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

# **QuantFEED® Developer's Notice**

## **SWX** - Feed Update

Reference nº: 19407 - 20973 - 20140609

Effective as of: 07 July 2014\*

Action required from users: Attention Required



This is the proposed day for the update of the standard version of the feed handler. For dedicated feed handlers, this date may differ. 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 (QuantHouse\*) – QuantFEED\* QuantFEED\* Developer's Notice Reference 19407 – 20973 – 20140609 June 13, 2014

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# UPDATE OF THE SWX MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the SWX 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	19407 – 20973 – 20140609	
Exchanges	SWX	
Concerned MICs	XSWX, XVTX, LIQU, XQMH	
Internal Source ID	29	
Effective Date	2014-07-07 <sup>*</sup>	
Impact	Update of the Referential Tags     Update of the Quotation Tags	
Action required	Attention Required	

# 2. Functional Description

Effective Monday, **July 07**\*, **2014**, S&P Capital IQ Real-Time Solutions enhances the content of the referential and quotation data to accommodate the new information disseminated on the SWX market data stream, as described below:

• 2.1. Changes to the Referential Data

<sup>\*</sup> This is the proposed day for the update of the standard version of the feed handler. For dedicated feed handlers, this date may differ. For the actual day when the changes to your custom feed handler take effect, please contact your QuantFEED\* project manager.

• 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 tags below to accommodate the information broadcast on the SWX market data stream:

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

Tag Name	Numeric ID	Туре
InternalModificationDate	9401	Timestamp

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

```
instr # 298/500007 = 625451303
   PriceCurrency
                                string{CHF}
   Symbol 3
                                string{NOVN}
   Issuer
                                string{Novartis}
   Description
                                string{NOVARTIS N}
                                string{CS}
   SecurityType
                                XVTX
   FOSMarketId
   PriceType
                                uint8{2}
                                string{ESXXXR}
   CFICode
   RoundLot
                                float64{1}
                                float64{0}
   MinTradeVol
   SecuritySubType
                                string{Registered Share}
   DatedDate
                                Timestamp{2001-05-07}
   SecurityGroup
                                string{1110}
   MarketSegmentID
                                string{HS}
   MarketSegmentDesc
                                string{Main Market}
   InternalCreationDate
                                Timestamp{2014-01-11 09:39:40:368}
   InternalModificationDate
                                Timestamp{2014-08-11 00:00:05:623}
   InternalSourceId
                                uint16{29}
   InternalAggregationId
                                uint16{29}
   LocalCodeStr
                                string{CH0012005267_CHF}
                                string{CH0012005267}
   Telekurs_Valor
                                string{1200526}
                                        uint32{1900664}
   PriceIncrement_dynamic_TableId
   SecurityTradingId
                                string{3000042}
   OperatingMIC
                                string{XSWX}
   SegmentMIC
                                string{XVTX}
   CCP_Eligible
                                bool{True}
   DynamicVariationRange
                                float64{1.5}
   MARKET_SWX_IssuerCountry
                                string{CH}
   MARKET_SWX_TradingSessionID string{ACoK}
   MARKET_SWX_ListingStateCode string{LI}
   MARKET_SWX_ListingStateDesc string{Listed}
```

## 2.2. Changes to the Quotation Data

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

Table 3 Quotation tags added on the SWX market data stream

Tag Name	Numeric ID	Туре
InternalDailyClosingPriceType	9155	Char

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

```
InstrumentStatusL1
-- 298/500001
       BID: 2234
                        21
                                @5
                                @12
       ASK: 2236
                       71
       LastPrice
                                        float64{2234}
       LastTradeQty
                                        float64{4}
                                        float64{2238}
       DailyHighPrice
       DailyLowPrice
                                        float64{2226}
       DailyTotalVolumeTraded
                                        float64{1221}
       DailyTotalAssetTraded
                                        float64{2726018}
       LastTradePrice
                                        float64{2234}
       LastTradeTimestamp
                                        Timestamp{2014-06-11 09:01:08:463}
       InternalDailyOpenTimestamp
                                        Timestamp{2014-06-11 07:01:02:015}
       InternalDailyCloseTimestamp
                                        Timestamp{2014-06-10 15:31:51:062}
       InternalDailyHighTimestamp
                                        Timestamp{2014-06-11 08:33:06:571}
       InternalDailyLowTimestamp
                                        Timestamp{2014-06-11 07:23:04:833}
       InternalPriceActivityTimestamp
                                       Timestamp{2014-06-11 09:01:25:006}
       TradingStatus
                                        17=ReadyToTrade
        LastOffBookTradePrice
                                        float64{2234}
       LastOffBookTradeQty
                                        float64{8}
                                        Timestamp{2014-06-11 08:55:29}
       LastOffBookTradeTimestamp
       DailyOpeningPrice
                                        float64{2236}
       PreviousDailyTotalVolumeTraded float64{11494}
       PreviousDailyTotalAssetTraded
                                        float64{25609367}
       PreviousDailyClosingPrice
                                        float64{2232}
       PreviousBusinessDay
                                        Timestamp{2014-06-10}
       CurrentBusinessDay
                                        Timestamp{2014-06-11}
       DailyTotalOffBookVolumeTraded
                                        float64{26}
       DailyTotalOffBookAssetTraded
                                        float64{58084}
       InternalDailyClosingPriceType
                                        char{a}
                                       Timestamp{2014-06-11 07:00:56:024}
       InternalLastAuctionTimestamp
       TradingReferencePrice
                                        float64{2232}
       MARKET_SWX_BookCondition
                                       int32{3}
       MARKET_SWX_SecurityTradingStatus int32{17}
       MARKET_SWX_TradingSessionSubID string{2}
```

# 3. QuantFEED® Technical Implementation

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

- 3.1. InternalModificationDate
- 3.2. InternalDailyClosingPriceType.

### 3.1. InternalModificationDate

The values of the referential tag **InternalModificationDate** conveyed on the SWX market data stream are disseminated via QuantFEED\* data stream in *Referential* to specify the date when the referential data of an instrument has changed internally.

QuantFEED\* implementation of the values available for the tag InternalModificationDate is described below:

Table 4 InternalModificationDate – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	InternalModificationDate	QuantFEED® tag name.
Numeric ID	9401	QuantFEED® unique ID disseminated on S&P Capital IQ Real- Time Solutions data stream. This is the numeric equivalent of the tag name.
Туре	Timestamp	Timestamp data type.
Format / Possible Values	[Internal Specific Value]	An <i>internal specific value</i> , detailing the date when the referential data of an instrument has changed internally.  NOTE: After 2014-07-07, the update mechanism of the tag InternalModificationDate changes. Thus, the timestamp will no longer be updated on a daily basis, unless there is a significant change in the referential data of the instrument.

## 3.2. Internal Daily Closing Price Type

The values of the quotation tag **InternalDailyClosingPriceType** conveyed on the SWX 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 Levell event quotNotifTradeEventExt, for Java.

QuantFEED\* implementation of the values available for the tag InternalDailyClosingPriceType is described in the table below (the values disseminated as of 2014-07-07 are highlighted in green):

Table 5 Internal Daily Closing Price Type – technical implementation in Quant FEED®

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.
Туре	Char	Char data type.
Format	[Internal Specific Value]	An <i>internal specific value</i> , detailing the type of daily closing price, as described below.

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

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

# 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.