

S&P Capital IQ Real-Time Solutions

QuantFEED® Developer's Notice

OSLO MIT – Post-Close Kinematics Update

Reference n°: 19207 – 20140402

Effective as of: **28 April 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 19207 – 20140402
April 02, 2014

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UPDATE OF THE OSLO MIT MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the OSLO MIT 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	19207 – 20140402
Exchanges	OSLO MIT
Concerned MICs	BURG, XOAM, XOAS, XOSL
Internal Source ID	65, 92
Effective Date	2014-04-28
Impact	• Update of the Trading Status Kinematics
Action required	Mandatory Action

2. Functional Description

Effective Monday, **April 28, 2014**, S&P Capital IQ Real-Time Solutions changes the Post-Close Kinematics on the OSLO MIT market data stream to reflect the feed handler update, as described below.

3. QuantFEED® Technical Implementation

The following sections describe the technical implementation of the updated kinematics:

3.1. Update of the Post-Close Kinematics

In the Post-Close kinematics before 2014-04-28, during the Post-Trading Hours (usually, between 16:25 and 17:30 Exchange Standard Time), an instrument had the Trading Status 18=Not Available for Trading, 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"

TE 15:25:00:226.577 392921627 1.33 50000 * * * *
TradeConditionsDictionaryKey=uint32{136314981},HiddenLiquidityFlag=bool{True}
TE 15:25:00:226.675 392921627 * * 1.329 214000@2 * *
TE 15:25:00:226.689 392921627 1.33 37280 * * 1.33 565221@3
VU 15:25:00:226.714 392921627 MARKET_LSE_MIT_TradingStatusDetails=z TradingStatus=18
SI 15:25:00:233.187 392921627 CLOSE 1.33
TE 15:25:00:233.187 392921627 1.33 * * * * * C
VU 15:25:01:025.749 392921627 MARKET_LSE_MIT_TradingStatusDetails=b TradingStatus=18
VU 16:30:00:056.877 392921627 MARKET_LSE_MIT_TradingStatusDetails=x TradingStatus=18
TE 16:37:00:150.370 392921627 * * 1.329 14000@1 * *
TE 16:37:00:151.794 392921627 * * * * 1.33 67323@2
VU 16:37:00:153.886 392921627 MARKET_LSE_MIT_TradingStatusDetails=c
```

In the Post-Close kinematics after 2014-04-28, during the same Post-Trading Hours, an instrument has the Trading Status 15=New Price Indication, as shown in the next 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"

TE 15:25:00:226.577 392921627 1.33 50000 * * * *
TradeConditionsDictionaryKey=uint32{136314981},HiddenLiquidityFlag=bool{True}
TE 15:25:00:226.675 392921627 * * 1.329 214000@2 * *
TE 15:25:00:226.689 392921627 1.33 37280 * * 1.33 565221@3
VU 15:25:00:226.714 392921627 MARKET_LSE_MIT_TradingStatusDetails=z TradingStatus=18
SI 15:25:00:233.187 392921627 CLOSE 1.33
TE 15:25:00:233.187 392921627 1.33 * * * * * C
VU 15:25:01:025.749 392921627 MARKET_LSE_MIT_TradingStatusDetails=b TradingStatus=15
VU 16:30:00:056.877 392921627 MARKET_LSE_MIT_TradingStatusDetails=x TradingStatus=18
TE 16:37:00:150.370 392921627 * * 1.329 14000@1 * *
TE 16:37:00:151.794 392921627 * * * * 1.33 67323@2
VU 16:37:00:153.886 392921627 MARKET_LSE_MIT_TradingStatusDetails=c
```

Moreover, in the Post-Trading Hours you can still cancel orders.

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>.