

QuantFEED® Developer's Notice

OSE DERIVATIVES – Feed Update

Reference n°: 20140901 – 22388 – 22430

Effective as of: 22 September 2014*

Action required from users: Attention Required



* 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.

S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 20140901 – 22388 – 22430
September 05, 2014

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UPDATE OF THE OSE DERIVATIVES MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the OSE DERIVATIVES 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. QuantFEED® Technical Implementation](#)
- [3. Finding the Latest Information.](#)

1. Update Summary

Table 1 Current update summary

Notice Reference	20140901 – 22388 – 22430
Exchanges	OSE DERIVATIVES
Concerned MICs	XOSE
Internal Source ID	247
Effective Date	2014-09-22*
Impact	• Update of the Quotation Tags
Action required	Attention Required

2. QuantFEED® Technical Implementation

Effective Monday, **September 22^{*}, 2014**, S&P Capital IQ Real-Time Solutions enhances the quotation data to accommodate the new information disseminated on the OSE DERIVATIVES market data stream, as described below:

- [2.1. Changes to the Quotation Data.](#)

* 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.

2.1. Changes to the Quotation Data

S&P Capital IQ Real-Time Solutions **introduces** the quotation tags below to accommodate the information disseminated on the OSE DERIVATIVES market data stream:

Table 2 Quotation tags added on the OSE DERIVATIVES market data stream

Tag Name	Numeric ID	Type
SettlementPriceDate	9380	Timestamp
OpenInterestDate	9382	Timestamp
SettlementPriceType	9383	Char

2.1.1. SettlementPriceDate

The values of the quotation tag **SettlementPriceDate** conveyed on the OSE DERIVATIVES market data stream are disseminated via QuantFEED® data stream in *Other Values* to indicate the date of the settlement 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.

QuantFEED® implementation of the tag `SettlementPriceDate` is described in the table below:

Table 3 SettlementPriceDate – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	SettlementPriceDate	QuantFEED® tag name.
Numeric ID	9380	QuantFEED® unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Timestamp	Timestamp data type.
Format / Possible Values	<i>[Exchange specific value]</i>	An exchange specific value , indicating the date of the settlement price.

2.1.2. OpenInterestDate

The values of the quotation tag **OpenInterestDate** conveyed on the OSE DERIVATIVES market data stream are disseminated via QuantFEED® data stream in *Other Values* to indicate the date of the derivative contracts that have not been settled in the immediately previous time period for a specific underlying security:

- 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.

QuantFEED® implementation of tag OpenInterestDate is described below:

Table 4 OpenInterestDate – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	OpenInterestDate	QuantFEED® tag name.
Numeric ID	9382	QuantFEED® unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Timestamp	Timestamp data type.
Format / Possible Values	<i>[Exchange Specific value]</i>	An exchange specific value , indicating the date of the derivative contracts that have not been settled in the immediately previous time period for a specific underlying security.

2.1.3. SettlementPriceType

The values of the quotation tag **SettlementPriceType** conveyed on the OSE DERIVATIVES market data stream are disseminated via QuantFEED® data stream in *Other Values* to indicate the type of settlement 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.

QuantFEED® implementation of the tag **SettlementPriceType** is described in the following table (currently disseminated values are in **green**):

Table 5 SettlementPriceType – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	SettlementPriceType	QuantFEED® tag name.
Numeric ID	9383	QuantFEED® 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	Timestamp data type.
Format	<i>[Exchange Specific value]</i>	An exchange specific value , indicating the type of settlement price.
Possible Values	a	Official – Explicit Official Daily Settlement Price, as distributed by the exchange.
	b	Preliminary – Settlement Price subject to change until the Official Daily Settlement Price is published.
	z	Manual – Settlement Price disseminated manually (in case of a correction).
	0	Undefined

Quotation Data Sample

Below is an example showing the current implementation of the newly added (in **green**) quotation tags:

```
InstrumentStatusL1
-- 140/1040734
  BID: 7 181      @2
  ASK: 12 181     @2
  LastPrice                float64{9}
  LastTradeQty             float64{1}
  DailyTotalVolumeTraded   float64{0}
  DailyTotalAssetTraded    float64{0}
  LastTradePrice           float64{9}
  LastTradeTimestamp       Timestamp{2014-10-14 05:53:29:661}
  InternalDailyOpenTimestamp Timestamp{2014-10-14 07:30:00:875}
  InternalDailyCloseTimestamp Timestamp{2014-10-14 06:20:00:903}
  InternalDailyHighTimestamp Timestamp{2014-10-14 05:53:29:663}
  InternalDailyLowTimestamp Timestamp{2014-10-14 05:53:29:663}
  InternalPriceActivityTimestamp Timestamp{2014-10-14 08:21:10:734}
  LowLimitPrice            float64{1}
  HighLimitPrice           float64{1690}
  TradingStatus            17=ReadyToTrade
  TradingSessionId         int8{1}
  SessionTotalOffBookAssetTraded float64{0}
  SessionTotalOffBookVolumeTraded float64{0}
  SessionTotalVolumeTraded   float64{0}
  PreviousSessionClosingPrice float64{9}
  SessionTotalAssetTraded    float64{0}
  PreviousDailyTotalVolumeTraded float64{1}
  PreviousDailyTotalAssetTraded float64{9}
  PreviousDailyClosingPrice  float64{9}
  PreviousBusinessDay        Timestamp{2014-10-13}
  CurrentBusinessDay         Timestamp{2014-10-14}
  PreviousDailySettlementPrice float64{10}
  PriceActivityMarketTimestamp Timestamp{2014-10-14 05:53:29:661}
  SettlementPriceDate        Timestamp{2014-10-14}
  OpenInterestDate           Timestamp{2014-10-13}
  SettlementPriceType         char{a}
  MARKET_OSE_TradingStateName string{N_ZARABA}
```

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>.