S&P Capital IQ's Real-Time Solutions

QuantFEED® Feed Description

NYSE BondMatch UTP Feed

Reference n°: 20130904

S&P CAPITAL IQ
McGRAW HILL FINANCIAL

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QUANTFEED® NYSE BONDMATCH UTP FEED DESCRIPTION

As part of S&P Capital IQ's Real-Time Solutions's QuantFEED® documentation, this feed description provides you with details about the types of data broadcast on the NYSE BondMatch UTP market data stream, their possible values and current QuantFEED® technical implementation.

The topics this feed description covers include:

- 1. Referential Data
- 2. Quotation Data
- 3. Official Closing Price
- 4. Finding the Latest Information.

1. Referential Data

The following sections describe the characteristics of the referential data on NYSE BondMatch UTP 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 NYSE BondMatch UTP market data stream:

- 1.1.1. Markets
- 1.1.2. Branches.

1.1.1. Markets

The NYSE BondMatch UTP market data stream broadcasts informations about the following markets:

Table 1 List of markets available on NYSE BondMatch UTP market data stream

QuantFEED® Market ID	Market
MTCH	NYSE BondMatch

The following example shows the list of markets available on NYSE BondMatch UTP market data stream and their IDs, returned by the command `dumps`:

```
MARKETS
market # 494    CC=FR/FRANCE/PARIS,DESCR=NYSE BONDMATCH,WEB=www.euronext.com
    MIC = MTCH
    TimeZone =
    Country =
    NbMaxInstruments = 1000000
```

1.1.2. Branches

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

```
BRANCHES
    { MTCH GO   DBXXXX } qty: 1823
```

1.2. Types of Instruments

The following sections illustrate the instruments' characteristics on NYSE BondMatch UTP market data stream, according to their type:

- 1.2.1. Bonds.

1.2.1. Bonds

The sample below illustrates the details of a bond:

```
instr # 494/1002 = 1035994090
    PriceCurrency               string{EUR}
    Description                 string{BqPsaFin 3,625% 14}
    SecurityType                string{GO}
    FOSMarketId                 MTCH
    CFICode                     string{DBXXXX}
    RoundLot                    float64{1000}
    SecuritySubType             string{25}
    InternalCreationDate        Timestamp{2011-06-29 04:13:06:366}
    InternalModificationDate    Timestamp{2012-08-31 04:13:28:710}
    InternalSourceId            uint16{104}
    LocalCodeStr                string{BO0505200211}
    ISIN                        string{XS0505200211}
    UnderlyingLocalCodeStr      string{XS0505200211}
    PriceIncrement_dynamic_TableId      uint32{6815852}
    SecurityTradingId                   string{BO0505200211}
    MARKET_EURONEXT_InstrumentGroupCode string{5I}
    MARKET_EURONEXT_TypeOfUnitOfExpressionForInstrumentPrice    string{2}
    MARKET_EURONEXT_NominalMarketValueOfTheSecurity             float64{1}
    MARKET_EURONEXT_QuantityNotation                            string{FMT}
    MARKET_EURONEXT_IndicatorOfUnderlyingSecurityOnLending      string{0}
```

1.3. Specific Referential Tags

The following sections describe additional, specific referential tags available on NYSE BondMatch UTP market data stream:

- 1.3.1. Instrument Group Code
- 1.3.2. Type of Unit of Expression For Instrument Price
- 1.3.3. Nominal Market Value of the Security
- 1.3.4. Quantity Notation
- 1.3.5. Indicator of Underlying Security on Lending
- 1.3.6. Eligible to PEA.

1.3.1. Instrument Group Code

The referential tag **Instrument Group Code** is disseminated via S&P Capital IQ's Real-Time Solutions's market data stream in *Referential*, when new details about the Instrument Group are available.

QuantFEED®'s implementation of the tag `MARKET_EURONEXT_InstrumentGroupCode` is described in the following table:

Table 2 MARKET_EURONEXT_InstrumentGroupCode – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`MARKET_EURONEXT_InstrumentGroupCode`	QuantFEED® tag name.
Numeric ID	`11050`	QuantFEED® unique ID disseminated on S&P Capital IQ's Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	`String`	String data type.
Format / Possible Values	*`[Exchange Specific Value]`*	An ***exchange specific value***, detailing the characteristics of the Instrument Group.

1.3.2. Type of Unit of Expression For Instrument Price

The referential tag **Type of Unit of Expression For Instrument Price** is disseminated via S&P Capital IQ's Real-Time Solutions's market data stream in *Referential* to indicate the unit in which the security is quoted.

QuantFEED®'s implementation of the tag `MARKET_EURONEXT_TypeOfUnitOfExpressionForInstrumentPrice` is described in the following table:

Table 3 MARKET_EURONEXT_TypeOfUnitOfExpressionForInstrumentPrice – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`MARKET_EURONEXT_TypeOfUnitOfExpression ForInstrumentPrice`	QuantFEED® tag name.
Numeric ID	`11051`	QuantFEED® unique ID disseminated on S&P Capital IQ's Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	`String`	String data type.
Format	*`[Exchange Specific Value]`*	An ***exchange specific value***, detailing the unit in which the security is quoted.

Table 3 MARKET_EURONEXT_TypeOfUnitOfExpressionForInstrumentPrice – technical implementation in QuantFEED® (Continued)

Component	Value	Description
Possible Values	1	In units.
	2	As % of nominal.
	3	As a % of nominal including accrued interest.
	8	In kilograms.
	9	In ounces

1.3.3. Nominal Market Value of the Security

The referential tag **Nominal Market Value of the Security** is disseminated via S&P Capital IQ's Real-Time Solutions's market data stream in *Referential* to indicate is the amount of the instruments' nominal value.

QuantFEED®'s implementation of the tag `MARKET_EURONEXT_NominalMarketValueOfTheSecurity` is described in the following table:

Table 4 MARKET_EURONEXT_NominalMarketValueOfTheSecurity – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`MARKET_EURONEXT_NominalMarketValueOfTheSecurity`	QuantFEED® tag name.
Numeric ID	`11052`	QuantFEED® unique ID disseminated on S&P Capital IQ's Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	`Float64`	Float64 data type.
Format / Possible Values	*[Exchange Specific Value]*	An ***exchange specific value***, detailing the amount of the instruments' nominal value.

1.3.4. Quantity Notation

The referential tag **Quantity Notation** is disseminated via S&P Capital IQ's Real-Time Solutions's market data stream in *Referential* to specify the nature of the amount expression used for negotiating the instrument on the market.

QuantFEED®'s implementation of the tag `MARKET_EURONEXT_QuantityNotation` is described in the following table:

Table 5 MARKET_EURONEXT_QuantityNotation – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`MARKET_EURONEXT_QuantityNotation`	QuantFEED® tag name.
Numeric ID	`11053`	QuantFEED® unique ID disseminated on S&P Capital IQ's Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	`String`	String data type.

Table 5 MARKET_EURONEXT_QuantityNotation – technical implementation in QuantFEED® (Continued)

Component	Value	Description
Format	*[Exchange Specific Value]*	An ***exchange specific value***, detailing the nature of the amount expression used for negotiating the instrument on the market.
Possible Values	UNT	In unit (i.e. number of shares)
	FMT	In facial amount (i.e. bonds expressed in %)
	Null	Not applicable

1.3.5. Indicator of Underlying Security on Lending

The referential tag **Indicator of Underlying Security on Lending** is disseminated via S&P Capital IQ's Real-Time Solutions's market data stream in *Referential* to indicate whether the security listed underlies any loan contracts, meaning it has been admitted to the Deferred Settlement system and/or to the lending market.

QuantFEED®'s implementation of the tag `MARKET_EURONEXT_IndicatorOfUnderlyingSecurityOnLending` is described in the following table:

Table 6 MARKET_EURONEXT_IndicatorOfUnderlyingSecurityOnLending – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	MARKET_EURONEXT_IndicatorOfUnderlying SecurityOnLending	QuantFEED® tag name.
Numeric ID	11054	QuantFEED® unique ID disseminated on S&P Capital IQ's Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format	*[Exchange Specific Value]*	An ***exchange specific value***, specifying whether the security underlies any loan contracts or not.
Possible Values	0	Instrument neither eligible for the SRD, nor eligible for the Loan and Lending Market.
	1	Instrument eligible for the SRD and for the loan and Lending Market.
	2	Instrument eligible for the SRD long only.
	3	Instrument eligible for the Loan and Lending Market but not for the SRD.
	4	Easy-to-borrow eligible for the SRD and for the Loan and Lending Market.
	8	Non significant.

1.3.6. Eligible to PEA

The referential tag **Eligible to PEA** is disseminated via S&P Capital IQ's Real-Time Solutions's market data stream in *Referential*, to indicate whether the instrument is eligible to PEA or not.

QuantFEED®'s implementation of the tag `MARKET_EURONEXT_EligibleToPEA` is described in the following table:

Table 7 MARKET_EURONEXT_EligibleToPEA – technical implementation in QuantFEED®

Component	Value		Description
Tag Name	`MARKET_EURONEXT_EligibleToPEA`		QuantFEED® tag name.
Numeric ID	`11055`		QuantFEED® unique ID disseminated on S&P Capital IQ's Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	`Bool`		Boolean data type.
Format	*`[Exchange Specific Value]`*		An ***exchange specific value***, detailing the unit in which the security is quoted.
Possible Values	`True`		Eligible
	`False`		Non-eligible.

2. Quotation Data

The following sections describe the characteristics of the quotation data on NYSE BondMatch UTP market data stream, in terms of:

- 2.1. Quotation Values
- 2.2. Trading Status
- 2.3. Specific Quotation Tags.

2.1. Quotation Values

The examples below shows the possible values of an instrument on NYSE BondMatch UTP market data stream:

```
InstrumentStatusL1
-- 494/1002
        BID: 96.2       50000    @1
        ASK: 101.2      50000    @1
        InternalDailyOpenTimestamp      Timestamp{2012-08-31 07:00:00:083}
        InternalDailyCloseTimestamp     Timestamp{2012-08-30 15:55:00:081}
        InternalPriceActivityTimestamp  Timestamp{2012-08-31 13:34:37:808}
        LowLimitPrice                   float64{98.84}
        HighLimitPrice                  float64{100.84}
        TradingStatus                   17=ReadyToTrade
        PreviousDailyClosingPrice       float64{99.84}
        PreviousBusinessDay             Timestamp{2012-08-08}
        CurrentBusinessDay              Timestamp{2012-08-31}
        MARKET_EURONEXT_ClassState      string{COCO}
```

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** conveyed on the NYSE BondMatch UTP market data stream are disseminated via QuantFEED®'s 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®'s implementation of the tag `TradingStatus` is described in the following table:

Table 8 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's Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	`Enum`	Enum data type.
Format	*`[Exchange Specific Value]`*	An ***exchange specific value***, detailing the characteristics of the trading status.
Possible Values	15	New Price Indication
	17	Ready to Trade
	18	Not Available for Trading

2.3. Specific Quotation Tags

The following sections describe additional, specific quotation tags available on NYSE BondMatch UTP 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 NYSE BondMatch UTP market data stream:

- 2.3.1.1. Cross Order Indicator
- 2.3.1.2. Order Priority Timestamp.

2.3.1.1. Cross Order Indicator

Each time a cross order occurs, the values of the quotation tag **Cross Order Indicator** conveyed on the NYSE BondMatch UTP market data stream are disseminated via S&P Capital IQ's Real-Time Solutions's data stream in *Context*:

- 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 `MARKET_EURONEXT_CrossOrderIndicator` is described in the table below:

Table 9 MARKET_EURONEXT_CrossOrderIndicator – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`MARKET_EURONEXT_CrossOrderIndicator`	QuantFEED® tag name.
Numeric ID	15050	QuantFEED® unique ID broadcast on S&P Capital IQ's Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	`String`	String data type.
Format	*[Exchange Specific Value]*	An ***exchange specific value***, indicating the presence of a cross order.
Possible Values	0	The trade does not stem from a cross order.
	1	The trade stems from a cross order.
	4	Valuation trade.
	7	The cumulated volume data of the day, either traded on UTP or received from TCS (CumulativeQuantity=Cumulative Quantity of TCS + CumulativeQuantity of UTP).
	N	For future use.

2.3.1.2. Order Priority Timestamp

Each time an order is given, the values of the quotation tag **Order Priority Timestamp** conveyed on the NYSE BondMatch UTP market data stream are disseminated via S&P Capital IQ's Real-Time Solutions's data stream in *Context*:

- 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 `MARKET_EURONEXT_OrderPriorityTimestamp` is described in the table below:

Table 10 MARKET_EURONEXT_OrderPriorityTimestamp – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`MARKET_EURONEXT_OrderPriorityTimestamp`	QuantFEED® tag name.
Numeric ID	15052	QuantFEED® unique ID broadcast on S&P Capital IQ's Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	`Timestamp`	Timestamp data type.
Format / Possible Values	*[Exchange Specific Value]*	An ***exchange specific value***, providing the timestamp of the order priority.

2.3.2. Other Values

The following subsections describe the trade conditions on NYSE BondMatch UTP market data stream:

- 2.3.2.1. Halt Reason
- 2.3.2.2. Class State.

2.3.2.1. Halt Reason

Each time an instrument is halted from trading, the values of the quotation tag **Halt Reason** conveyed on the NYSE BondMatch UTP market data stream are disseminated via S&P Capital IQ's Real-Time Solutions's 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 `MARKET_EURONEXT_HaltReason` is described in the table below:

Table 11 MARKET_EURONEXT_HaltReason – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`MARKET_EURONEXT_HaltReason`	QuantFEED® tag name.
Numeric ID	`14550`	QuantFEED® unique ID broadcast on S&P Capital IQ's Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	`String`	String data type.
Format	*`[Exchange Specific Value]`*	An ***exchange specific value***, detailing the reason of halting for an instrument.
Possible Values	`0`	Not applicable.
	`R`	Halted.
	`C`	Opening or trade price outside dynamic collars.
	`M`	Manually halting by market operations.
	`Null` or `Space`	Instrument not halted or information not available.

2.3.2.2. Class State

Each time the state of a group of instruments changes, the values of the quotation tag **Class State** conveyed on the NYSE BondMatch UTP market data stream are disseminated via S&P Capital IQ's Real-Time Solutions's 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 `MARKET_EURONEXT_ClassState` is described in the table below:

Table 12 MARKET_EURONEXT_ClassState – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`MARKET_EURONEXT_ClassState`	QuantFEED® tag name.
Numeric ID	`14551`	QuantFEED® unique ID broadcast on S&P Capital IQ's Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	`String`	String data type.
Format	*`[Exchange Specific Value]`*	An ***exchange specific value***, indicating the state of a group of instruments.

Table 12 MARKET_EURONEXT_ClassState – technical implementation in QuantFEED® (Continued)

Component	Value	Description
Possible Values	EAMO	Early Monitoring
	COCA	Core Call
	COAU	Core Auction
	COCO	Core Continuous
	CLCA	Closing Call
	CLAU	Closing Auction
	TAL	Trading At Last
	COMO	Core Monitoring
	LAMO	Late Monitoring
	CLSD	Closed
	HALT	Halted

3. Official Closing Price

On the market NYSE BondMatch UTP, the closing price is provided by the market. If it is not sent by the market, the last trade is used as 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:

- E-mail: support@quanthouse.com
- Web: http://support.quanthouse.com.