S&P Capital IQ Real-Time Solutions

FeedOS™ Feed Description

CHIX JAPAN

Reference n°: 20150521 – 20415 – 26729

S&P CAPITAL IQ
McGRAW HILL FINANCIAL

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Reference 20150521 – 20415 – 26729
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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

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FEEDOS™ CHIX JAPAN FEED DESCRIPTION

As part of S&P Capital IQ Real-Time Solutions FeedOS™ documentation, this feed description provides you with details about the types of data broadcast on the CHIX JAPAN 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. Official Closing Price
- 4. Finding the Latest Information.

1. Referential Data

The following sections describe the characteristics of the referential data on the CHIX JAPAN 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 CHIX JAPAN market data stream.

1.1.1. Markets

The CHIX JAPAN market data stream broadcasts informations about the following markets:

Table 1 Markets available on the CHIX JAPAN market data stream

FeedOS Market ID	Market
`CHIJ`	CHI-X Japan

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

```
MARKETS
market # 479    CC=JP/JAPAN/TOKYO,DESCR=CHI-X JAPAN,WEB=www.chi-x.asia/apac/jp/eng
    MIC = CHIJ
    TimeZone = Asia/Tokyo
    Country = JP
    NbMaxInstruments = 2000000
```

1.1.2. Branches

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

```
BRANCHES
    { CHIJ CS   ESXXXX } qty: 3657
    { CHIJ MF   EUXXRX } qty: 10
    { CHIJ MF   EUXXXX } qty: 52
    { CHIJ NONE EXXXXX } qty: 26
```

1.2. Types of Instruments

These sections describe the instruments available on the CHIX JAPAN market data stream, according to their type:

- 1.2.1. Equities.

1.2.1. Equities

The sample below illustrates the details of an equity:

```
instr # 479/750000 = 1005285808
    Symbol                      string{1301}
    SecurityType                string{CS}
    FOSMarketId                 CHIJ
    CFICode                     string{ESXXXX}
    RoundLot                    float64{1000}
    SecurityStatus              uint8{1}
    InternalCreationDate        Timestamp{2014-12-07 20:01:02:018}
    InternalModificationDate    Timestamp{2015-04-19 21:00:00:005}
    InternalSourceId            uint16{154}
    InternalAggregationId       uint16{154}
    InternalEntitlementId       int32{1025}
    LocalCodeStr                string{1301}
    ForeignFOSMarketId          XTKS
    ForeignMarketId             string{XTKS}
    PriceIncrement_dynamic_TableId      uint32{10092644}
    PrimaryReutersInstrumentCode        string{1301.T}
    OperatingMIC                string{CHIJ}
```

1.3. Specific Referential Tags

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

- 1.3.1. SecurityStatus.

1.3.1. SecurityStatus

The values of the referential tag **SecurityStatus** conveyed on the CHIX JAPAN market data stream are disseminated via FeedOS data stream in *Referential* to indicate the status of an instrument.

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

Table 2 SecurityStatus – technical implementation in FeedOS

Component	Value	Description
Tag Name	`SecurityStatus`	FeedOS tag name.
Numeric ID	965	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	`UInt8`	String data type.
Format	*[Exchange Specific Value]*	An ***exchange specific value***, indicating the status of an instrument.
Possible Values	1	Active (Default value)
	3	Suspended

2. Quotation Data

The following sections describe the characteristics of the quotation data on the CHIX JAPAN 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 example below shows the possible values of an instrument on the CHIX JAPAN market data stream:

```
InstrumentStatusL1
-- 479/750000
        BID: 283.8      0       *NO ORDER*
        ASK: 284.9      0       *NO ORDER*
        LastPrice                       float64{285.9}
        LastTradeQty                    float64{1000}
        DailyTotalVolumeTraded          float64{0}
        DailyTotalAssetTraded           float64{0}
        LastTradePrice                  float64{285.9}
        LastTradeTimestamp              Timestamp{2015-05-20 05:15:03:284}
        InternalDailyOpenTimestamp      Timestamp{2015-05-20 23:00:00:007}
        InternalDailyCloseTimestamp     Timestamp{2015-05-21 07:00:00:005}
        InternalDailyHighTimestamp      Timestamp{2015-05-20 05:15:03:284}
        InternalDailyLowTimestamp       Timestamp{2015-05-20 05:15:03:284}
        InternalPriceActivityTimestamp  Timestamp{2015-05-21 05:59:57:141}
        TradingStatus                   18=NotAvailableForTrading
        RegSHOAction                    1=NoPriceTest
        PreviousDailyTotalVolumeTraded  float64{1000}
        PreviousDailyTotalAssetTraded   float64{285900}
        PreviousDailyClosingPrice       float64{285.9}
        PreviousBusinessDay             Timestamp{2015-05-20}
        CurrentBusinessDay              Timestamp{2015-05-21}
        InternalDailyClosingPriceType   char{d}
        PriceActivityMarketTimestamp    Timestamp{2015-05-21 05:59:57:139}
```

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 CHIX JAPAN 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 S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`Enum`	Enum data type.

Table 3 TradingStatus – technical implementation in FeedOS (Continued)

Component	Value	Description
Format	*[Exchange Specific Value]*	An ***exchange specific value***, 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 CHIX JAPAN market data stream:

- 2.3.1. RegSHOAction
- 2.3.2. InternalDailyClosingPriceType.

2.3.1. RegSHOAction

Each time a modification of the trading status occurs, the values of the quotation tag **RegSHOAction** conveyed on the CHIX JAPAN 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 4 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	*[Exchange Specific Value]*	An ***exchange specific value***, detailing the characteristics of the trading status.
Possible Values	`FOSRegSHOAction_NoPriceTest`	Short Sell Price Check Deactivated (Exchange’s Trading State = D)
	`FOSRegSHOAction_PriceTestInEffect`	Short Sell Price Check Activated (Exchange’s Trading State = A)

2.3.2. InternalDailyClosingPriceType

The values of the quotation tag **InternalDailyClosingPriceType** conveyed on the CHIX JAPAN 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 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	*[Internal Specific Value]*	An ***internal specific value***, detailing the type of daily closing price, as described below.
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. Official Closing Price

The closing price is the last trade price upon close.

* 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.

4. 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: http://support.quanthouse.com.