S&P Capital IQ Real-Time Solutions

FeedOS™ Feed Description

TEL AVIV

Reference n°: 20140929 – 17599 – 21227

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Reference 20140929 – 17599 – 21227
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France Offices
52 Rue de la Victoire
75009 Paris
France
Tel: +33 (0) 1 73 02 32 11

US Offices
55 Water Street, 44th floor
New York, NY 10041
United States of America
Tel: +1-(212)-438-4346

130 East Randolph
One Prudential Plaza, Suite 2900
Chicago, IL 60601
United States of America
Tel: +1-(312)-233-7129

UK Office
20 Canada Square
Canary Wharf
London E14 5LH
United Kingdom
Tel: +44 (0) 203 107 1676

Singapore Office
12 Marina Boulevard
#23-01 Marina Bay
Financial Centre Tower 3
Singapore 018982
Tel: +65 6530 6546

www.capitaliq.com

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FEEDOS™ TEL AVIV FEED DESCRIPTION

As part of S&P Capital IQ Real-Time Solutions FeedOS™ documentation, this feed description provides you with details about the types of data broadcast on the TEL AVIV market data stream, their possible values and current FeedOS technical implementation.

The topics this feed description covers include:

1. Referential Data

The following sections describe the characteristics of the referential data on the TEL AVIV market data stream, in terms of:

1.1. Available Markets and Branches

This section details the list of Markets and Branches available on the TEL AVIV market data stream.

1.1.1. Markets

The TEL AVIV market data stream broadcasts informations about the following markets:

Table 1 List of markets available on the TEL AVIV market data stream

FeedOS Market ID	Market
XTAE	Tel Aviv Stock Exchange

The following example shows the complete list of markets available on the TEL AVIV market data stream and their IDs, returned by the `dumps` command:

```
MARKETS
market # 127    CC=IL/ISRAEL/TEL AVIV,DESCR=TEL AVIV STOCK EXCHANGE,WEB=www.tase.co.il
    MIC = XTAE
    TimeZone = Asia/Tel_Aviv
    Country = IL
    NbMaxInstruments = 2000000
```

1.1.2. Branches

The example below shows the complete list of branches available on the TEL AVIV market data stream for each market, returned by the `dumps` command. Each branch displays the following details: `FOSMarketID`, `SecurityType`, `CFICode` and `Quantity` (of instruments):

```
BRANCHES
    { XTAE CD    RXXXXX } qty: 25
    { XTAE CS    ESXXXX } qty: 472
    { XTAE FUT   FXXXXX } qty: 22
    { XTAE GO    DBXXXX } qty: 815
    { XTAE INDEX TIXXXX } qty: 27
    { XTAE MF    EUXXXX } qty: 409
    { XTAE OPT   OCXXXX } qty: 3144
    { XTAE OPT   OPXXXX } qty: 3066
    { XTAE WAR   RWDXXX } qty: 71
    { XTAE WAR   RWIXXX } qty: 89
    { XTAE WAR   RWXXXX } qty: 111
```

1.2. Types of Instruments

The following sections describe the instruments available on the TEL AVIV market data stream, according to their type:

- 1.2.1. Equities
- 1.2.2. Options
- 1.2.3. Futures
- 1.2.4. Bonds
- 1.2.5. Indices
- 1.2.6. Warrants.

1.2.1. Equities

The sample below illustrates the details of an equity:

```
instr # 127/3763 = 266342067
    PriceCurrency               string{ILS}
    Symbol                      string{TRPX}
    Description                 string{THERAPIX BIO}
    SecurityType                string{CS}
    FOSMarketId                 XTAE
    Factor                      float64{0.01}
    CFICode                     string{ESXXXX}
    MinTradeVol                 float64{4100}
    SecurityStatus              uint8{17}
    MarketSegmentID             string{S}
    InternalCreationDate        Timestamp{2014-07-06 05:06:30:538}
    InternalModificationDate    Timestamp{2014-10-12 23:30:00:963}
    InternalSourceId            uint16{47}
    InternalAggregationId       uint16{47}
    InternalEntitlementId       int32{1147}
    LocalCodeStr                string{1095140}
    ISIN                        string{IL0010951403}
    PriceIncrement_dynamic_TableId      uint32{3080292}
    OperatingMIC                string{XTAE}
```

1.2.2. Options

The sample below illustrates the details of an option:

```
instr # 127/9778 = 266348082
    PriceCurrency               string{ILS}
    Symbol                      string{GA5F12650C}
    Description                 string{GVA C12650 JAN5}
    SecurityType                string{OPT}
    FOSMarketId                 XTAE
    CFICode                     string{OCXXXX}
    MarketSegmentID             string{G}
    InternalCreationDate        Timestamp{2014-10-12 12:11:05:874}
    InternalModificationDate    Timestamp{2014-10-12 23:30:00:976}
    InternalSourceId            uint16{47}
    InternalAggregationId       uint16{47}
    InternalEntitlementId       int32{1150}
    LocalCodeStr                string{81218885}
    ISIN                        string{IL0812188857}
    UnderlyingFOSMarketId       XTAE
    UnderlyingLocalCodeStr      string{1115773}
    UnderlyingFOSInstrumentCode uint32{266342095}
    PriceIncrement_dynamic_TableId      uint32{3080293}
    OperatingMIC                string{XTAE}
```

1.2.3. Futures

The sample below illustrates the details of a future:

```
instr # 127/9586 = 266347890
    PriceCurrency               string{ILS}
    Symbol                      string{TA3WF}
    Description                 string{T25 F W310}
    SecurityType                string{FUT}
    FOSMarketId                 XTAE
    CFICode                     string{FXXXXX}
    MinTradeVol                 float64{1}
    SecurityStatus              uint8{17}
    MarketSegmentID             string{M}
    InternalCreationDate        Timestamp{2014-10-05 14:08:01:737}
    InternalModificationDate    Timestamp{2014-10-12 23:30:00:976}
    InternalSourceId            uint16{47}
    InternalAggregationId       uint16{47}
    InternalEntitlementId       int32{1150}
    LocalCodeStr                string{81218257}
    ISIN                        string{IL0812182579}
    PriceIncrement_static       float64{10}
    UnderlyingFOSMarketId       XTAE
    UnderlyingLocalCodeStr      string{2}
    UnderlyingFOSInstrumentCode uint32{266343016}
    MaturityYear                uint16{2014}
    MaturityMonth               uint8{10}
    MaturityDay                 uint8{17}
    OperatingMIC                string{XTAE}
```

1.2.4. Bonds

The sample below illustrates the details of a bond:

```
instr # 127/9632 = 266347936
    PriceCurrency               string{ILS}
    Symbol                      string{TR1015}
    Description                 string{TREASR BND 1015}
    SecurityType                string{GO}
    FOSMarketId                 XTAE
    Factor                      float64{0.01}
    CFICode                     string{DBXXXX}
    MinTradeVol                 float64{100}
    SecurityStatus              uint8{17}
    MarketSegmentID             string{L}
    InternalCreationDate        Timestamp{2014-10-12 04:53:21:603}
    InternalModificationDate    Timestamp{2014-10-12 23:30:00:925}
    InternalSourceId            uint16{47}
    InternalAggregationId       uint16{47}
    InternalEntitlementId       int32{1148}
    LocalCodeStr                string{8151011}
    ISIN                        string{IL0081510112}
    MaturityYear                uint16{2015}
    MaturityMonth               uint8{10}
    MaturityDay                 uint8{7}
    PriceIncrement_dynamic_TableId      uint32{3080294}
    OperatingMIC                string{XTAE}
```

1.2.5. Indices

The sample below illustrates the details of an index:

```
instr # 127/4735 = 266343039
    Description                 string{Tel - Bond - CPI Linked Bank}
    SecurityType                string{INDEX}
    FOSMarketId                 XTAE
    CFICode                     string{TIXXXX}
    InternalCreationDate        Timestamp{2014-07-06 05:06:41:668}
    InternalModificationDate    Timestamp{2014-09-13 12:33:11:138}
    InternalSourceId            uint16{47}
    InternalAggregationId       uint16{47}
    InternalEntitlementId       int32{1149}
    LocalCodeStr                string{25}
    OperatingMIC                string{XTAE}
```

1.2.6. Warrants

The sample below illustrates the details of a warrant:

```
instr # 127/8250 = 266346554
    PriceCurrency               string{ILS}
    Symbol                      string{ORL.WB7}
    Description                 string{BAZAN WB7}
    SecurityType                string{WAR}
    FOSMarketId                 XTAE
    Factor                      float64{0.01}
    CFICode                     string{RWXXXX}
    MinTradeVol                 float64{100}
    SecurityStatus              uint8{17}
    MarketSegmentID             string{B}
    InternalCreationDate        Timestamp{2014-09-15 04:56:49:073}
    InternalModificationDate    Timestamp{2014-10-12 23:30:01:076}
    InternalSourceId            uint16{47}
    InternalAggregationId       uint16{47}
    InternalEntitlementId       int32{1148}
    LocalCodeStr                string{2590370}
    ISIN                        string{IL0025903704}
    PriceIncrement_dynamic_TableId      uint32{3080292}
    OperatingMIC                string{XTAE}
```

2. Quotation Data

The sections below describe the characteristics of the quotation data on the TEL AVIV market data stream, in terms of:

- 2.1. Quotation Values
- 2.2. Trading Status
- 2.3. Specific Quotation Tags
- 2.4. MBL Data.

2.1. Quotation Values

The example below shows the possible values of an instrument on the TEL AVIV market data stream:

```
InstrumentStatusL1
-- 127/3763
        BID: 50 30000
        ASK: 52.8       5000
        LastPrice                       float64{52.1}
        LastTradeQty                    float64{85}
        DailyHighPrice                  float64{52.1}
        DailyLowPrice                   float64{51}
        DailyTotalVolumeTraded          float64{5500}
        DailyTotalAssetTraded           float64{280593.5}
        LastTradePrice                  float64{52.1}
        LastTradeTimestamp              Timestamp{2014-10-13 07:52:31:037}
        InternalDailyOpenTimestamp      Timestamp{2014-10-13 07:15:01:338}
        InternalDailyCloseTimestamp     Timestamp{2014-10-13 11:24:59:624}
        InternalDailyHighTimestamp      Timestamp{2014-10-13 07:53:04:116}
        InternalDailyLowTimestamp       Timestamp{2014-10-13 07:53:04:116}
        InternalPriceActivityTimestamp  Timestamp{2014-10-13 11:24:59:624}
        TradingStatus                   18=NotAvailableForTrading
        DailyOpeningPrice               float64{50.5}
        DailyClosingPrice               float64{51}
        PreviousDailyTotalVolumeTraded  float64{69219}
        PreviousDailyTotalAssetTraded   float64{3495807.9}
        PreviousDailyClosingPrice       float64{50.5}
        PreviousBusinessDay             Timestamp{2014-10-12}
        CurrentBusinessDay              Timestamp{2014-10-13}
        LastAuctionPrice                float64{52.1}
        InternalDailyClosingPriceType   char{a}
        PreviousInternalDailyClosingPriceType   char{a}
        InternalLastAuctionTimestamp    Timestamp{2014-10-13 11:14:56:346}
        InternalCrossIndicator          bool{False}
        PriceActivityMarketTimestamp    Timestamp{2014-10-13 11:24:35:009}
        InternalDailyBusinessDayTimestamp       Timestamp{2014-10-13 07:15:01:338}
```

For more details about the fields and tags available in quotation data type, and their possible values, see *FeedOS Quotation Tags Guide*.

2.2. Trading Status

Each time a modification of the trading status occurs, the values of the quotation tag **Trading Status** in the TEL AVIV market data stream are disseminated via FeedOS 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.

FeedOS implementation of the tag **Trading Status** is described in the table below:

Table 2 Trading Status of the TEL AVIV market data stream – technical implementation in FeedOS

Component	Value	Description
Tag Name	`TradingStatus`	FeedOS tag name.
Numeric ID	`9100`	FeedOS unique ID broadcast on S&P Capital IQ Real-Time Solutions data stream. It is the numeric equivalent of the tag name.
Type	`Enum`	Enumeration data type.
Format	*`[Exchange Specific Value]`*	An ***exchange specific value***, as described below, concerning 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

2.3. Specific Quotation Tags

The following section describe the specific quotation tags available on the TEL AVIV market data stream:

2.3.1. Other Values

The following sections describe the specific quotation tags available on he TEL AVIV market data stream:

2.3.1.1. InternalDailyClosingPriceType

The values of the quotation tag **InternalDailyClosingPriceType** conveyed on the TEL AVIV market data stream are disseminated via FeedOS 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.

FeedOS implementation of the tag `InternalDailyClosingPriceType` is described in the table below (the values currently disseminated are highlighted in `green`):

Table 3 InternalDailyClosingPriceType – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`InternalDailyClosingPriceType`	FeedOS tag name.
Numeric ID	9155	FeedOS 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).

2.3.1.2. PreviousInternalDailyClosingPriceType

The values of the quotation tag **PreviousInternalDailyClosingPriceType** conveyed on the TEL AVIV market data stream are disseminated via FeedOS 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.

FeedOS implementation of the tag `PreviousInternalDailyClosingPriceType` is described in the table below (the values currently disseminated are highlighted in `green`):

Table 4 InternalDailyClosingPriceType – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`PreviousInternalDailyClosing PriceType`	FeedOS tag name.
Numeric ID	9156	FeedOS 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.

Table 4 InternalDailyClosingPriceType – technical implementation in QuantFEED® (Continued)

Component	Value	Description
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).

2.4. MBL Data*

The MBL book has a 5-level depth.

3. Official Closing Price

The closing price is the last trade price upon close, as provided by the exchange. If the instrument has an auction phase, the market sends the last auction price, which becomes the closing price. When a stock splits, the closing price is adjusted after the closing. The settlement price is handled when provided by the market.

4. Finding the Latest Information

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

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- Web: http://support.quanthouse.com.

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