

S&P Capital IQ's Real-Time Solutions

QuantFEED® Developer's Notice

JSE – Feed Update

Reference n°: 20131028

Effective as of: **11 November 2013**

Action required from users: **Attention Required (Optional)**



**S&P
CAPITAL IQ**

McGRAW HILL FINANCIAL

S&P Capital IQ's Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 20131028
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UPDATE OF JSE MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on JSE market data stream, S&P Capital IQ's 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	20131028
Exchanges	JSE
Concerned MICs	XJSE
Internal Source ID	31
Effective Date	2013-11-11
Impact	<ul style="list-style-type: none">• Update of the Referential Tags• Update of the Quotation Context Tags
Action required	Attention Required (Optional)

2. Functional Description

Effective Monday, **November 11, 2013**, S&P Capital IQ's Real-Time Solutions introduces a new referential tag – operatingMIC (NumericID: 9533, Type: String) – to reflect JSE's adoption of the ISO 10383:2013 standard.

Moreover, the quotation context tag MARKET_JSE_MIT_TradingStatusDetails (NumericID: 14970, Type: Char) will disseminate two new values — **s – Closing Price Cross** and **z – Closing Price Publication** — to accommodate the information disseminated on JSE market data stream.

3. QuantFEED® Technical Implementation

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

- [3.1. Operating MIC](#)
- [3.2. Trading Status Details.](#)

3.1. Operating MIC

The values of the referential tag **Operating MIC** conveyed on the JSE market data stream are disseminated via QuantFEED®'s data stream in *Referential* to specify the parent MIC.

QuantFEED®'s implementation of the values currently available for the tag **OperatingMIC** is described in the table below:

Table 2 OperatingMIC – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	OperatingMIC	QuantFEED® tag name.
Numeric ID	9533	QuantFEED® unique ID disseminated on S&P Capital IQ's Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format	<i>[Exchange Specific Value]</i>	An exchange specific value , specifying the parent MIC.
Possible Values	XJSE	Parent MIC for all JSE's branches.

Below is an example of the current implementation of the newly added referential tag:

```
instr # 232/1850 = 486541114
  PriceCurrency      string{ZAC}
  Symbol             string{STXSWX}
  Description         string{Satrix SWIX Top 40 Portfolio}
  SecurityType        string{NONE}
  FOSMarketId         XJSE
  CFICode             string{EUXXXX}
  RoundLot            float64{1}
  SecurityGroup       string{ZA06}
  InternalCreationDate Timestamp{2013-10-08 09:07:02:929}
  InternalModificationDate Timestamp{2013-10-10 23:00:12:569}
  InternalSourceId     uint16{31}
  LocalCodeStr        string{8175}
  ISIN                string{ZAE000078580}
  PriceIncrement_static float64{1}
  MBLLayersDesc       string{0}
  OperatingMIC         string{XJSE}
  MARKET_LSE_NormalMarketSize float64{14000}
  MARKET_LSE_SectorCode string{ETF}
```

3.2. Trading Status Details

Each time a modification of the instrument status occurs, the values of the quotation tag **Trading Status Details** conveyed on JSE market data stream are disseminated via S&P Capital IQ's Real-Time Solutions's data stream in *Other Values* to indicate the current status of the instrument:

- 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 `MARKET_JSE_MIT_TradingStatusDetails` is described in the table below (newly added values are in **bold**):

Table 3 **MARKET_JSE_MIT_TradingStatusDetails – technical implementation in QuantFEED®**

Component	Value	Description
Tag Name	MARKET_JSE_MIT_TradingStatusDetails	QuantFEED® tag name.
Numeric ID	14970	QuantFEED® unique ID disseminated on S&P Capital IQ's Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	Char	Char data type.
Format	<i>[Exchange specific value]</i>	An exchange specific value , detailing the current status of an instrument.
Possible Values	H	Halt
	T	Continuous Trading
	a	Opening Auction Call (Pre-Open)
	b	Post-Close
	c	Market Close (Closed)
	d	Closing Auction Call
	e	Volatility Auction Call
	f	Re-Opening Auction Call
	l	Pause
	p	Futures Close Out
	s	Closing Price Cross (Ready To Trade). Note: This phase immediately follows the Closing Price Publication phase (z). You can trade, but only at the closing auction price.
	u	Intra-Day Auction Call
	v	End of Trade Reporting
	w	No Active Session
	x	End of Post Close
	y	Pre-Trading (Start of Trading)
	z	Closing Price Publication (Not Available for Trading)

The market sends the closing price at the end of the **Closing Price Cross** phase (TradingStatus 17 – **Ready to Trade**), following the **Closing Price Publication** phase (TradingStatus 18 – **Not Available for Trading**), as shown in the example below:

```

TE      2013-10-21 14:47:22:114 2013-10-21 14:47:22:000 486540584      *      *      *
*      3882      8@1
TE      2013-10-21 14:47:54:176 2013-10-21 14:47:54:000 486540584      *      *      *
*      3881      8@1
TE      2013-10-21 14:49:30:353 2013-10-21 14:49:30:000 486540584      *      *      *
*      3900     10@1
VU      2013-10-21 15:50:00:160 2013-10-21 15:50:00:086.988      486540584
MARKET_JSE_MIT_TradingStatusDetails=d MARKET_LSE_MIT_HaltReason=?      TradingStatus=5
VU      2013-10-21 15:50:00:180 2013-10-21 15:50:00:098.199      486540584
LastAuctionPrice=0      LastAuctionVolume=0
VU      2013-10-21 16:00:23:108 2013-10-21 16:00:23:043.043      486540584
MARKET_JSE_MIT_TradingStatusDetails=z TradingStatus=18
VU      2013-10-21 16:15:23:098 2013-10-21 16:15:23:027.992      486540584
MARKET_JSE_MIT_TradingStatusDetails=s TradingStatus=17
TE      2013-10-21 16:15:23:099 2013-10-21 16:15:23:033.756      486540584      *      *
3812     10000@1 *      *
TE      2013-10-21 16:15:23:099 2013-10-21 16:15:23:034.242      486540584      3812     10000
2600     20@2      *      *
TE      2013-10-21 16:15:23:100 2013-10-21 16:15:23:034.750      486540584      *      *
3812     5000@1 *      *
TE      2013-10-21 17:00:23:078 2013-10-21 17:00:23:011.542      486540584      *      *
2600     20@2      *      *
SI      2013-10-21 17:00:23:078 2013-10-21 17:00:23:011.542      486540584      CLOSE     3812
TE      2013-10-21 17:00:23:078 2013-10-21 17:00:23:011.542      486540584      3812      *
*      *      *      *      C
VU      2013-10-21 17:00:23:078 2013-10-21 17:00:23:011.542      486540584
MARKET_JSE_MIT_TradingStatusDetails=b TradingStatus=18
VU      2013-10-21 17:30:23:080 2013-10-21 17:30:23:014.277      486540584
MARKET_JSE_MIT_TradingStatusDetails=x
TE      2013-10-21 17:50:01:012 2013-10-21 17:50:00:529.307      486540584      *      *
2600     10@1      *      *
TE      2013-10-21 17:50:01:012 2013-10-21 17:50:00:529.652      486540584      *      *
!      0      *      *
VU      2013-10-21 17:50:01:012 2013-10-21 17:50:00:529.652      486540584
MARKET_JSE_MIT_TradingStatusDetails=c

```

4. Finding the Latest Information

For the latest documentation and product updates, additional support and training, please contact our support services:

- E-mail: support@quanthouse.com
- Web: <http://support.quanthouse.com>.