S&P Capital IQ's Real-Time Solutions

QuantFEED® Feed Description

ALPHA Feed

Reference n°: 20130628

S&P CAPITAL IQ
McGRAW HILL FINANCIAL

S&P Capital IQ's Real-Time Solutions (QuantHouse®) – QuantFEED®
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QUANTFEED® ALPHA 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 ALPHA 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 ALPHA market data stream, in terms of:

- 1.1. Available Markets and Branches
- 1.2. Types of Instruments.

1.1. Available Markets and Branches

This section details the list of Markets and Branches available on ALPHA market data stream.

1.1.1. Markets

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

Table 1 List of markets available on ALPHA market data stream

QuantFEED® Market ID	Market
XATS	Alpha Exchange

The following listing shows the markets available on ALPHA market data stream and their IDs, returned by the command `dumps`:

```
MARKETS
market # 476    CC=CA/CANADA/TORONTO,DESCR=ALPHA EXCHANGE,WEB=www.alphatradingsystems.ca
    MIC = XATS
    TimeZone = Canada/Eastern
    Country = CA
    NbMaxInstruments = 2000000
```

1.1.2. Branches

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

```
BRANCHES
    { XATS CS   ESXXXX } qty: 4377
    { XATS GO   DBXXXX } qty: 212
```

1.2. Types of Instruments

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

- 1.2.1. Equities
- 1.2.2. Bonds.

1.2.1. Equities

The sample below illustrates the details of an equity:

```
instr # 476/1000 = 998245352
    PriceCurrency               string{CAD}
    Symbol                      string{RY.PR.T}
    Description                 string{RBC FIRST PREF. SERIES AT}
    SecurityType                string{CS}
    FOSMarketId                 XATS
    CFICode                     string{ESXXXX}
    RoundLot                    float64{100}
    InternalCreationDate        Timestamp{2013-01-31 16:05:14:337}
    InternalModificationDate    Timestamp{2013-01-31 16:05:14:337}
    InternalSourceId            uint16{214}
    InternalMagic               string{3149}
    LocalCodeStr                string{RY.PR.T}
    ForeignMarketId             string{TSX}
    CUSIP                       string{780086872}
```

1.2.2. Bonds

The sample below illustrates the details of a bond:

```
instr # 476/1005 = 998245357
    PriceCurrency               string{CAD}
    Symbol                      string{BOY.DB}
    Description                 string{BOYUAN CONSTRUCTION GRP INC 11.75 DEBS}
    SecurityType                string{GO}
    FOSMarketId                 XATS
    CFICode                     string{DBXXXX}
    RoundLot                    float64{750}
    InternalCreationDate        Timestamp{2013-01-31 16:05:14:343}
    InternalModificationDate    Timestamp{2013-01-31 16:05:14:343}
    InternalSourceId            uint16{214}
    InternalMagic               string{5589}
    LocalCodeStr                string{BOY.DB}
    ForeignMarketId             string{TSX}
    CUSIP                       string{10363PAA2}
```

2. Quotation Data

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

- 2.1. Quotation Values
- 2.2. Trading Status.

2.1. Quotation Values

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

```
InstrumentStatusL1
-- 476/1000
        BID: 26.43      100     @1
        ASK: 26.53      200     @1
        LastPrice                       float64{26.48}
        LastTradeQty                    float64{100}
        LastTradeTimestamp              Timestamp{2013-02-04 20:59:56:161}
        DailyOpeningPrice               float64{26.48}
        PreviousDailyClosingPrice       float64{26.53}
        TradingStatus                   17=ReadyToTrade
```

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 ALPHA market data stream is 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.

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

Table 2 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	*`[Exchange Specific Value]`*	An ***exchange specific value***, concerning the characteristics of the trading status.
Possible Values	2	Trading Halt
	5	Price Indication
	17	Ready to Trade
	18	Not Available for Trading
	21	Pre-Open

3. Official Closing Price

For the market ALPHA Exchange, there is no closing event, closing price or settlement price provided by the market.

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
- Web: http://support.quanthouse.com.