FeedOS™ Developer's Notice

KOREAN EQUITIES – Feed Update

Reference n°: 20141022 – 22904 – 21948

Effective as of: 17 November 2014[*]

Action required from users: MANDATORY ACTION

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

S&P Capital IQ Real-Time Solutions
FeedOS™ Developer's Notice: KOREAN EQUITIES – Feed Update
Reference 20141022 – 22904 – 21948
October 23, 2014

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UPDATE OF THE KOREAN EQUITIES MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the KOREAN EQUITIES market data stream, 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	20141022 – 22904 – 21948
Exchanges	KOREAN EQUITIES
Concerned MICs	XKRK, XKOS
Internal Source ID	249
Effective Date	**2014-11-17**[*]
Impact	• Update of the Referential Tags • Trading Status Kinematics Update on Level1 Market Data
Action required	**MANDATORY ACTION** – see section 2.2. Changes to the Level1 Market Data Kinematics – Trading Status.

2. FeedOS Technical Implementation

Effective Monday, **November 17**[*] **2014,** S&P Capital IQ Real-Time Solutions enhances the referential data, and changes the Level1 Market Data Kinematics to accommodate the new information disseminated on the KOREAN EQUITIES market data stream, as described below:

- 2.1. Changes to the Referential Data

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[*]   This is the proposed day for the update of the standard version of the feed handler. For dedicated feed handlers, this date may differ. For the actual day when the changes to your custom feed handler take effect, please contact your QuantFEED® project manager.

- Changes to the Level1 Market Data Kinematics – Trading Status.

2.1. Changes to the Referential Data

S&P Capital IQ Real-Time Solutions **updates** the values of the referential tags below to accommodate the information disseminated on the KOREAN EQUITIES market data stream:

Table 2   Referential tags disseminating updated values on the KOREAN EQUITIES market data stream

Tag Name	Numeric ID	Type
PriceCurrency	15	String

2.1.1. PriceCurrency

The values of the referential tag **PriceCurrency** conveyed on the KOREAN EQUITIES market data stream are disseminated via FeedOS data stream in *Referential* to specify the currency of the price.

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

Table 3   PriceCurrency – technical implementation in FeedOS

Component	Value	Description
Tag Name	PriceCurrency	FeedOS tag name.
Numeric ID	15	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	*[Exchange Specific Value]*	An **exchange specific value**, specifying the currency of the price.
Possible Values	KRW	South Korean Won

Referential Data Sample

Below is an example showing the current implementation of the updated (in blue) referential tags:

```
instr # 155/18621 = 325077181
    PriceCurrency              string{KRW}
    Symbol                     string{A200880}
    Description                string{Hanilewha}
    SecurityType               string{CS}
    FOSMarketId                XKRX
    CFICode                    string{ESXXXX}
    CountryOfIssue             string{KOR}
    RoundLot                   float64{1}
    InternalCreationDate       Timestamp{2014-08-07 20:32:00:957}
    InternalModificationDate   Timestamp{2014-11-21 21:55:06:311}
    InternalAggregationId      uint16{249}
    InternalEntitlementId      int32{1049}
    LocalCodeStr               string{KR7200880003}
    ISIN                       string{KR7200880003}
    PriceIncrement_dynamic_TableId    uint32{100}
    OperatingMIC               string{XKRX}
    ParValue                   float64{500}
    PriceEarningRatio          float64{0}
```

2.2. Changes to the Level1 Market Data Kinematics – Trading Status

In the Level1 Market Data Kinematics before 2014-11-17, when the G3 board begins at 06:00 UTC (15:00 Local Time), the Trading Status of the Single Price of the G3 board is 5=Price Indication, 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"

VU    05:59:56:331    325060233    LastAuctionVolume=45268
TE    05:59:56:868    325060233    *    *    *    *    1264000    6550
TE    05:59:57:404    325060233    *    *    *    *    1264000    6552
TE    05:59:57:558    325060233    *    *    *    *    1264000    7052
TE    05:59:57:842    325060233    *    *    *    *    1264000    7053
TE    05:59:58:076    325060233    *    *    *    *    1264000    7054
TE    05:59:58:564    325060233    *    *    *    *    1264000    7074
TE    05:59:59:878    325060233    *    *    1262000    3    *    *
TE    06:00:00:592    325060233    *    *    *    *    *    *    c
VU    06:00:00:592    325060233    TradingStatus=18
VU    06:00:00:670    325060233    TradingStatus=5
TE    06:00:02:397    325060233    1264000    45268    *    *    *    *
VU    06:00:02:398    325060233    SessionClosingPrice=1264000
InternalDailyClosingPriceType=a
VU    06:00:02:410    325060233    LastAuctionPrice=?    LastAuctionVolume=?
TE    06:10:00:331    325060233    1264000    701    *    *    *    *    ohl
VU    06:10:00:331    325060233    TradingSessionId=3    TradingStatus=17
TE    06:10:05:957    325060233    1264000    3    *    *    *    *
```

In the Level1 Market Data Kinematics after 2014-11-17, when the G3 board begins at 06:00 UTC (15:00 Local Time), the Trading Status of the Single Price of the G3 board is 21=PreOpen, 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"

VU    05:59:56:331    325060233     LastAuctionVolume=45268
TE    05:59:56:868    325060233    *    *    *    *    1264000     6550
TE    05:59:57:404    325060233    *    *    *    *    1264000     6552
TE    05:59:57:558    325060233    *    *    *    *    1264000     7052
TE    05:59:57:842    325060233    *    *    *    *    1264000     7053
TE    05:59:58:076    325060233    *    *    *    *    1264000     7054
TE    05:59:58:564    325060233    *    *    *    *    1264000     7074
TE    05:59:59:878    325060233    *    *    1262000    3    *    *
TE    06:00:00:592    325060233    *    *    *    *    *    *    c
VU    06:00:00:592    325060233     TradingStatus=18
VU    06:00:00:670    325060233     TradingStatus=21
TE    06:00:02:397    325060233    1264000    45268    *    *    *    *
VU    06:00:02:398    325060233     SessionClosingPrice=1264000
InternalDailyClosingPriceType=a
VU    06:00:02:410    325060233     LastAuctionPrice=?    LastAuctionVolume=?
TE    06:10:00:331    325060233    1264000    701    *    *    *    *    ohl
VU    06:10:00:331    325060233     TradingSessionId=3    TradingStatus=17
TE    06:10:05:957    325060233    1264000    3    *    *    *    *
```

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: http://support.quanthouse.com.