

S&P Capital IQ Real-Time Solutions

FeedOS™ Feed Description

JSE MIT

Reference n°: 20150320 – 22439 – 25943



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FEEDOS™ JSE MIT 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 JSE MIT market data stream, their possible values and current FeedOS technical implementation.

The topics this feed description covers include:

- [1. Referential Data](#)
- [2. Quotation Data](#)
- [3. Official Closing Price](#)
- [4. Special Behavior](#)
- [5. Finding the Latest Information.](#)

1. Referential Data

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

- [1.1. Available Markets and Branches](#)
- [1.2. Types of Instruments](#)
- [1.3. Specific Referential Tags.](#)

1.1. Available Markets and Branches

This section details the list of markets and branches available on the JSE MIT market data stream:

- [1.1.1. Markets](#)
- [1.1.2. Branches.](#)

1.1.1. Markets

The JSE MIT market data stream broadcasts informations about the following markets:

Table 1 List of markets available on the JSE MIT market data stream

FeedOS Market ID	Market
XJSE	JSE Securities Exchange

The following example shows the list of markets available on the JSE MIT market data stream and their IDs, returned by the command dumps:

```
MARKETS
market # 232      CC=ZA/SOUTH AFRICA/JOHANNESBURG,DESCR=JSE SECURITIES EXCHANGE,
WEB=www.jse.co.za
MIC = XJSE
TimeZone = Africa/Johannesburg
Country = ZA
NbMaxInstruments = 2000000
```

1.1.2. Branches

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

```
BRANCHES
BRANCHES
{ XJSE CS    ESXXXX } qty: 528
{ XJSE NONE DBXXXX } qty: 7
{ XJSE NONE EUXXXX } qty: 47
{ XJSE NONE MRCXXX } qty: 4
{ XJSE NONE XXXXXX } qty: 304
{ XJSE PS    ERXXXX } qty: 63
{ XJSE WAR   RWXXXX } qty: 1030
```

1.2. Types of Instruments

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

- [1.2.1. Equities](#)
- [1.2.2. Bonds](#)
- [1.2.3. Warrants](#)
- [1.2.4. Currencies.](#)

1.2.1. Equities

The sample below illustrates the details of an equity:

```
instr # 232/4711 = 486543975
  PriceCurrency      string{ZAC}
  Symbol            string{NFP}
  Description        string{New Frontier Prop Ltd}
  SecurityType       string{CS}
  FOSMarketId       XJSE
  CFICode           string{ESXXXX}
  RoundLot          float64{1}
  SecurityGroup      string{ZA03}
  InternalCreationDate Timestamp{2015-01-21 03:20:10:783}
  InternalModificationDate Timestamp{2015-03-20 03:20:10:671}
  InternalSourceId   uint16{31}
  InternalAggregationId uint16{31}
  InternalEntitlementId int32{1047}
  LocalCodeStr       string{46478}
  ISIN               string{MU0453N00004}
  PriceIncrement_static float64{1}
  OperatingMIC        string{XJSE}
  MARKET_LSE_NormalMarketSize float64{5000}
  MARKET_LSE_SectorCode string{ALT}
```

1.2.2. Bonds

The sample below illustrates the details of a bond:

```
instr # 232/4094 = 486543358
  PriceCurrency      string{ZAC}
  Symbol            string{DMCCB}
  Description        string{Soapstone Investment Ltd}
  SecurityType       string{NONE}
  FOSMarketId       XJSE
  CFICode           string{DBXXXX}
  RoundLot          float64{1}
  SecurityGroup      string{ZA03}
  InternalCreationDate Timestamp{2013-06-25 23:00:11:466}
  InternalModificationDate Timestamp{2015-03-20 03:20:10:662}
  InternalSourceId   uint16{31}
  InternalAggregationId uint16{31}
  InternalEntitlementId int32{1047}
  LocalCodeStr       string{37716}
  ISIN               string{ZAE000180204}
  PriceIncrement_static float64{1}
  OperatingMIC        string{XJSE}
  MARKET_LSE_NormalMarketSize float64{5000}
  MARKET_LSE_SectorCode string{ALT}
```

1.2.3. Warrants

The sample below illustrates the details of a warrant:

```
instr # 232/4762 = 486544026
  PriceCurrency      string{ZAC}
  Symbol             string{ESPIBR}
  Description         string{IBEURSTXDIGITALPLUSDEC18}
  SecurityType       string{WAR}
  FOSMarketId        XJSE
  CFICode            string{RWXXX}
  RoundLot           float64{1}
  SecurityGroup      string{ZA04}
  InternalCreationDate Timestamp{2015-03-20 03:20:10:683}
  InternalModificationDate Timestamp{2015-03-20 04:31:01:704}
  InternalSourceId    uint16{31}
  InternalAggregationId uint16{31}
  InternalEntitlementId int32{1047}
  LocalCodeStr       string{51349}
  ISIN               string{ZAE000202859}
  PriceIncrement_static float64{1}
  OperatingMIC        string{XJSE}
  MARKET_LSE_NormalMarketSize float64{5000}
  MARKET_LSE_SectorCode string{J4S2}
```

1.2.4. Currencies

The sample below illustrates the details of a currency:

```
instr # 232/1894 = 486541158
  PriceCurrency      string{ZAC}
  Symbol             string{KRQT}
  Description         string{Kruger Rand Quarter}
  SecurityType       string{NONE}
  FOSMarketId        XJSE
  CFICode            string{MRCXX}
  RoundLot           float64{1}
  SecurityGroup      string{ZA02}
  InternalCreationDate Timestamp{2012-06-30 23:37:32:083}
  InternalModificationDate Timestamp{2015-03-20 03:20:10:645}
  InternalSourceId    uint16{31}
  InternalAggregationId uint16{31}
  InternalEntitlementId int32{1047}
  LocalCodeStr       string{176}
  ISIN               string{ZAE000003976}
  PriceIncrement_static float64{1}
  OperatingMIC        string{XJSE}
  MARKET_LSE_NormalMarketSize float64{5000}
  MARKET_LSE_SectorCode string{J2H1}
```

1.3. Specific Referential Tags

The following sections describe additional, specific referential tags available on the JSE MIT market data stream:

- [1.3.1. Operating MIC](#)
- [1.3.2. MARKET_LSE_NormalMarketSize](#)
- [1.3.3. MARKET_LSE_SectorCode](#)

1.3.1. Operating MIC

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

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

Table 2 OperatingMIC – technical implementation in FeedOS

Component	Value	Description
Tag Name	OperatingMIC	FeedOS tag name.
Numeric ID	9533	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions 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.

1.3.2. MARKET_LSE_NormalMarketSize

The values of the referential tag **MARKET_LSE_NormalMarketSize** conveyed on the JSE MIT market data stream are disseminated via FeedOS data stream in *Referential* to detail the size of the transactions.

FeedOS implementation of the tag **MARKET_LSE_NormalMarketSize** is described in the following table:

Table 3 MARKET_LSE_NormalMarketSize – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	MARKET_LSE_NormalMarketSize	FeedOS tag name.
Numeric ID	11000	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Float64	Float64 data type.
Format / Possible Values	<i>[Exchange specific value]</i>	An exchange specific value , detailing the size of the transactions.

1.3.3. MARKET_LSE_SectorCode

The values of the referential tag **MARKET_LSE_SectorCode** conveyed on the JSE MIT market data stream are disseminated via FeedOS market data stream in *Referential* to identify a division of the market within a Market Segment.

FeedOS implementation of the tag MARKET_LSE_SectorCode is described in the following table:

Table 4 MARKET_LSE_SectorCode – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	MARKET_LSE_SectorCode	FeedOS tag name.
Numeric ID	11001	FeedOS unique ID disseminated on S&P Capital IQ 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 , indicating a division of the market within a Market Segment.
Possible Values	N1M2	Namibian market local NSX mid-priced
	N1L2	Namibian market local NSX low-priced
	J4S2	South African market specialist products (IPs)
	N1H2	Namibian market local NSX high-priced
	J1H1	South African market dual-listed UK high-priced
	J1M2	South African market Top Companies mid-priced
	J1M1	South African market dual-listed UK mid-priced
	J1H2	South African market Top Companies high-priced
	N1M2	Namibian market local NSX mid-priced
	NA01	JSE/Namibia Listed
	J2H2	South African market medium liquid high-priced
	J3L1	South African market less liquid low-priced
	J2H1	South African market high liquid high-priced
	J3H1	South African market less liquid high-priced
	J3M1	South African market less liquid mid-priced
	J2L1	South African market high liquid low-priced
	ALT	South African Market Alternative Exchange
	J4S1	South African market specialist products (Warrants)
	J2M1	South African market high liquid mid-priced
	J2L2	South African market medium liquid low-priced
	J2M2	South African market medium liquid mid-priced
	N2M1	Dual Listed NSX Mid Priced
	N2H1	Dual Listed NSX High Priced
	N2L1	Dual Listed NSX Low Priced
	ETF	Exchange Traded Funds
	BEE	Black Economic Empowerment
	BW01	JSE/Botswana Listed

2. Quotation Data

The following sections describe the characteristics of the quotation data on the JSE MIT market data stream, in terms of:

- [2.1. Quotation Values](#)

- [2.2. TradingStatus](#)
- [2.3. Specific Quotation Tags.](#)

2.1. Quotation Values

The examples below shows the possible values of an instrument on the JSE MIT market data stream:

```
InstrumentStatusL1
-- 232/1964
    BID: 127000      21      @2
    ASK: 127000      0      *NO ORDER*
    LastPrice                float64{140000}
    LastTradeQty              float64{3}
    DailyTotalVolumeTraded    float64{0}
    DailyTotalAssetTraded     float64{0}
    LastTradePrice            float64{140000}
    LastTradeTimestamp        Timestamp{2015-03-11 07:05:57:870}
    InternalDailyOpenTimestamp Timestamp{2015-03-20 07:00:02:283}
    InternalDailyCloseTimestamp Timestamp{2015-03-19 15:00:21:418}
    InternalDailyHighTimestamp Timestamp{2015-03-11 07:05:57:960}
    InternalDailyLowTimestamp  Timestamp{2015-03-11 07:05:57:960}
    InternalPriceActivityTimestamp Timestamp{2015-03-20 05:00:04:923}
    TradingStatus              5=PriceIndication
    PreviousDailyTotalVolumeTraded float64{0}
    PreviousDailyTotalAssetTraded  float64{0}
    PreviousDailyClosingPrice       float64{140000}
    PreviousBusinessDay              Timestamp{2015-03-19}
    CurrentBusinessDay               Timestamp{2015-03-20}
    LastAuctionPrice                 float64{140000}
    LastAuctionVolume                float64{3}
    InternalDailyClosingPriceType     char{c}
    InternalLastAuctionTimestamp      Timestamp{2015-03-11 07:00:44:380}
    MARKET_LSE_SuspendedIndicator    char{N}
    MARKET_JSE_MIT_TradingStatusDetails char{d}
```

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

2.2. TradingStatus

Each time a modification of the trading status occurs, the values of the quotation tag **TradingStatus** conveyed on the JSE MIT 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 `TradingStatus` is described in the following table:

Table 5 TradingStatus – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	TradingStatus	FeedOS tag name.
Numeric ID	9100	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Enum	Enum data type.
Format	<i>[Exchange Specific Value]</i>	An exchange specific value , detailing the characteristics of the trading status.
Possible Values	2	Trading Halt
	3	Resume
	5	Price Indication
	17	Ready to Trade
	18	Not Available for Trading
	20	Unknown
	21	Pre-open

2.3. Specific Quotation Tags

The following sections describe additional, specific quotation tags available on the JSE MIT market data stream:

- [2.3.1. Trade Conditions](#)
- [2.3.2. Other Values.](#)

2.3.1. Trade Conditions

The following subsections describe the trade conditions on the JSE MIT market data stream:

- [2.3.1.1. MARKET_LSE_MIT_OffBookReportingTradeTypeIndicator](#)
- [2.3.1.2. MARKET_JSE_MIT_AuctionTypeIndicator.](#)

2.3.1.1. MARKET_LSE_MIT_OffBookReportingTradeTypeIndicator

The values of the quotation tag **MARKET_LSE_MIT_OffBookReportingTradeTypeIndicator** conveyed on the JSE MIT market data stream are disseminated via FeedOS data stream in *Context* to detail the off book trade type:

- 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 `MARKET_LSE_MIT_OffBookReportingTradeTypeIndicator` is described in the table below:

Table 6 `MARKET_LSE_MIT_OffBookReportingTradeTypeIndicator` – technical implementation in FeedOS

Component	Value	Description
Tag Name	<code>MARKET_LSE_MIT_OffBookReportingTradeTypeIndicator</code>	FeedOS tag name.
Numeric ID	15950	FeedOS unique ID broadcast on the S&P Capital IQ Real-Time Solutions 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 , detailing the off book trade type.
Possible Values	2001	BT – Block Trade
	2002	CF – Corporate Finance Trade
	2003	LT – Late Trade
	2004	NX – Namibia Trade
	2005	OD – Delta Trade
	2006	OP – Off Order Book Principal Trade
	2007	OX – Option
	2008	TX – Traded Option Exercised
	2009	PF – Portfolio Trade
	2011	WX – Warrant
	2013	GU – Give Up
	3001	BK – Book Build
	3015	NC – Cancellation of previous day's non-published Off Book Trade. Note: This trade type will never be published via the market data, it is only valid via the Post Trade Gateway when cancelling a non-published trade.

2.3.1.2. `MARKET_JSE_MIT_AuctionTypeIndicator`

The values of the quotation tag `MARKET_JSE_MIT_AuctionTypeIndicator` conveyed on the JSE MIT market data stream are disseminated via FeedOS data stream in *Context* to detail the auction type:

- 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 `MARKET_JSE_MIT_AuctionTypeIndicator` is described in the table below:

Table 7 `MARKET_JSE_MIT_AuctionTypeIndicator` – technical implementation in FeedOS

Component	Value	Description
Tag Name	<code>MARKET_JSE_MIT_AuctionTypeIndicator</code>	FeedOS tag name.
Numeric ID	16320	FeedOS unique ID broadcast on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Char	Char data type.
Format	<i>[Exchange Specific Value]</i>	An <i>exchange specific value</i> , detailing the auction type.
Possible Values	C	Closing Auction
	A	Volatility
	O	Opening Auction
	E	Re-Opening Auction
	K	Intra-Day Auction
	L	Futures Closeout Auction

2.3.2. Other Values

The following subsections describe the other values on the JSE MIT market data stream:

- [2.3.2.1. InternalDailyClosingPriceType](#)
- [2.3.2.2. MARKET_LSE_SuspendedIndicator](#)
- [2.3.2.3. MARKET_LSE_MIT_HaltReason](#)
- [2.3.2.4. MARKET_JSE_MIT_TradingStatusDetails.](#)

2.3.2.1. InternalDailyClosingPriceType

The values of the quotation tag `InternalDailyClosingPriceType` conveyed on the JSE MIT 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 8 `InternalDailyClosingPriceType` – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	<code>InternalDailyClosingPriceType</code>	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	<i>[Internal Specific Value]</i>	An <i>internal specific value</i> , detailing the type of daily closing price, as described below.

Table 8 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.
Possible Values	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).

2.3.2.2. MARKET_LSE_SuspendedIndicator

Each time an instrument is suspended, the values of the quotation tag **MARKET_LSE_SuspendedIndicator** conveyed on the JSE MIT market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the 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.

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

Table 9 MARKET_LSE_SuspendedIndicator – technical implementation in FeedOS

Component	Value	Description
Tag Name	MARKET_LSE_SuspendedIndicator	FeedOS tag name.
Numeric ID	14602	FeedOS unique ID broadcast on the S&P Capital IQ Real-Time Solutions 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 , indicating the status of a suspended instrument.
Possible Values	S	Suspended Instrument
	[Not sent] or Space	Active Instrument

2.3.2.3. MARKET_LSE_MIT_HaltReason

Each time an instrument is halted from trading, the values of the quotation tag **MARKET_LSE_MIT_HaltReason** conveyed on the JSE MIT 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 `MARKET_LSE_MIT_HaltReason` is described in the table below:

Table 10 MARKET_LSE_MIT_HaltReason – technical implementation in FeedOS

Component	Value	Description
Tag Name	MARKET_LSE_MIT_HaltReason	FeedOS tag name.
Numeric ID	14752	FeedOS unique ID broadcast on the S&P Capital IQ Real-Time Solutions 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 , detailing the reason of halting an instrument.
Possible Values	101	Instrument-Level Circuit Breaker Tripped
	102	Connectivity Issues Being Experienced by Clients
	9998	Matching Partition Suspended
	9999	System Suspended
	Space	Reason not available

When an instrument is no longer halted, the tag `MARKET_LSE_MIT_HaltReason` is reset by sending a value with the syntax UNKNOWN.

2.3.2.4. MARKET_JSE_MIT_TradingStatusDetails

Each time a modification of the instrument status occurs, the values of the quotation tag `MARKET_JSE_MIT_TradingStatusDetails` conveyed on the JSE MIT market data stream are disseminated via FeedOS 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.

FeedOS implementation of the tag `MARKET_JSE_MIT_TradingStatusDetails` is described in the table below:

Table 11 MARKET_JSE_MIT_TradingStatusDetails – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	MARKET_JSE_MIT_TradingStatusDetails	FeedOS tag name.
Numeric ID	14970	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions 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.

Table 11 MARKET_JSE_MIT_TradingStatusDetails – technical implementation in QuantFEED® (Continued)

Component	Value	Description
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)

2.4. MBL, MBO and BBO Data^{*}

The MBL book has a 10-level depth. The MBO book is full depth.

3. Official Closing Price

The closing price is the last trade price upon close, as provided by the exchange. If it is not sent by the market, the last trade is used instead. When a stock splits, the closing price is adjusted after the closing. There is no settlement price.

4. Special Behavior

The following sections describe the special behavior of JSE MIT market data stream in terms of:

- [4.1. Market News – Trade Cancellation/Correction](#)
- [4.2. Level1 Market Data Kinematics – CLOSE.](#)

4.1. Market News – Trade Cancellation/Correction

Effective 2014-11-17, each time a trade cancellation or trade correction of an on book or off book trade occurs, the event is notified via FeedOS data stream in *Market News*:

- in the callback carrying the Level1 event `notif_MarketNews()`, for C++
- in the event handler `MarketNewsEventHandler`, for C#
- in the callback carrying the Level1 event `quotNotifMarketNewsEvent`, for Java.

This Market News notification replaces some of the values previously disseminated via the quotation context tag `MARKET_LSE_MIT_OffBookReportingTradeTypeIndicator` 17=LC – Cancellation of previous day's published Off Book Trade and 24=PC – Cancellation of previous day's On Book Trade.

Below is an example showing the trade cancellation/correction notification disseminated in the market news:

```
MN      null      null      XJSE      Normal      Trade Cancellation      Trade id: 1084396111134737
Trade date: 20141020 | Trade time: 08:59:25      related_instruments: 232/750529
```

^{*} The MBL, MBO and BBO data may not be included by default in your Level1 data subscription, but sold separately. Depending on your contract, additional terms, conditions and fees may apply. For more details about the subscription options, please contact S&P Capital IQ Real-Time Solutions.

4.2. Level1 Market Data Kinematics – CLOSE

In the Level1 Market Data Kinematics **before 2014-11-17**, when the tag MARKET_JSE_MIT_TradingStatusDetails disseminates the value z=Closing Price Publication, the Trading Status is set to 18=Not Available for Trading.

Later on, the exchange simultaneously sends the CLOSE signal and the value b=PostClose of the tag MARKET_JSE_MIT_TradingStatusDetails, 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 15:00:19:020.493 486540958 * * 19801 48@1 * *
TE 15:00:19:020.515 486540958 * * * * 19938 420@1
TE 15:00:19:020.515 486540958 * * 19801 17@1 * *
VU 15:00:19:022.447 486540958 MARKET_JSE_MIT_TradingStatusDetails=z TradingStatus=18
TE 15:00:19:029.679 486540958 19801 815 * * * *
TradeConditionsDictionaryKey=uint32{65011844}, MARKET_JSE_MIT_AuctionTypeIndicator=char{C}
TE 15:00:19:576.268 486540958 * * 19800 600@1 * *
SI 15:01:19:001.188 486540958 CLOSE 19801
TE 15:01:19:001.188 486540958 19801 * * * * C
VU 15:01:19:001.188 486540958 MARKET_JSE_MIT_TradingStatusDetails=b
```

In the Level1 Market Data Kinematics **after 2014-11-17**, the exchange simultaneously sends the CLOSE signal, the value z=Closing Price Publication of the tag MARKET_JSE_MIT_TradingStatusDetails and the Trading Status 18=Not Available for Trading.

Later on, the exchange sends the value b=PostClose of the tag MARKET_JSE_MIT_TradingStatusDetails, 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 15:00:19:020.467 486540958 * * 19801 48@1 * *
TE 15:00:19:020.467 486540958 * * * * 19938 420@1
TE 15:00:19:020.478 486540958 * * 19801 17@1 * *
SI 15:00:19:022.222 486540958 CLOSE 19801
TE 15:00:19:022.222 486540958 19801 * * * * C
VU 15:00:19:022.222 486540958 MARKET_JSE_MIT_TradingStatusDetails=z
InternalDailyClosingPriceType=d TradingStatus=18
TE 15:00:19:022.584 486540958 19801 815 * * * * OHL
TradeConditionsDictionaryKey=uint32{23068773}, MARKET_JSE_MIT_AuctionTypeIndicator=char{C}
VU 15:00:19:022.584 486540958 DailyClosingPrice=19801 InternalDailyClosingPriceType=b
TE 15:00:19:576.268 486540958 * * 19800 600@1 * *
TE 15:01:19:001.188 486540958 19801 * * * * C
VU 15:01:19:001.188 486540958 MARKET_JSE_MIT_TradingStatusDetails=b
InternalDailyClosingPriceType=a
```

5. 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:

- E-mail: rts-support@spcapitaliq.com
- Web: <https://support.quanthouse.com>.