

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

## **QuantFEED® Feed Description**

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### **NYSE Feed**

Reference n°: 20130703



S&P Capital IQ's Real-Time Solutions (QuantHouse®) – QuantFEED®  
QuantFEED® Feed Description  
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# TABLE OF CONTENTS

<b>QuantFEED® NYSE Feed Description</b>	1
1. Referential Data	1
1.1. Available Markets and Branches	1
1.1.1. Markets	1
1.1.2. Branches	2
1.2. Types of Instruments	2
1.2.1. Equities	2
1.3. Specific Referential Tags	2
2. Quotation Data	3
2.1. Quotation Values	4
2.2. Trading Status	4
2.3. Specific Quotation Tags	5
2.3.1. Other Values	5
2.3.1.1. Trade Condition	5
2.3.1.2. Security Status	6
2.3.1.3. Halt Condition	7
3. Official Closing Price	8
4. Finding the Latest Information	8



# QUANTFEED® NYSE 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 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 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 market data stream.

#### 1.1.1. Markets

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

**Table 1** List of markets available on NYSE market data stream

QuantFEED® Market ID	Market
XNYS	NYSE

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

```
market # 336      CC=US/UNITED STATES OF AMERICA/NEW YORK,DESCR=NEW YORK STOCK EXCHANGE;  
INC.,WEB=www.nyse.com  
MIC = XNYS  
TimeZone =  
Country =  
NbMaxInstruments = 1000000
```

## 1.1.2. Branches

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

```
BRANCHES for MARKET XNYS  
{ XNYS NONE EXXXXX } qty: 3590
```

## 1.2. Types of Instruments

This section gives you examples of instruments' characteristics on NYSE market data stream, according to their type:

### 1.2.1. Equities

The sample below illustrates the details of an equity:

```
instr # 336/4643 = 704647715  
Symbol          string{TEG}  
Description      string{Integrys Energy Group, Inc. Common Stock}  
SecurityType     string{NONE}  
FOSMarketId     XNYS  
CFICode          string{EXXXXX}  
InternalCreationDate Timestamp{2011-07-16 09:08:20:586}  
InternalModificationDate Timestamp{2012-08-07 09:00:11:459}  
InternalSourceId uint16{103}  
InternalAggregationId uint16{103}  
LocalCodeStr     string{TEG}  
CUSIP            string{45822P105}
```

## 1.3. Specific Referential Tags

The referential tag **Type of Unit of Expression for Instrument Price** is also available on NYSE Euronext market data stream to supplementary characterize the instrument price.

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QuantFEED® implementation of the tag MARKET\_EURONEXT\_TypeOfUnitOfExpressionForInstrumentPrice is described in the table below:

**Table 2** MARKET\_EURONEXT\_TypeOfUnitOfExpressionForInstrumentPrice – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	MARKET_EURONEXT_TypeOfUnitOfExpressionForInstrumentPrice	QuantFEED® tag name.
Numeric ID	11051	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	<i>[Exchange Specific Value]</i>	An <b>exchange specific value</b> that provides market details about the specified price.
Possible Values	1	In Units.
	2	As a % of nominal (excluding accrued interest – <i>Clean</i> ).
	5	As a % of nominal (including accrued interest – <i>Dirty</i> ).
	8	In Kilograms.
	9	In Ounces.

## 2. Quotation Data

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

- [2.1. Quotation Values](#)
- [2.2. Trading Status](#)
- [2.3. Specific Quotation Tags](#).

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## 2.1. Quotation Values

The example below shows the possible values of an instrument on NYSE market data stream:

```
InstrumentStatusL1
-- 336/4643
    BID: 0 0      *NO ORDER*
    ASK: 0 0      *NO ORDER*
    LastPrice      float64{61.3}
    LastTradeQty   float64{8908}
    DailyHighPrice float64{61.3}
    DailyLowPrice  float64{61.3}
    DailyTotalVolumeTraded float64{8908}
    DailyTotalAssetTraded float64{546060.4}
    LastTradePrice float64{61.3}
    LastTradeTimestamp Timestamp{2012-08-06 20:04:30:443}
    InternalDailyOpenTimestamp Timestamp{2012-08-06 20:04:30:446}
    InternalDailyCloseTimestamp Timestamp{2012-08-06 20:00:00:847}
    InternalDailyHighTimestamp Timestamp{2012-08-06 20:04:30:446}
    InternalDailyLowTimestamp Timestamp{2012-08-06 20:04:30:446}
    InternalPriceActivityTimestamp Timestamp{2012-08-06 20:04:30:446}
    TradingStatus  18=NotAvailableForTrading
    DailyOpeningPrice float64{61.3}
    PreviousDailyTotalVolumeTraded float64{46676}
    PreviousDailyTotalAssetTraded float64{2865530.27}
    PreviousDailyClosingPrice float64{61.3}
    PreviousBusinessDay Timestamp{2012-08-06}
    CurrentBusinessDay Timestamp{2012-08-06}
    MARKET_NYSE_TradeCond string{@6 @}
```

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 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.

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

**Table 3      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	<i>[Exchange Specific Value]</i>	An <b>exchange specific value</b> , detailing the characteristics of the trading status.
Possible Values	17	Ready to Trade
	18	Not Available for Trading
	21	Pre-open

## 2.3. Specific Quotation Tags

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

- [2.3.1. Other Values.](#)

### 2.3.1. Other Values

The following subsections describe specific quotation tags on NYSE market data stream:

- [2.3.1.1. Trade Condition](#)
- [2.3.1.2. Security Status](#)
- [2.3.1.3. Halt Condition.](#)

#### 2.3.1.1. Trade Condition

The values of the quotation tag **Trade Condition** conveyed as a 4-character string on the NYSE market data stream are disseminated via S&P Capital IQ's Real-Time Solutions's data stream in *Other Values* to detail the conditions of a trade:

- 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\_NYSE\_TradeCond is described in the table below:

**Table 4** MARKET\_NYSE\_TradeCond – technical implementation in QuantFEED®

Component	Value		Description
Tag Name	MARKET_NYSE_TradeCond		QuantFEED® tag name.
Numeric ID	14790		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 composed of 4 characters.
Format	<i>[Exchange Specific Value]</i>		An <b>exchange specific value</b> , detailing the trade condition, as described below.
Possible Values	1st Character details settlement related conditions	@	Regular Cash
		C	Cash
		N	Next Day Trade
		R	Seller
	2nd Character details the Reason for Trade Through Exemptions	0x20	Not Available
		F	Intermarket Sweep Order
		O	Market Center Opening Trade
		4	Derivatively Priced
		5	Market Center Reopening Trade
		6	Market Center Closing Trade
	3rd Character details extended hours/ sequencing related conditions	0x20	Regular Sale
		L	Sold Last
		T	Extended Hours Trade
		U	Extended Hours Sold (Out of Sequence)
		Z	Sold
	4th Character provides the SRO Required Detail	@	Regular Sale
		0x20	Not Available
		B	Average Price Trade
		E	Automatic Execution
		H	Price Variation Trade
		I	CAP Election Trade
		K	Rule 127 (NYSE only) or Rule 155 (NYSE Amex Only)
		M	Official Closing Price
		P	Prior Reference Price
		Q	Official Open Price
		V	Stock-Option Trade
		X	Cross Trade

### 2.3.1.2. Security Status

Each time a modification of the security status occurs, the values of the quotation tag **Security Status** conveyed on the NYSE market data stream are disseminated via S&P Capital IQ's Real-Time Solutions's 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.

QuantFEED® implementation of the tag `MARKET_NYSE_SecurityStatus` is described in the table below:

**Table 5** `MARKET_NYSE_SecurityStatus` – technical implementation in QuantFEED®

Component	Value		Description
Tag Name	MARKET_NYSE_SecurityStatus		QuantFEED® tag name.
Numeric ID	14791		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	Char		Char data type.
Format	<i>[Exchange Specific value]</i>		An <b>exchange specific value</b> , detailing the security status, as described below.
Possible Values	Halt Status Codes	3	Opening Delay
		4	Trading Halt
		5	Resume
		6	No Open / No Resume
	Short Sale Restriction Codes	A	Short Sale Restriction Activated (Day 1)
		C	Short Sale Restriction Continued (Day 2)
		D	Short Sale Restriction Deactivated
	Prior day correction / cancelation affecting the Short Sale Restriction	~	No Short Sale in Effect
		E	Short Sale Restriction in Effect

### 2.3.1.3. Halt Condition

Each time an instrument is halted from trading, the values of the quotation tag **Halt Condition** conveyed on the NYSE 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.

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QuantFEED® implementation of the tag MARKET\_NYSE\_HaltCondition is described in the table below:

**Table 6** MARKET\_NYSE\_HaltCondition – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	MARKET_NYSE_HaltCondition	QuantFEED® tag name.
Numeric ID	14792	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	Char	Char data type.
Format	<i>[Exchange specific value]</i>	An <b>exchange specific value</b> , detailing the condition of halting an instrument, as described below.
Possible Values	0x20	Not Applicable
	~	Security Not Delayed / Halted
	A	As of Update
	D	News Dissemination
	I	Order Imbalance
	P	News Pending
	J	Due to Related Security – News Dissemination
	K	Due to Related Security – News Pending
	M	Volatility Trading Pause
	Q	Due to Related Security
	S	Related Security (Not Used)
	V	In View of Common
	X	Equipment Changeover
	Y	Sub Penny Trading
	Z	No Open / No resume

### 3. Official Closing Price

The closing price is the last trade price upon close. There is no settlement price.

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