

QuantFEED® Developer's Notice

NGM – Feed Update

Reference n°: 20140910 – 21467 – 21469

Effective as of: 20 October 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 20140910 – 21467 – 21469
September 12, 2014

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UPDATE OF THE NGM MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the NGM 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. QuantFEED® Technical Implementation](#)
- [3. Finding the Latest Information.](#)

1. Update Summary

Table 1 Current update summary

Notice Reference	20140910 – 21467 – 21469
Exchanges	NGM
Concerned MICs	XNGM, NMTF
Internal Source ID	198
Effective Date	2014-10-20*
Impact	<ul style="list-style-type: none">• Update of the Referential• Update of the Quotation Tags• Update of the Quotation Context Tags
Action required	Attention Required

2. QuantFEED® Technical Implementation

Effective Monday, **October 20***, 2014, S&P Capital IQ Real-Time Solutions enhances the quotation data to accommodate the new information disseminated on the NGM market data stream, as described below:

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

* 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](#)
- [2.3. Changes to the Quotation Context Data.](#)

2.1. Changes to the Referential Data

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

Table 2 Referential tags added on the NGM market data stream

Tag Name	Numeric ID	Type
MinTradeVol	562	Float64

2.1.1. MinTradeVol

The values of the referential tag **MinTradeVol** conveyed on the NGM market data stream are disseminated via QuantFEED® data stream in *Referential* to specify the minimum traded volume.

QuantFEED® implementation of the tag `MinTradeVol` is detailed in the table below:

Table 3 MinTradeVol – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	<code>MinTradeVol</code>	QuantFEED® tag name.
Numeric ID	562	QuantFEED® unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Float64	String data type.
Format / Possible Values	<i>[Exchange specific value]</i>	An exchange specific value , specifying the minimum traded volume.

Referential Data Sample

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

```
instr # 252/30020 = 528512324
  PriceCurrency      string{SEK}
  Symbol             string{ASTG MTF}
  Description         string{ADVANCED STABILIZED TECHNOLOGIES GROUP}
  SecurityType       string{CS}
  FOSMarketId        XNGM
  PriceType          uint8{2}
  CFICode            string{ESXXX}
  RoundLot           float64{1}
  MinTradeVol        float64{1}
  MarketSegmentID    string{MST}
  InternalCreationDate Timestamp{2014-03-26 00:00:00:118}
  InternalModificationDate Timestamp{2014-11-28 03:30:00:532}
  InternalSourceId    uint16{198}
  InternalAggregationId uint16{198}
  LocalCodeStr        string{1XFE}
  ForeignFOSMarketId  XSTO
  ForeignMarketId     string{XSTO}
  ISIN               string{SE0005676277}
  PriceIncrement_dynamic_TableId uint32{12976229}
  OperatingMIC        string{XNGM}
  SegmentMIC          string{NMTF}
```

2.2. Changes to the Quotation Data

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

Table 4 Quotation tags disseminating updated values on the NGM market data stream

Tag Name	Numeric ID	Type
MARKET_NGM_KnockOutBuyback	15040	Char

2.2.1. MARKET_NGM_KnockOutBuyback

The values of the quotation tag **MARKET_NGM_KnockOutBuyback** conveyed on the NGM market data stream are disseminated via QuantFEED® data stream in *Other Values* to detail the type of buyback for a knock-out product:

- 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_NGM_KnockOutBuyback is described in the table below (existing values are in black, newly added values are in green):

Table 5 MARKET_NGM_KnockOutBuyback – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	MARKET_NGM_KnockOutBuyback	QuantFEED® tag name.
Numeric ID	15040	QuantFEED® unique ID disseminated on the 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>[Exchange specific value]</i>	An exchange specific value , detailing the particular condition applicable to the trade.
Possible Values	U	Sold-out buyback
	V	Distribution
	W	Knock out
	X	Knock out buyback
	Y	Knock out soft
	Z	Under observation

Quotation Data Sample

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

```
InstrumentStatusL1
-- 252/30020
  BID: 0.99      10102  @1
  ASK: 1.04      9616   @1
  LastPrice      float64{1.02}
  LastTradeQty   float64{99886}
  DailyHighPrice float64{1.04}
  DailyLowPrice  float64{0.99}
  DailyTotalVolumeTraded float64{167800}
  DailyTotalAssetTraded float64{171315}
  LastTradePrice float64{1.02}
  LastTradeTimestamp Timestamp{2014-11-28 16:29:26:247}
  InternalDailyOpenTimestamp Timestamp{2014-11-28 08:00:00:445}
  InternalDailyCloseTimestamp Timestamp{2014-11-28 17:00:00:585}
  InternalDailyHighTimestamp Timestamp{2014-11-28 11:35:39:446}
  InternalDailyLowTimestamp Timestamp{2014-11-28 08:45:44:496}
  InternalPriceActivityTimestamp Timestamp{2014-11-28 17:00:00:585}
  TradingStatus  18=NotAvailableForTrading
  SessionVWAPPrice float64{0}
  DailyOpeningPrice float64{1.03}
  DailyClosingPrice float64{1.02}
  PreviousDailyTotalVolumeTraded float64{54624}
  PreviousDailyTotalAssetTraded float64{55880.08}
  PreviousDailyClosingPrice float64{1.02}
  PreviousBusinessDay Timestamp{2014-11-27}
  CurrentBusinessDay Timestamp{2014-11-28}
  PriceActivityMarketTimestamp Timestamp{2014-11-28 17:00:00:582}
  InternalDailyBusinessDayTimestamp Timestamp{2014-03-28 08:00:00:445}
  MARKET_NGM_KnockOutBuyback char{U}
```

2.3. Changes to the Quotation Context Data

S&P Capital IQ Real-Time Solutions **updates** the quotation context tags below to accommodate the information disseminated on the NGM market data stream:

Table 6 Quotation context tags disseminating updated values on the NGM market data stream

Tag Name	Numeric ID	Type
TradeCondition	277	String

2.3.1. TradeCondition

Each time a trade occurs, the values of the quotation tag **TradeCondition** conveyed on the NGM market data stream are disseminated via QuantFEED® 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 **TradeCondition** is described in the table below:

Table 7 TradeCondition – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	TradeCondition	QuantFEED® tag name.
Numeric ID	277	QuantFEED® unique ID broadcast on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format	<i>[Exchange specific value]</i>	An exchange specific value , detailing the conditions of a trade.
Possible Values	I	Sold last (late reporting)
	AV	Outside spread
	X0	Outside spread unknown
	XB	Knock out buyback trade
	XD	Distribution trade
	XS	Sold out buyback trade

Quotation Context Data Sample

Below is an example showing the current implementation of the updated (in **blue**) quotation context tags:

```
"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"

VU 06:39:59:114.695 252/30020 TradingStatus=17
TE 06:39:59:114.695 252/30020 0.99 1.04 0.99 10102@1 0.89 9616@1 L
TradeCondition=XB,TradeID=14
```

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: <http://support.quanthouse.com>.