

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

## **QuantFEED® Developer's Notice**

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### **CHIX EUROPE – Feed Update**

Reference n°: 20140319

Effective as of: **28 March 2014**

Action required from users: **Attention Required (Optional)**



**S&P  
CAPITAL IQ**

**McGRAW HILL FINANCIAL**

S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®  
QuantFEED® Developer's Notice  
Reference 20140319  
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# UPDATE OF THE CHIX EUROPE MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the CHIX EUROPE 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	20140319
Exchanges	CHIX EUROPE
Concerned MICs	CHIX
Internal Source ID	34
Effective Date	2014-03-28
Impact	<ul style="list-style-type: none"><li>• Update of the Quotation Tags</li><li>• Update of the Quotation Context Tags</li></ul>
Action required	<b>Mandatory Action</b>

## 2. Functional Description

Effective Friday, March 28, 2014, S&P Capital IQ Real-Time Solutions enhances the content of the referential, quotation data and the CLOSE Kinematics to accommodate the new information disseminated on the CHIX EUROPE market data stream, as described below:

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

## 2.1. Changes to Quotation Data

S&P Capital IQ Real-Time Solutions **introduces** the quotation tag below to accommodate the information broadcast on the CHIX EUROPE market data stream:

**Table 2** Quotation tags added on the CHIX EUROPE market data stream

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

Below is an example of the new quotation tags implementation (in **green**):

```
InstrumentStatusL1
-- 366/760063
  BID: 0.7525      6793    @1
  ASK: 0.801      9903    @1
  LastPrice                float64{0.76}
  LastTradeQty             float64{14768}
  DailyTotalVolumeTraded   float64{0}
  DailyTotalAssetTraded    float64{0}
  LastTradePrice           float64{0.76}
  LastTradeTimestamp       Timestamp{2014-04-07 11:58:18:964}
  InternalDailyOpenTimestamp Timestamp{2014-04-10 08:00:00:006}
  InternalDailyCloseTimestamp Timestamp{2014-04-07 16:30:00:001}
  InternalDailyHighTimestamp Timestamp{2014-04-07 11:58:18:964}
  InternalDailyLowTimestamp Timestamp{2014-04-07 11:58:18:964}
  InternalPriceActivityTimestamp Timestamp{2014-04-10 09:56:12:043}
  TradingStatus            17=ReadyToTrade
  LastOffBookTradePrice    float64{0.695}
  LastOffBookTradeQty      float64{2638}
  LastOffBookTradeTimestamp Timestamp{2013-11-05 14:39:13:296}
  PreviousDailyTotalVolumeTraded float64{14768}
  PreviousDailyTotalAssetTraded float64{11223.68}
  PreviousDailyClosingPrice float64{0.76}
  PreviousBusinessDay      Timestamp{2014-04-07}
  CurrentBusinessDay       Timestamp{2014-04-10}
  InternalDailyClosingPriceType char{a}
  DailyTotalOffBookVolumeTraded float64{0}
  DailyTotalOffBookAssetTraded float64{0}
```

## 2.2. Changes to Quotation Context Data

S&P Capital IQ Real-Time Solutions no longer disseminates the quotation context tag below on Off Order Book Trades, but only on On Order Book Trades to accommodate the information broadcast on the CHIX EUROPE market data stream:

**Table 3** Quotation context tags removed from the CHIX EUROPE market data stream – Off Book Trades

Tag Name	Numeric ID	Type
<a href="#">MARKET_CHIX_ExecutionType</a>	16300	String

Below is an example showing the removed quotation context tags (in ~~crossed-out-red~~):

```
"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 09:51:11:845.177 366/751089 17.04 * * * * * L
TE 09:51:11:819.651 366/756589 * * * * 6.66 100@1
TE 09:51:11:845.245 366/757179 15.02 75000 * * * * f
TradeID=000E998004P6,MARKET_CHIX_ExecutionType=E
TE 09:51:11:845.308 366/757179 * * * * 15.03 100@1
TE 09:51:11:845.348 366/757179 15.03 100 * * 15.04 100@1
TradeID=000I998004P7,AggressorSide='1'=Buy
TE 09:51:11:845.450 366/751089 * * 16.97 100@1 * *
TE 09:51:11:845.757 366/751089 * * * * 17.06 100@1
```

### 3. QuantFEED® Technical Implementation

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

- [3.1. InternalDailyClosingPriceType](#)
- [3.2. MARKET\\_CHIX\\_ExecutionType](#).

#### 3.1. InternalDailyClosingPriceType

The values of the quotation tag **Internal Daily Closing Price Type** conveyed on the CHIX EUROPE market data stream are disseminated via QuantFEED® 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.

QuantFEED® implementation of the values currently available for the tag `InternalDailyClosingPriceType` is described in the table below (currently disseminated values are in **green**):

**Table 4 InternalDailyClosingPriceType – technical implementation in QuantFEED®**

Component	Value	Description
Tag Name	InternalDailyClosingPriceType	QuantFEED® tag name.
Numeric ID	9155	QuantFEED® 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.

**Table 4 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).

## 3.2. MARKET\_CHIX\_ExecutionType

Each time an execution occurs, the values of the quotation tag **MARKET CHIX Execution Type** conveyed on the CHIX EUROPE market data stream are disseminated via QuantFEED® data stream in *Context*, for On Book Trades only:

- 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 values currently available for the tag **MARKET\_CHIX\_ExecutionType** is described in the table below:

**Table 5 MARKET\_CHIX\_ExecutionType – technical implementation in QuantFEED®**

Component	Value	Description
<b>Tag Name</b>	MARKET_CHIX_ExecutionType	QuantFEED® tag name.
<b>Numeric ID</b>	16300	QuantFEED® unique ID broadcast on S&P Capital IQ Real-Time Solutions data stream. It is the numeric equivalent of the tag name.
<b>Type</b>	String	String data type.
<b>Format</b>	<i>[Exchange Specific Value]</i>	An <b>exchange specific value</b> , as described below, specifying the characteristics of the execution type.
<b>Possible Values</b>	1 (Default value, not sent)	Chi-X Europe Integrated Book
	E	Chi-X Europe Chi-Delta Dark Pool Execution
	R	Negotiated Transaction

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