S&P Capital IQ Real-Time Solutions

QuantFEED® Developer's Notice

IDC TSE & OSE – Feed Update

Reference n°: 20140312

Effective as of: 24 March 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 20140312
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UPDATE OF THE IDC – TSE & OSE MARKET DATA STREAM

To reflect the changes caused by the migration of the Tokyo Derivatives to the Osaka J-GATE platform on the IDC 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	20140312
Exchanges	IDC
Concerned MICs	XTKS, XOSE
Internal Source ID	218
Effective Date	**2014-03-24**
Impact	• Update of the Referential Tags • Update of the Quotation Tags
Action required	**Mandatory Action** `FOSMarketId`, `LocalCodeStr`, and Instrument Internal Code change

2. Functional Description

Effective Monday, **March 24, 2014**, S&P Capital IQ Real-Time Solutions changes the content of the referential and quotation data to accommodate the new information disseminated on the IDC market data stream, following the migration of the Tokyo Derivatives to the Osaka J-GATE platform, as described below:

- 2.1. Changes to the Referential Data
- 2.2. Changes to the Quotation Data.

2.1. Changes to the Referential Data

S&P Capital IQ Real-Time Solutions **updates** the values of the referential tag below to accommodate the information broadcast on the IDC market data stream:

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

Tag Name	Numeric ID	Type
`FOSMarketId`	207	UInt16
`LocalCodeStr`	9500	String

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

```
instr # 140/1024208 = 294625488
    PriceCurrency               string{JPY}
    Symbol                      string{TPXM}
    Description                 string{MINI TOPIX JUN 14}
    SecurityType                string{FUT}
    FOSMarketId                 XOSE
    ContractMultiplier          float64{1000}
    CFICode                     string{FFIXXX}
    InternalCreationDate        Timestamp{2014-04-10 12:03:37:975}
    InternalModificationDate    Timestamp{2014-04-10 12:07:03:826}
    InternalSourceId            uint16{218}
    LocalCodeStr                string{599.F:TPXM\M4}
    MaturityYear                uint16{2014}
    MaturityMonth               uint8{6}
    MaturityDay                 uint8{13}
    PriceIncrement_dynamic_TableId      uint32{9633898}
```

2.2. Changes to the Quotation Data

S&P Capital IQ Real-Time Solutions **updates** the values of the quotation tag below to accommodate the information broadcast on the IDC market data stream:

Table 3 Quotation tags disseminating updated values on the IDC market data stream

Tag Name	Numeric ID	Type
`TradingStatus`	9100	Enum

Furthermore, S&P Capital IQ Real-Time Solutions **removes** the following quotation tags from the IDC market data stream:

Table 4 Quotation tags removed from the IDC market data stream

Tag Name	Numeric ID	Type
`OpenInterest`	9150	Float64

Below is an example of the current implementation of the updated quotation tags (in `blue`; the removed tags are in ~~`crossed out red`~~):

```
InstrumentStatusL1
-- 147/1045968
        BID: 1217.25    1
        ASK: 1220.75    1
        LastPrice                       float64{1216.75}
        LastTradeQty                    float64{1}
        DailyHighPrice                  float64{1226.75}
        DailyLowPrice                   float64{1217.25}
        DailyTotalVolumeTraded          float64{881}
        DailyTotalAssetTraded           float64{1075769.15}
        LastTradePrice                  float64{1217.25}
        LastTradeTimestamp              Timestamp{2014-04-11 14:30:00}
        InternalDailyOpenTimestamp      Timestamp{2014-04-11 07:50:00:211}
        InternalDailyCloseTimestamp     Timestamp{2014-04-11 09:00:00:726}
        InternalDailyHighTimestamp      Timestamp{2014-04-11 07:50:00:211}
        InternalDailyLowTimestamp       Timestamp{2014-04-11 14:14:26:355}
        InternalPriceActivityTimestamp  Timestamp{2014-04-11 14:50:00:163}
        TradingStatus                   2=TradingHalt
        DailyOpeningPrice               float64{1226.75}
        DailyClosingPrice               float64{1220.25}
        PreviousDailyTotalVolumeTraded  float64{4250}
        PreviousDailyTotalAssetTraded   float64{5230596.91}
        PreviousDailyClosingPrice       float64{1224.25}
        PreviousBusinessDay             Timestamp{2014-04-10}
        CurrentBusinessDay              Timestamp{2014-04-11}
        OpenInterest                    float64{10925}
```

3. QuantFEED® Technical Implementation

The following sections describe the technical implementation of the new or updated tags:

- 3.1. FOS Market ID
- 3.2. Local Code String
- 3.3. Trading Status.

3.1. FOS Market ID

The values of the referential tag **FOS Market ID** conveyed on the IDC market data stream are disseminated via QuantFEED® data stream in *Referential* to specify the smallest order that can be placed.

QuantFEED® implementation of the values currently available for the tag `FOSMarketId` is described in the table below: (removed values are in ~~crossed out red~~):

Table 5 FOSMarketId – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`FOSMarketId`	QuantFEED® tag name.
Numeric ID	207	QuantFEED® unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`UInt16`	UInt16 data type.
Format	*[Exchange Specific Value]*	An ***exchange specific value***, specifying the market used to help identify a security.
Possible Values	~~XTKS~~	Tokyo Stock Exchange The instruments previously comprised in the XTKS FOS Market ID are now included in the XOSE type.
	XOSE	Osaka Securities Exchange

3.2. Local Code String

The values of the referential tag **Local Code String** conveyed on the IDC market data stream are disseminated via QuantFEED® data stream in *Referential* to specify the security local code.

QuantFEED® implementation of the values currently available for the tag `LocalCodeStr` is described in the table below:

Table 6 LocalCodeStr – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`LocalCodeStr`	QuantFEED® tag name.
Numeric ID	9500	QuantFEED® unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`String`	String data type.
Format / Possible Values	*[Exchange Specific Value]*	An ***exchange specific value***, detailing the security local code. **Note:** You will receive the list of `LocalCodeStr` new values in a separate file.

Caution	The Instrument Internal Code also changes.

3.3. Trading Status

Each time a modification of the trading status occurs, the values of the quotation tag **Trading Status** conveyed on the IDC market data stream are disseminated via QuantFEED® 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.

QuantFEED® implementation of the tag `TradingStatus` is described in the following table (newly added values are in `green`):

Table 7 TradingStatus – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`TradingStatus`	QuantFEED® tag name.
Numeric ID	9100	QuantFEED® 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.
Format	*`[Exchange Specific Value]`*	An ***exchange specific value***, detailing the characteristics of the trading status.
Possible Values	2	Trading Halt
	5	Price Indication
	17	Ready to Trade
	18	Not Available for Trading
	21	Pre-Open

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.