

S&P Capital IQ Real-Time Solutions

QuantFEED® Developer's Notice

IDC TSE & OSE – Feed Update

Reference n°: 20140312

Effective as of: **24 March 2014**

Action required from users: **Mandatory Action**



**S&P
CAPITAL IQ**

McGRAW HILL FINANCIAL

S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 20140312
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Corporate Headquarters

S&P Capital IQ Real-Time Solutions (QuantHouse®)
52 Rue de la Victoire
75009 Paris
France
Tel: +33 (0) 1 73 02 32 11
Fax: +33 (0) 1 73 02 32 12

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.quanthouse.com

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UPDATE OF THE IDC – TSE & OSE MARKET DATA STREAM

To reflect the changes caused by the migration of the Tokyo Derivatives to the Osaka J-GATE platform on the IDC 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. Functional Description](#)
- [3. QuantFEED® Technical Implementation](#)
- [4. Finding the Latest Information.](#)

1. Update Summary

Table 1 Current update summary

Notice Reference	20140312
Exchanges	IDC
Concerned MICs	XTKS, XOSE
Internal Source ID	218
Effective Date	2014-03-24
Impact	<ul style="list-style-type: none">• Update of the Referential Tags• Update of the Quotation Tags
Action required	Mandatory Action FOSMarketId, LocalCodeStr, and Instrument Internal Code change

2. Functional Description

Effective Monday, **March 24, 2014**, S&P Capital IQ Real-Time Solutions changes the content of the referential and quotation data to accommodate the new information disseminated on the IDC market data stream, following the migration of the Tokyo Derivatives to the Osaka J-GATE platform, as described below:

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

2.1. Changes to the Referential Data

S&P Capital IQ Real-Time Solutions **updates** the values of the referential tag below to accommodate the information broadcast on the IDC market data stream:

Table 2 Referential tags disseminating updated values on the IDC market data stream

Tag Name	Numeric ID	Type
FOSMarketId	207	UInt16
LocalCodeStr	9500	String

Below is an example of the current implementation of the updated (in **blue**) referential tags:

```
instr # 140/1024208 = 294625488
  PriceCurrency      string{JPY}
  Symbol             string{TPXM}
  Description         string{MINI TOPIX JUN 14}
  SecurityType        string{FUT}
  FOSMarketId        XOSE
  ContractMultiplier float64{1000}
  CFICode             string{FFIXXX}
  InternalCreationDate Timestamp{2014-04-10 12:03:37:975}
  InternalModificationDate Timestamp{2014-04-10 12:07:03:826}
  InternalSourceId    uint16{218}
  LocalCodeStr        string{599.F:TPXM\M4}
  MaturityYear        uint16{2014}
  MaturityMonth        uint8{6}
  MaturityDay         uint8{13}
  PriceIncrement_dynamic_TableId    uint32{9633898}
```

2.2. Changes to the Quotation Data

S&P Capital IQ Real-Time Solutions **updates** the values of the quotation tag below to accommodate the information broadcast on the IDC market data stream:

Table 3 Quotation tags disseminating updated values on the IDC market data stream

Tag Name	Numeric ID	Type
TradingStatus	9100	Enum

Furthermore, S&P Capital IQ Real-Time Solutions **removes** the following quotation tags from the IDC market data stream:

Table 4 Quotation tags removed from the IDC market data stream

Tag Name	Numeric ID	Type
OpenInterest	9150	Float64

Below is an example of the current implementation of the updated quotation tags (in **blue**; the removed tags are in ~~crossed-out red~~):

```
InstrumentStatusL1
-- 147/1045968
    BID: 1217.25    1
    ASK: 1220.75    1
    LastPrice                float64{1216.75}
    LastTradeQty              float64{1}
    DailyHighPrice            float64{1226.75}
    DailyLowPrice             float64{1217.25}
    DailyTotalVolumeTraded    float64{881}
    DailyTotalAssetTraded     float64{1075769.15}
    LastTradePrice            float64{1217.25}
    LastTradeTimestamp        Timestamp{2014-04-11 14:30:00}
    InternalDailyOpenTimestamp Timestamp{2014-04-11 07:50:00:211}
    InternalDailyCloseTimestamp Timestamp{2014-04-11 09:00:00:726}
    InternalDailyHighTimestamp Timestamp{2014-04-11 07:50:00:211}
    InternalDailyLowTimestamp  Timestamp{2014-04-11 14:14:26:355}
    InternalPriceActivityTimestamp Timestamp{2014-04-11 14:50:00:163}
    TradingStatus              2=TradingHalt
    DailyOpeningPrice          float64{1226.75}
    DailyClosingPrice          float64{1220.25}
    PreviousDailyTotalVolumeTraded float64{4250}
    PreviousDailyTotalAssetTraded float64{5230596.91}
    PreviousDailyClosingPrice  float64{1224.25}
    PreviousBusinessDay        Timestamp{2014-04-10}
    CurrentBusinessDay         Timestamp{2014-04-11}
    OpenInterest          float64{10925}
```

3. QuantFEED® Technical Implementation

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

- [3.1. FOS Market ID](#)
- [3.2. Local Code String](#)
- [3.3. Trading Status.](#)

3.1. FOS Market ID

The values of the referential tag **FOS Market ID** conveyed on the IDC market data stream are disseminated via QuantFEED® data stream in *Referential* to specify the smallest order that can be placed.

QuantFEED® implementation of the values currently available for the tag FOSMarketId is described in the table below: (removed values are in ~~crossed-out-red~~):

Table 5 FOSMarketId – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	FOSMarketId	QuantFEED® tag name.
Numeric ID	207	QuantFEED® unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	UInt16	UInt16 data type.
Format	<i>[Exchange Specific Value]</i>	An exchange specific value , specifying the market used to help identify a security.
Possible Values	XTKS	Tokyo Stock Exchange The instruments previously comprised in the XTKS FOS Market ID are now included in the XOSE type.
	XOSE	Osaka Securities Exchange

3.2. Local Code String

The values of the referential tag **Local Code String** conveyed on the IDC market data stream are disseminated via QuantFEED® data stream in *Referential* to specify the security local code.

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

Table 6 LocalCodeStr – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	LocalCodeStr	QuantFEED® tag name.
Numeric ID	9500	QuantFEED® unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format / Possible Values	<i>[Exchange Specific Value]</i>	An exchange specific value , detailing the security local code. Note: You will receive the list of LocalCodeStr new values in a separate file.

Caution	The Instrument Internal Code also changes.
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3.3. Trading Status

Each time a modification of the trading status occurs, the values of the quotation tag **Trading Status** conveyed on the IDC market data stream are disseminated via QuantFEED® 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.

QuantFEED® implementation of the tag `TradingStatus` is described in the following table (newly added values are in green):

Table 7 TradingStatus – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	TradingStatus	QuantFEED® tag name.
Numeric ID	9100	QuantFEED® unique ID disseminated on 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
	5	Price Indication
	17	Ready to Trade
	18	Not Available for Trading
	21	Pre-Open

4. 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>.