S&P Capital IQ Real-Time Solutions

QuantFEED® Developer's Notice

CHIX JAPAN – Feed Update

Reference n°: 20140919 – 20415 – 22769

Effective as of: 08 December 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 20140919 – 20415 – 22769
November 12, 2014

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UPDATE OF THE CHIX JAPAN MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the CHIX JAPAN 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	20140919 – 20415 – 22769
Exchanges	CHIX JAPAN
Concerned MICs	CHIJ
Internal Source ID	154
Effective Date	**2014-12-08***
Impact	• Update of the Referential Tags • Update of the Quotation Tags
Action required	**Attention Required**

2. QuantFEED® Technical Implementation

Effective Monday, **December 08*, 2014**, S&P Capital IQ Real-Time Solutions enhances the referential and quotation data to accommodate the new information disseminated on the CHIX JAPAN market data stream, as described below:

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

S&P Capital IQ Real-Time Solutions **introduces** the referential tags below to accommodate the information disseminated on the CHIX JAPAN market data stream:

Table 2 Referential tags added on the CHIX JAPAN market data stream

Tag Name	Numeric ID	Type
`SecurityStatus`	965	UInt8

2.1.1. SecurityStatus

The values of the referential tag **SecurityStatus** conveyed on the CHIX JAPAN market data stream are disseminated via QuantFEED® data stream in *Referential* to indicate the status of an instrument.

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

Table 3 SecurityStatus – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`SecurityStatus`	QuantFEED® tag name.
Numeric ID	`965`	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	`UInt8`	String data type.
Format	*`[Exchange Specific Value]`*	An ***exchange specific value***, indicating the status of an instrument.
Possible Values	`1`	Active (Default value)
	`3`	Suspended

Referential Data Sample

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

```
instr # 479/750000 = 1005285808
    PriceCurrency               string{JPY}
    Symbol                      string{1301}
    Description                 string{KYOKUYO}
    SecurityType                string{CS}
    FOSMarketId                 CHIJ
    CFICode                     string{ESXXXX}
    RoundLot                    float64{1000}
    SecurityStatus              uint8{1}
    InternalCreationDate        Timestamp{2013-02-04 15:59:08:409}
    InternalModificationDate    Timestamp{2014-11-25 20:50:02:273}
    InternalSourceId            uint16{154}
    InternalAggregationId       uint16{154}
    LocalCodeStr                string{1301}
    ForeignFOSMarketId          XTKS
    ForeignMarketId             string{XTKS}
    ISIN                        string{JP3257200000}
    PriceIncrement_dynamic_TableId      uint32{10092644}
    PrimaryReutersInstrumentCode        string{1301.T}
    OperatingMIC                string{CHIJ}
```

2.2. Changes to the Quotation Data

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

Table 4 Quotation tags added on the CHIX JAPAN market data stream

Tag Name	Numeric ID	Type
InternalDailyClosingPriceType	9155	Char

2.2.1. InternalDailyClosingPriceType

The values of the quotation tag **InternalDailyClosingPriceType** conveyed on the CHIX JAPAN market data stream are disseminated via QuantFEED® data stream in *Other Values* to indicate the type of the internal daily closing 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 `InternalDailyClosingPriceType` is described in the table below (the values disseminated as of 2014-12-08 are highlighted in `green`):

Table 5 InternalDailyClosingPriceType – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`InternalDailyClosingPriceType`	QuantFEED® tag name.
Numeric ID	`9155`	QuantFEED® unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`Char`	Char data type.
Format	*`[Internal Specific Value]`*	An ***internal specific value***, detailing the type of daily closing price, as described below.
Possible Values	0	**Undefined**
	a	**Official Close** – Explicit closing price value calculated and distributed by an exchange for the main trading session of a given trading day.
	b	**Official Indicative** – Exchange has provided an indicative price and marked it as indicative, however no trading activity is observed.
	c	**Official Carry Over** – Explicit Closing price value from a previous trading day carried forward by the exchange to the given trading day.
	d	**Last Price** – Final price disseminated by the exchange for the main trading session or dissemination period of a given trading day (for indices).
	e	**Last Eligible Price** – Execution price of the final trade (subject to trade qualifiers) accepted by the exchange for the main trading session of a given trading day.
	z	**Manual** – Price disseminated manually (in case of production correction).

Quotation Data Sample

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

```
InstrumentStatusL1
-- 479/750000
        BID: 259        0       *NO ORDER*
        ASK: 260        0       *NO ORDER*
        LastPrice                       float64{260.1}
        LastTradeQty                    float64{1000}
        DailyTotalVolumeTraded          float64{0}
        DailyTotalAssetTraded           float64{0}
        LastTradePrice                  float64{260.1}
        LastTradeTimestamp              Timestamp{2014-11-24 05:08:10:109}
        InternalDailyOpenTimestamp      Timestamp{2014-11-24 23:00:00:010}
        InternalDailyCloseTimestamp     Timestamp{2014-11-25 07:00:00:008}
        InternalDailyHighTimestamp      Timestamp{2014-11-24 05:08:10:110}
        InternalDailyLowTimestamp       Timestamp{2014-11-24 05:08:10:110}
        InternalPriceActivityTimestamp  Timestamp{2014-11-25 05:59:59:111}
        TradingStatus                   18=NotAvailableForTrading
        RegSHOAction                    1=NoPriceTest
        PreviousDailyTotalVolumeTraded  float64{1000}
        PreviousDailyTotalAssetTraded   float64{260100}
        PreviousDailyClosingPrice       float64{260.1}
        PreviousBusinessDay             Timestamp{2014-11-24}
        CurrentBusinessDay              Timestamp{2014-11-25}
        InternalDailyClosingPriceType   char{d}
        PriceActivityMarketTimestamp    Timestamp{2014-11-25 05:59:59:110}
```

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.