



S&P Capital IQ Real-Time Solutions

FeedOS™ Feed Description

OTC PINK SHEETS

Reference n°: 20150731 – 25222 – 28100 – 28101

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Reference 20150731 – 25222 – 28100 – 28101
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FEEDOS™ OTC PINK SHEETS 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 OTC PINK SHEETS 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. Finding the Latest Information.](#)

1. Referential Data

The following sections describe the characteristics of the referential data on OTC PINK SHEETS 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 OTC PINK SHEETS market data stream.

1.1.1. Markets

The OTC PINK SHEETS market data stream broadcasts informations about the following markets:

Table 1 List of markets available on the OTC PINK SHEETS market data stream

| FeedOS Market ID | Market |
|------------------|-------------|
| OTCM | OTC Markets |

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

```
MARKETS
market # 323      CC=US/UNITED STATES OF AMERICA/NEW YORK,DESCR=OTC MARKETS,
WEB=www.otcmarkets.com,OLD=PINX, SEQNUM=1
  MIC = OTCM
  TimeZone = US/NewYork
  Country = US
  NbMaxInstruments = 2000000
```

1.1.2. Branches

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

```
BRANCHES
  { OTCM GO      DBXXXX } qty: 570
  { OTCM NONE    EXXXXX } qty: 28005
```

1.2. Types of Instruments

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

- [1.2.1. Equities](#)
- [1.2.2. Bonds](#).

1.2.1. Equities

The sample below illustrates the details of an equity:

```
instr # 323/501836 = 677881932
  PriceCurrency      string{USD}
  Symbol             string{BNNNF}
  SecurityType       string{NONE}
  FOSMarketId        OTCM
  CFICode            string{EXXXXX}
  CountryOfIssue     string{US}
  InternalCreationDate Timestamp{2015-07-29 19:48:24:048}
  InternalModificationDate Timestamp{2015-07-30 10:00:01:419}
  InternalSourceId    uint16{150}
  InternalAggregationId uint16{150}
  InternalEntitlementId int32{1000}
  DelayedFeedMin      uint16{15}
  LocalCodeStr        string{BNNNF}
  OperatingMIC        string{OTCM}
  SegmentMIC          string{PSGM}
```

1.2.2. Bonds

The sample below illustrates the details of a bond:

```
instr # 323/501622 = 677881718
  PriceCurrency      string{USD}
  Symbol             string{OTC72859}
  SecurityType       string{GO}
  FOSMarketId        OTCM
  CFICode             string{DBXXX}
  CountryOfIssue      string{US}
  InternalCreationDate Timestamp{2015-07-10 17:32:20:135}
  InternalModificationDate Timestamp{2015-07-15 09:00:00:888}
  InternalSourceId    uint16{150}
  InternalAggregationId uint16{150}
  InternalEntitlementId int32{1000}
  LocalCodeStr        string{OTC72859}
  OperatingMIC         string{OTCM}
```

1.3. Specific Referential Tags

The following sections describe specific referential tags or tags with particular values available on the OTC PINK SHEETS market data stream:

- [1.3.1. Operating MIC](#)
- [1.3.2. Segment MIC](#)

1.3.1. Operating MIC

The values of the referential tag **Operating MIC** conveyed on the OTC PINK SHEETS market data stream are disseminated via FeedOS data stream in *Referential* to specify the parent MIC.

FeedOS implementation of the tag `OperatingMIC` is described in the table below:

Table 2 **OperatingMIC – technical implementation in FeedOS**

| Component | Value | Description |
|------------------------|----------------------------------|--|
| Tag Name | OperatingMIC | FeedOS tag name. |
| Numeric ID | 9533 | 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 | <i>[Exchange specific value]</i> | An <i>exchange specific value</i> , specifying the parent MIC. |
| Possible Values | OTCM | Parent MIC for all OTC segment MICs. |

1.3.2. Segment MIC

The values of the referential tag **Segment MIC** conveyed on the OTC PINK SHEETS market data stream are disseminated via FeedOS data stream in *Referential* to specify the child MIC of the market segment.

FeedOS implementation of the tag SegmentMIC is described in the table below:

Table 3 SegmentMIC – technical implementation in FeedOS

| Component | Value | Description |
|-----------------|----------------------------------|--|
| Tag Name | SegmentMIC | FeedOS tag name. |
| Numeric ID | 9534 | 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 | <i>[Exchange specific value]</i> | An <i>exchange specific value</i> , specifying the child MIC. |
| Possible Values | OTCB | OTCQB |
| | OTCQ | OTCQX International OTCQX International Premier OTCQX US OTCQX US Premier |
| | PINC | OTC Pink – Current |
| | PINI | OTC Pink – No Information |
| | PINL | OTC Pink – Limited |
| | PSGM | OTC Grey Market |
| | XOTC | OTCBB |

2. Quotation Data

The following sections describe the characteristics of the quotation data on the OTC PINK SHEETS 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 OTC PINK SHEETS market data stream:

```
InstrumentStatusL1
-- 323/54030
    BID: 0.0005      30000
    ASK: 0.0006      1009900
    LastPrice                float64{2.4149}
    LastTradeQty              float64{100}
    DailyHighPrice            float64{2.4149}
    DailyLowPrice             float64{2.4149}
    DailyTotalVolumeTraded    float64{2000}
    DailyTotalAssetTraded     float64{4829.8}
    LastTradePrice            float64{2.4149}
    LastTradeTimestamp         Timestamp{2015-07-28 14:30:02}
    InternalDailyOpenTimestamp Timestamp{2015-07-29 10:00:01:684}
    InternalDailyHighTimestamp Timestamp{2015-07-28 14:30:01:470}
    InternalDailyLowTimestamp  Timestamp{2015-07-28 14:30:01:470}
    InternalPriceActivityTimestamp Timestamp{2015-07-29 11:40:48:909}
    TradingStatus              17=ReadyToTrade
    CurrentBusinessDay         Timestamp{2015-07-29}
    PriceActivityMarketTimestamp Timestamp{2015-07-29 11:40:48:907}
    InternalDailyClosingPriceType char{d}
    MARKET_PINKSHEET_QuoteFlags uint16{1}
```

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 OTC PINK SHEETS 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 4 **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 exchange specific value , detailing the characteristics of the trading status. |

Table 4 TradingStatus – technical implementation in FeedOS (Continued)

| Component | Value | Description |
|-----------------|-------|---------------------------|
| Possible Values | 2 | Trading Halt |
| | 5 | Price Indication |
| | 17 | Ready to Trade |
| | 18 | Not Available for Trading |

2.3. Specific Quotation Tags

The following section describes specific quotation tags available on the OTC PINK SHEETS market data stream:

- [2.3.1. Trade Conditions](#)
- [2.3.2. Other Values.](#)

2.3.1. Trade Conditions

The following subsections describe the trade conditions available on the OTC PINK SHEETS market data stream:

- [2.3.2.2. MARKET_PINKSHEET_QuoteFlags.](#)

2.3.1.1. MARKET_ULTRAFFEEED_QuoteCondition

Each time a trade occurs, the values of the quotation tag **MARKET_ULTRAFFEEED_QuoteCondition** conveyed on the OTC PINK SHEETS market data stream are disseminated via FeedOS data stream in *Context* to indicate the condition(s) associated to a quote:

- 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_ULTRAFFEEED_QuoteCondition** is described in the table below:

Table 5 MARKET_ULTRAFFEEED_QuoteCondition – technical implementation in FeedOS

| Component | Value | Description |
|-----------------|-----------------------------------|---|
| Tag Name | MARKET_ULTRAFFEEED_QuoteCondition | FeedOS tag name. |
| Numeric ID | 16410 | 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 | UInt8 | UInt8 data type. |
| Format | <i>[Exchange specific value]</i> | An exchange specific value , detailing the condition(s) associated to a quote. |
| Possible Values | 0 | None Provided |
| | 1 | Regular |
| | 2 | Slow on Ask |
| | 3 | Slow on Bid |
| | 4 | Closing |
| | 5 | News Dissemination |
| | 6 | Slow on Ask (LRP or Gap Quote) |

Table 5 MARKET_ULTRAFEED_QuoteCondition – technical implementation in FeedOS (Continued)

| Component | Value | Description |
|------------------------|-------|--|
| Possible Values | 7 | Slow on Bid (LRP or Gap Quote) |
| | 8 | Trading Range Indication |
| | 9 | Slow on Bid and Ask |
| | 10 | Order Imbalance |
| | 11 | Due to Related – News Dissemination |
| | 12 | Due to Related – News Pending |
| | 13 | Open |
| | 14 | Closed |
| | 15 | Volatility Trading Pause |
| | 16 | Non-Firm Quote |
| | 17 | Opening |
| | 18 | News Pending |
| | 19 | Due to Related |
| | 20 | Resume |
| | 21 | Slow on Bid and Ask (LRP or Gap Quote) |
| | 22 | In View Of Common |
| | 23 | Slow on Bid and Ask (Set Slow List) |
| | 24 | Equipment Changeover |
| | 25 | Sub-Penny Trading |
| | 26 | No Open / No Resume |
| | 27 | Fast Trading |
| | 28 | Slow on Bid and Ask (Non-Firm) |
| | 29 | One-Sided |
| | 30 | Order Influx |
| | 31 | Special Opening Quote |
| | 32 | Halted |
| | 33 | Benchmark |
| | 34 | Implied |
| | 35 | Exchange Best |
| | 36 | Market Wide Circuit Breaker Level 1 |
| | 37 | Market Wide Circuit Breaker Level 2 |
| | 38 | Market Wide Circuit Breaker Level 3 |

2.3.2. Other Values

The following subsections describe the other values available on the OTC PINK SHEETS market data stream:

- [2.3.2.1. InternalDailyClosingPriceType](#)
- [2.3.2.2. MARKET_PINKSHEET_QuoteFlags.](#)

2.3.2.1. InternalDailyClosingPriceType

The values of the quotation tag **InternalDailyClosingPriceType** conveyed on the OTC PINK SHEETS 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 6 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 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). |

2.3.2.2. MARKET_PINKSHEET_QuoteFlags

The values of the quotation tag **MARKET_PINKSHEET_QuoteFlags** conveyed on the OTC PINK SHEETS market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the flag(s) associated to a quote:

- 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_PINKSHEET_QuoteFlags is described in the table below:

Table 7 MARKET_PINKSHEET_QuoteFlags – technical implementation in FeedOS

| Component | Value | Description |
|-----------------|----------------------------------|---|
| Tag Name | MARKET_PINKSHEET_QuoteFlags | FeedOS tag name. |
| Numeric ID | 14960 | 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 | Unsigned integer 16-bit data type. |
| Format | <i>[Exchange specific value]</i> | An exchange specific value , detailing the flag(s) associated to a quote. |
| Possible Values | 1 | Quote Sizes are Provided in Shares, not Lots |
| | 4 | Bid Unsolicited |
| | 8 | Ask Unsolicited |

2.4. MBL and MBO Data *

There is no MBL or MBO.

3. Closing Price

The closing price is the last trade price upon close.

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

* 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.