symbol             string{9501}
  Description         string{TOKYO ELECTRIC POWER CO., INC.}
  SecurityType       string{CS}
  FOSMarketId        XSBI
  CFICode            string{EXXXXX}
  RoundLot           float64{100}
  SecurityGroup      string{X-Market}
  InternalCreationDate Timestamp{2013-07-16 01:12:05:024}
  InternalModificationDate Timestamp{2014-12-14 22:01:11:506}
  InternalSourceId    uint16{227}
  LocalCodeStr       string{9501}
  ForeignFOSMarketId XTKS
  ISIN               string{JP3585800000}
  PriceIncrement_dynamic_TableId uint32{14876773}
  MBLLayersDesc      string{0}
  OperatingMIC        string{SBIJ}
  SegmentMIC         string{XSBI}
```

## 2. Quotation Data

The following sections describe the characteristics of the quotation data on the JAPANNEXT 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 JAPANNEXT market data stream:

```
InstrumentStatusL1
-- 480/1001000
    BID: 280      0      *NO ORDER*
    ASK: 281      0      *NO ORDER*
    LastPrice      float64{280.9}
    LastTradeQty   float64{1000}
    DailyHighPrice float64{280.9}
    DailyLowPrice  float64{280.9}
    DailyTotalVolumeTraded float64{1000}
    DailyTotalAssetTraded float64{280900}
    LastTradePrice float64{280.9}
    LastTradeTimestamp Timestamp{2015-08-03 00:03:05:623}
    InternalDailyOpenTimestamp Timestamp{2015-07-31 10:00:00:004}
    InternalDailyCloseTimestamp Timestamp{2015-08-03 07:00:00:005}
    InternalDailyHighTimestamp Timestamp{2015-08-03 00:03:05:624}
    InternalDailyLowTimestamp Timestamp{2015-08-03 00:03:05:624}
    InternalPriceActivityTimestamp Timestamp{2015-08-03 07:00:00:005}
    LowLimitPrice  float64{200}
    HighLimitPrice float64{360}
    TradingStatus  18=NotAvailableForTrading
    TradingSessionId int8{2}
    RegSHOAction   1=NoPriceTest
    SessionTotalVolumeTraded float64{1000}
    SessionTotalAssetTraded float64{280900}
    DailyOpeningPrice float64{280}
    DailyClosingPrice float64{280.9}
    PreviousDailyTotalVolumeTraded float64{1000}
    PreviousDailyTotalAssetTraded float64{279000}
    PreviousDailyClosingPrice float64{279}
    PreviousBusinessDay Timestamp{2015-07-31}
    CurrentBusinessDay Timestamp{2015-08-03 19:00:00:005}
    InternalCrossIndicator bool{False}
    PriceActivityMarketTimestamp Timestamp{2015-08-03 07:00:00:001}
    InternalDailyBusinessDayTimestamp Timestamp{2015-07-31 10:00:00:004}
```

For more details about the fields and tags available in quotation data type, and their possible values, see *QuantFEED® 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 JAPANNEXT 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 2      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 <b>exchange specific value</b> , detailing the characteristics of the trading status.
Possible Values	2	Trading Halt
	17	Ready to Trade
	18	Not Available for Trading

## 2.3. Specific Quotation Tags

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

- [2.3.1. Other Values.](#)

### 2.3.1. Other Values

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

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

#### 2.3.1.1. RegSHOAction

Each time a modification of the trading status occurs, the values of the quotation tag **RegSHOAction** conveyed on the JAPANNEXT 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 RegSHOAction is described in the following table:

**Table 3 RegSHOAction – technical implementation in FeedOS**

Component	Value	Description
Tag Name	RegSHOAction	FeedOS tag name.
Numeric ID	9113	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 <b>exchange specific value</b> , detailing the characteristics of the trading status.
Possible Values	FOSRegSHOAction_NoPriceTest	No price restriction in effect (Exchange's Price Restriction State = 0)
	FOSRegSHOAction_PriceTestInEffect	Price restriction in effect (Exchange's Price Restriction State = 1)

### 2.3.1.2. InternalDailyClosingPriceType

The values of the quotation tag **InternalDailyClosingPriceType** conveyed on the JAPANNEXT 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 4 InternalDailyClosingPriceType – technical implementation in FeedOS**

Component	Value	Description
Tag Name	InternalDailyClosingPriceType	FeedOS tag name.
Numeric ID	9155	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	Char	Char data type.
Format	<i>[Internal Specific Value]</i>	An <b>internal specific value</b> , detailing the type of daily closing price, as described below.

**Table 4 InternalDailyClosingPriceType – technical implementation in FeedOS (Continued)**

Component	Value	Description
<b>Possible Values</b>	0	<b>Undefined</b>
	a	<b>Official Close</b> – Explicit closing price value calculated and distributed by an exchange for the main trading session of a given trading day.
	b	<b>Official Indicative</b> – Exchange has provided an indicative price and marked it as indicative, however no trading activity is observed.
	c	<b>Official Carry Over</b> – Explicit Closing price value from a previous trading day carried forward by the exchange to the given trading day.
	d	<b>Last Price</b> – Final price disseminated by the exchange for the main trading session or dissemination period of a given trading day (for indices).
	e	<b>Last Eligible Price</b> – 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	<b>Manual</b> – 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

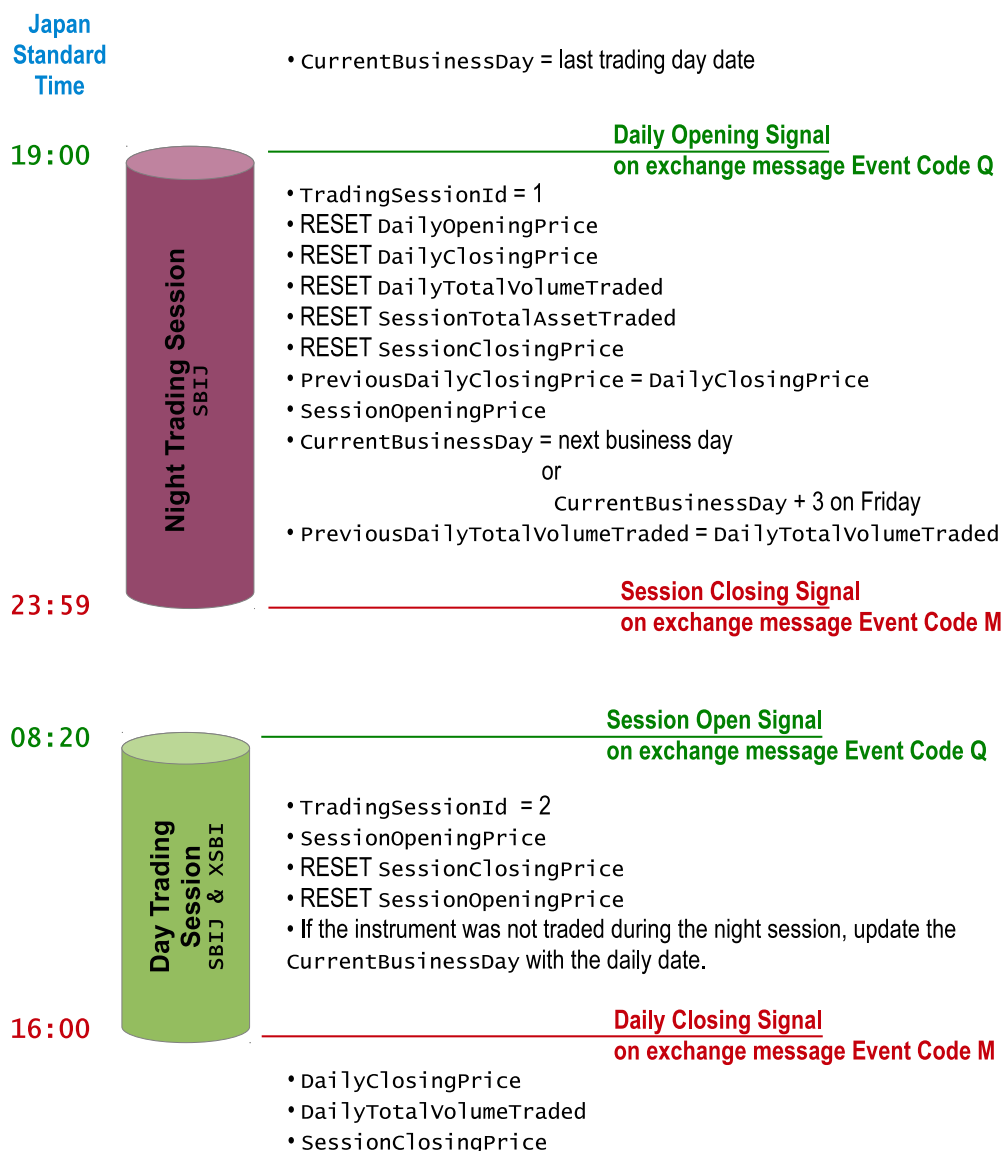
The closing price is the last trade price upon close. There is no settlement price.

## 4. Multi-Session Kinematics

The following diagram describe the main phases and the update mechanism of the tags on the JAPANNEXT market data stream:

---

\* The MBL and MBO 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 JAPANNEXT market data stream

**Note** The Level1, Level2 and MBO data disseminated on the XSBI market may sometimes show a negative spread (the Bid is higher than the Ask) between the trading phases.

For more details about the update mechanism of the fields and tags, and their possible values, see also *FeedOS Quotation Tags Guide*.

## 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](mailto:rts-support@spcapitaliq.com)
- Web: <https://support.quanhouse.com>.