QuantFEED® Developer's Notice

OSLO MIT – Post-Close Kinematics Update

Reference n°: 19207 – 20140402

Effective as of: 28 April 2014

Action required from users: MANDATORY ACTION

S&P CAPITAL IQ

McGRAW HILL FINANCIAL

S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 19207 – 20140402
April 02, 2014

Corporate Headquarters
S&P Capital IQ Real-Time Solutions (QuantHouse®)
52 Rue de la Victoire
75009 Paris
France
Tel: +33 (0) 1 73 02 32 11
Fax: +33 (0) 1 73 02 32 12

US Offices

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

UK Office

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

Singapore Office

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

www.quanthouse.com

UPDATE OF 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	19207 – 20140402
Exchanges	OSLO MIT
Concerned MICs	BURG, XOAM, XOAS, XOSL
Internal Source ID	65, 92
Effective Date	**2014-04-28**
Impact	• Update of the Trading Status Kinematics
Action required	**Mandatory Action**

2. Functional Description

Effective Monday, **April 28, 2014**, S&P Capital IQ Real-Time Solutions changes the Post-Close Kinematics on the OSLO MIT market data stream to reflect the feed handler update, as described below.

3. QuantFEED® Technical Implementation

The following sections describe the technical implementation of the updated kinematics:

3.1. Update of the Post-Close Kinematics

In the Post-Close kinematics before 2014-04-28, during the Post-Trading Hours (usually, between 16:25 and 17:30 Exchange Standard Time), an instrument had the Trading Status `18=Not Available for Trading`, 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"

TE  15:25:00:226.577  392921627  1.33    50000   *       *       *       *
TradeConditionsDictionaryKey=uint32{136314981},HiddenLiquidityFlag=bool{True}
TE  15:25:00:226.675  392921627  *       *       1.329   214000@2        *       *
TE  15:25:00:226.689  392921627  1.33    37280   *       *       1.33    565221@3
VU  15:25:00:226.714  392921627  MARKET_LSE_MIT_TradingStatusDetails=z   TradingStatus=18
SI  15:25:00:233.187  392921627  CLOSE   1.33
TE  15:25:00:233.187  392921627  1.33    *       *       *       *       *       C
VU  15:25:01:025.749  392921627  MARKET_LSE_MIT_TradingStatusDetails=b   TradingStatus=18
VU  16:30:00:056.877  392921627  MARKET_LSE_MIT_TradingStatusDetails=x   TradingStatus=18
TE  16:37:00:150.370  392921627  *       *       1.329   14000@1 *       *
TE  16:37:00:151.794  392921627  *       *       *       *       1.33    67323@2
VU  16:37:00:153.886  392921627  MARKET_LSE_MIT_TradingStatusDetails=c
```

In the Post-Close kinematics after 2014-04-28, during the same Post-Trading Hours, an instrument has the Trading Status `15=New Price Indication`, as shown in the next 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"

TE  15:25:00:226.577  392921627  1.33    50000   *       *       *       *
TradeConditionsDictionaryKey=uint32{136314981},HiddenLiquidityFlag=bool{True}
TE  15:25:00:226.675  392921627  *       *       1.329   214000@2        *       *
TE  15:25:00:226.689  392921627  1.33    37280   *       *       1.33    565221@3
VU  15:25:00:226.714  392921627  MARKET_LSE_MIT_TradingStatusDetails=z   TradingStatus=18
SI  15:25:00:233.187  392921627  CLOSE   1.33
TE  15:25:00:233.187  392921627  1.33    *       *       *       *       *       C
VU  15:25:01:025.749  392921627  MARKET_LSE_MIT_TradingStatusDetails=b   TradingStatus=15
VU  16:30:00:056.877  392921627  MARKET_LSE_MIT_TradingStatusDetails=x   TradingStatus=18
TE  16:37:00:150.370  392921627  *       *       1.329   14000@1 *       *
TE  16:37:00:151.794  392921627  *       *       *       *       1.33    67323@2
VU  16:37:00:153.886  392921627  MARKET_LSE_MIT_TradingStatusDetails=c
```

Moreover, in the Post-Trading Hours you can still cancel orders.

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.