

FeedOS™ Developer's Notice

TURQUOISE MIT – Quotation Tags Update

Reference n°: 20150319 – 25063 – 25664

Effective as of: 13 April 2015*

Action required from users: Attention Required



* 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
FeedOS™ Developer's Notice: TURQUOISE MIT – Quotation Tags Update
Reference 20150319 – 25063 – 25664
March 19, 2015

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UPDATE OF THE QUOTATION TAGS ON THE TURQUOISE MIT MARKET DATA STREAM

To improve the quality of the market data disseminated on the TURQUOISE MIT market data stream, S&P Capital IQ Real-Time Solutions has decided to enhance the content of FeedOS.

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. FeedOS Technical Implementation](#)
- [3. Finding the Latest Information.](#)

1. Update Summary

Table 1 Current update summary

Notice Reference	20150319 – 25063 – 25664
Exchanges	TURQUOISE MIT
Concerned MICs	TRQX
Internal Source ID	19
Effective Date	2015-04-13*
Impact	• Update of the Quotation Tags
Action required	Attention Required

2. FeedOS Technical Implementation

Effective Monday, **April 13^{*} 2015**, S&P Capital IQ Real-Time Solutions enhances the quotation data and updates the Level1 Market Data Kinematics on the TURQUOISE MIT market data stream, as described below:

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

2.1. Changes to the Quotation Data

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

Table 2 Quotation tags added on the TURQUOISE MIT market data stream

Tag Name	Numeric ID	Type
InternalDailyClosingPriceType	9155	Char

2.1.1. InternalDailyClosingPriceType

The values of the quotation tag **InternalDailyClosingPriceType** conveyed on the TURQUOISE MIT market data stream are disseminated via FeedOS 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.

FeedOS implementation of the tag `InternalDailyClosingPriceType` is described in the table below (the values disseminated as of 2015-04-13 are highlighted in **green**):

Table 3 InternalDailyClosingPriceType – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	<code>InternalDailyClosingPriceType</code>	FeedOS tag name.
Numeric ID	9155	FeedOS 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 internal specific value , detailing the type of daily closing price, as described below.

* This is the proposed day for the update of the standard version of the feed handler. For dedicated feed handlers, the date and Source IDs may differ. For the actual day when the changes to your custom feed handler will take effect, please contact your FeedOS™ project manager.

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

Component	Value	Description
Possible Values	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.
	b	Official Indicative – Exchange has provided an indicative price and marked it as indicative, however no trading activity is observed.
	c	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).
	e	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).

Quotation Data Sample

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

```
InstrumentStatusL1
-- 428/9067
    BID: 16.1      0      *NO ORDER*
    ASK: 16.1      0      *NO ORDER*
    LastPrice                float64{16.2}
    LastTradeQty              float64{592}
    DailyHighPrice            float64{16.2}
    DailyLowPrice              float64{16.2}
    DailyTotalVolumeTraded    float64{592}
    DailyTotalAssetTraded     float64{9590.4}
    LastTradePrice            float64{16.2}
    LastTradeTimestamp         Timestamp{2015-03-19 08:20:12:215}
    InternalDailyOpenTimestamp Timestamp{2015-03-19 07:59:59:032}
    InternalDailyCloseTimestamp Timestamp{2015-03-18 16:30:14:170}
    InternalDailyHighTimestamp Timestamp{2015-03-19 08:20:12:215}
    InternalDailyLowTimestamp  Timestamp{2015-03-19 08:20:12:215}
    InternalPriceActivityTimestamp Timestamp{2015-03-19 10:44:25:614}
    TradingStatus              18=NotAvailableForTrading
    LastOffBookTradePrice      float64{16.25}
    LastOffBookTradeQty        float64{50}
    LastOffBookTradeTimestamp  Timestamp{2015-03-13 14:02:07:655}
    DailyOpeningPrice          float64{16.2}
    PreviousDailyTotalVolumeTraded float64{25645}
    PreviousDailyTotalAssetTraded float64{405592.4}
    PreviousDailyClosingPrice  float64{16}
    PreviousBusinessDay        Timestamp{2015-03-18}
    CurrentBusinessDay          Timestamp{2015-03-19}
    DailyTotalOffBookVolumeTraded float64{0}
    DailyTotalOffBookAssetTraded float64{0}
    PriceActivityMarketTimestamp Timestamp{2015-03-19 10:44:25:613}
    MARKET_TURQUOISE_DarkBookTradingStatus Enum{5}
    MARKET_TURQUOISE_OffBookReportingTradingStatus Enum{17}
    InternalDailyClosingPriceType char{d}
```

3. 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: <https://support.quanthouse.com>.