

**S&P Capital IQ Real-Time Solutions**

## **FeedOS™ Developer's Notice**

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### **JAPANNEXT – Feed Update**

Reference n°: 20150210 – 23419 – 25280

**Effective as of: 03 March 2015\***

**Action required from users: Attention Required**



\* 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  
FeedOS™ Developer's Notice: JAPANNEXT – Feed Update  
Reference 20150210 – 23419 – 25280  
February 16, 2015

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# UPDATE OF THE JAPANNEXT MARKET DATA STREAM

To improve the quality of the market data disseminated on the JAPANNEXT market data stream, S&P Capital IQ Real-Time Solutions has decided to enhance the content of FeedOS.

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. FeedOS Technical Implementation](#)
- [3. Finding the Latest Information.](#)

## 1. Update Summary

Table 1 Current update summary

Notice Reference	20150210 – 23419 – 25280
Exchanges	JAPANNEXT
Concerned MICs	SBIJ, XSBI
Internal Source ID	227
Effective Date	2015-03-02*
Impact	• Update of the Quotation Tags
Action required	Attention Required

## 2. FeedOS Technical Implementation

Effective Monday, **March 02<sup>\*</sup> 2015**, S&P Capital IQ Real-Time Solutions enhances the quotation data on the JAPANNEXT market data stream, as described below:

- [2.1. Changes to the Quotation Data.](#)

### 2.1. Changes to the Quotation Data

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

**Table 2** Quotation tags added on the JAPANNEXT market data stream

Tag Name	Numeric ID	Type
<a href="#">InternalDailyClosingPriceType</a>	9155	Char

#### 2.1.1. InternalDailyClosingPriceType

The values of the quotation tag **InternalDailyClosingPriceType** conveyed on the JAPANNEXT 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 disseminated as of 2015-03-02 are highlighted in **green**):

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

Component	Value	Description
<b>Tag Name</b>	<code>InternalDailyClosingPriceType</code>	FeedOS tag name.
<b>Numeric ID</b>	9155	FeedOS unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
<b>Type</b>	Char	Char data type.
<b>Format</b>	<i>[Internal Specific Value]</i>	An <b>internal specific value</b> , detailing the type of daily closing price, as described below.

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\* This is the proposed day for the update of the standard version of the feed handler. For dedicated feed handlers, the date and Source IDs may differ. For the actual day when the changes to your custom feed handler will take effect, please contact your FeedOS™ project manager.

**Table 3 InternalDailyClosingPriceType – technical implementation in QuantFEED® (Continued)**

Component	Value	Description
<b>Possible Values</b>	0	<b>Undefined</b>
	a	<b>Official Close</b> – Explicit closing price value calculated and distributed by an exchange for the main trading session of a given trading day.
	b	<b>Official Indicative</b> – Exchange has provided an indicative price and marked it as indicative, however no trading activity is observed.
	c	<b>Official Carry Over</b> – Explicit Closing price value from a previous trading day carried forward by the exchange to the given trading day.
	d	<b>Last Price</b> – Final price disseminated by the exchange for the main trading session or dissemination period of a given trading day (for indices).
	e	<b>Last Eligible Price</b> – 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	<b>Manual</b> – Price disseminated manually (in case of production correction).

## Quotation Data Sample

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

```
InstrumentStatusL1
-- 481/1003952
    BID: 202.6      0      *NO ORDER*
    ASK: 203.9      0      *NO ORDER*
    LastPrice                float64{203.4}
    LastTradeQty             float64{500}
    DailyHighPrice           float64{203.6}
    DailyLowPrice            float64{202.4}
    DailyTotalVolumeTraded   float64{1962000}
    DailyTotalAssetTraded    float64{398721420}
    LastTradePrice           float64{203.4}
    LastTradeTimestamp       Timestamp{2015-02-13 05:59:48:862}
    InternalDailyOpenTimestamp Timestamp{2015-02-12 23:20:00:004}
    InternalDailyCloseTimestamp Timestamp{2015-02-13 07:00:00:003}
    InternalDailyHighTimestamp Timestamp{2015-02-13 05:07:00:803}
    InternalDailyLowTimestamp Timestamp{2015-02-13 00:57:59:833}
    InternalPriceActivityTimestamp Timestamp{2015-02-13 07:00:00:003}
    LowLimitPrice            float64{122.4}
    HighLimitPrice           float64{282.4}
    TradingStatus            18=NotAvailableForTrading
    RegSHOAction             1=NoPriceTest
    DailyOpeningPrice        float64{202.4}
    DailyClosingPrice        float64{203.4}
    PreviousDailyTotalVolumeTraded float64{2758300}
    PreviousDailyTotalAssetTraded float64{557231480}
    PreviousDailyClosingPrice float64{202.5}
    PreviousBusinessDay       Timestamp{2015-02-12}
    CurrentBusinessDay        Timestamp{2015-02-13}
    InternalDailyClosingPriceType char{d}
    PriceActivityMarketTimestamp Timestamp{2015-02-13 07:00:00}
```

## 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](mailto:rts-support@spcapitaliq.com)
- Web: <http://support.quanthouse.com>.