

S&P Capital IQ's Real-Time Solutions

QuantFEED® Developer's Notice

CTA – Feed Update

Reference n°: 20131203

Effective as of: **09 December 2013**

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



S&P Capital IQ's Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 20131203
December 03, 2013

Corporate Headquarters

S&P Capital IQ's Real-Time Solutions (QuantHouse®)
52 Rue de la Victoire
75009 Paris
France
Tel: +33 (0) 1 73 02 32 11
Fax: +33 (0) 1 73 02 32 12

UK Office

10 Foster Lane
London EC2V 6HR
United Kingdom
Tel: +44 (0) 203 107 1676

US Offices

55 Water Street, 44th floor
New York, NY 10041
United States of America
Tel: +1-(212)-438-4346

130 East Randolph
One Prudential Plaza, Suite 2900
Chicago, IL 60601
United States of America
Tel: +1-(312)-233-7129

www.quanthouse.com

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UPDATE OF CTA MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on CTA market data stream, S&P Capital IQ's 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 | 20131203 |
| Exchanges | CTA |
| Concerned MICs | ARCX, CBSX, EDGA, EDGX, BATY, XASE, XBOS, XCHI, XCIS, XISX, XNAS, XNYS, XPHL, BATS, XADF, Xcta |
| Internal Source ID | 119, 121, 122 |
| Effective Date | 2013-12-09 |
| Impact | <ul style="list-style-type: none">• Update of the Referential Tags• Update of the Quotation Context Tags |
| Action required | Attention Required (Optional) |

2. Functional Description

Effective Monday, **December 09, 2013**, S&P Capital IQ's Real-Time Solutions adds new values for the referential tags CFiCode (**NumericID**: 461, **Type**: String) and SecurityType (**NumericID**: 167, **Type**: String) to accommodate the information disseminated on CTA market data stream.

Moreover, S&P Capital IQ's Real-Time Solutions introduces two new referential tags – **operatingMIC** (**NumericID**: 9533, **Type**: String) and **segmentMIC** (**NumericID**: 9534, **Type**: String) – to reflect CTA's adoption of the ISO 10383:2012 standard. This new edition of the ISO standard refines the level of granularity on CTA market data stream, by introducing two levels of MIC codes – *operating* (parent-like) and *market segment* (child-like) MICs.

Furthermore, the quotation context tag **MARKET_CTA_SaleCondition** (**NumericID**: 15700, **Type**: String) will disseminate two new values: **9 – Corrected Consolidated Close (per listing market)** and **I – Odd Lot Trade**.

3. QuantFEED® Technical Implementation

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

- [3.1. CFI Code](#)
- [3.2. Security Type](#)
- [3.3. Operating MIC and Segment MIC](#)
- [3.4. Sale Condition.](#)

3.1. CFI Code

The values of the referential tag **CFI Code** conveyed on the CTA market data stream are disseminated via QuantFEED®'s data stream in *Referential* to specify the standardized identification code of an instrument.

QuantFEED®'s implementation of the values currently available for the tag **CFI Code** is described in the table below:

Table 2 CFI Code – technical implementation in QuantFEED®

| Component | Value | Description |
|-----------------|----------------------------------|--|
| Tag Name | CFI Code | QuantFEED® tag name. |
| Numeric ID | 461 | 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 | String | String data type. |
| Format | <i>[Exchange specific value]</i> | An exchange specific value , detailing the standardized identification code of an instrument. |
| Possible Values | EPXXXX | Equities – Preferred Shares |
| | EUXXXX | Equities – Units |
| | EXXXXX | Equities |
| | RWXXXX | Rights – Warrants |
| | TIXXXX | Referential Instruments – Indices |

3.2. Security Type

The values of the referential tag **Security Type** conveyed on the CTA market data stream are disseminated via QuantFEED®'s data stream in *Referential* to specify the type of security.

QuantFEED®'s implementation of the values currently available for the tag `SecurityType` is described in the table below:

Table 3 SecurityType – technical implementation in QuantFEED®

| Component | Value | Description |
|-----------------|----------------------------------|--|
| Tag Name | SecurityType | QuantFEED® tag name. |
| Numeric ID | 167 | 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 | String | String data type. |
| Format | <i>[Exchange Specific value]</i> | An exchange specific value , detailing the type of security. |
| Possible Values | NONE | Unknown Security Type |
| | ETF | Exchange-Traded Fund |
| | INDEX | Index |
| | MF | Mutual Fund |
| | PS | Preferred Stock |
| | WAR | Warrant |

3.3. Operating MIC and Segment MIC

The values of the referential tags **Operating MIC** and **Segment MIC** conveyed on the CTA market data stream are disseminated via QuantFEED®'s data stream in *Referential* to specify the parent and child MIC.

QuantFEED®'s implementation of the values currently available for the tag `OperatingMIC` and `SegmentMIC` is described in the table below:

Table 4 OperatingMIC and SegmentMIC – technical implementation in QuantFEED®

| Component | Value | | Description |
|------------|----------------------------------|----------------------------------|--|
| Tag Name | OperatingMIC | SegmentMIC | QuantFEED® tag name. |
| Numeric ID | 9533 | 9534 | 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 | String | String | String data type. |
| Format | <i>[Exchange Specific value]</i> | <i>[Exchange Specific value]</i> | An exchange specific value , specifying the parent and child MICs. |

Table 4 OperatingMIC and SegmentMIC – technical implementation in QuantFEED® (Continued)

| Component | Value | | Description |
|-----------------|-------|------|--|
| Possible Values | XNYS | XNYS | NEW YORK STOCK EXCHANGE, INC. |
| | XNYS | ARCX | NYSE ARCA |
| | XNYS | XASE | NYSE MKT LLC |
| | BATS | BATS | BATS EXCHANGE |
| | BATS | BATY | BATS Y-EXCHANGE, INC. |
| | EDGE | EDGA | EDGA EXCHANGE |
| | EDGE | EDGX | EDGX EXCHANGE |
| | XNAS | XNAS | NASDAQ – ALL MARKETS |
| | XNAS | XPHL | NASDAQ OMX PHLX |
| | XNAS | XBOS | NASDAQ OMX BX |
| | XCBO | CBSX | CBOE STOCK EXCHANGE |
| | XCHI | XCHI | CHICAGO STOCK EXCHANGE, INC |
| | XCIS | XCIS | NATIONAL STOCK EXCHANGE |
| | FINR | XADF | FINRA ALTERNATIVE DISPLAY FACILITY (ADF) |

Below is an example of newly added values of the referential tags:

```
instr # 338/3948 = 708841324
  PriceCurrency      string{USD}
  Symbol             string{EFV}
  Description         string{iShares MSCI EAFE Value ETF}
  SecurityType        string{ETF}
  FOSMarketId        XPHL
  CFICode             string{EUXXXX}
  RoundLot           float64{100}
  InternalCreationDate Timestamp{2013-12-03 14:35:13:665}
  InternalModificationDate Timestamp{2013-12-03 14:35:13:665}
  InternalSourceId    uint16{42}
  LocalCodeStr        string{EFV}
  ForeignFOSMarketId  ARCX
  OperatingMIC         string{XNAS}
  SegmentMIC          string{XPHL}
```

3.4. Sale Condition

Each time a trade occurs, the values of the quotation tag **Sale Condition** conveyed on the CTA market data stream are disseminated via S&P Capital IQ's Real-Time Solutions's data stream in *Context* to identify a particular condition applicable to the 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_CTA_SaleCondition is described in the table below (newly added or changed values are in **bold**):

Table 5 MARKET_CTA_SaleCondition – technical implementation in QuantFEED®

| Component | Value | Description |
|-----------------|----------------------------------|---|
| Tag Name | MARKET_CTA_SaleCondition | QuantFEED® tag name. |
| Numeric ID | 15700 | 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 exchange specific value , detailing the particular condition applicable to the trade. |
| Possible Values | @ | Regular Trade (indicates a trade with no associated conditions) |
| | ---- | No Sale Condition required within the category it appears (Long Trade format only) |
| | B | Average Price Trade |
| | C | Cash Trade (Same Day Clearing) |
| | E | Automatic Execution |
| | F | Intermarket Sweep Order |
| | H | Price Variation Trade |
| | I | Odd Lot Trade |
| | K | Rule 127 (NYSE only) or Rule 155 (NYSE AMEX only) |
| | L | Sold Last (Late Reporting) |
| | M | Market Center Official Close |
| | N | Next Day Trade (Next Day Clearing) |
| | O | Market Center Opening Trade |
| | P | Prior Reference Price |
| | Q | Market Center Official Open |
| | R | Seller |
| | T | Extended Hours Trade |
| | U | Extended Hours Sold (Out of Sequence) |
| | V | Stock-Option Trade |
| | X | Cross Trade |
| | Z | Sold (Out of Sequence) |
| | 4 | Derivatively Priced |
| | 5 | Market Center Reopening Trade |
| | 6 | Market Center Closing Trade |
| | 7 | Reserved |
| | 8 | Reserved |
| | 9 | Corrected Consolidated Close (per listing market) |

Below is an example of the current implementation of the updated quotation context tags:

```
14:30:00:004 336/10298 42.01 38873 * * * *  
14:30:00:004 336/10298 MARKET_CTA_SaleCondition=---I  
14:30:00:005 336/10298 MARKET_CTA_SaleCondition=-9--
```

4. Finding the Latest Information

For the latest documentation and product updates, additional support and training, please contact our support services:

- E-mail: support@quanthouse.com
- Web: <http://support.quanthouse.com>.