

**S&P Capital IQ's Real-Time Solutions**

## **QuantFEED® Feed Description**

---

### **PURE Feed**

Reference n°: 20131004



S&P Capital IQ's Real-Time Solutions (QuantHouse®) – QuantFEED®  
QuantFEED® Feed Description  
Reference 20131004  
October 04, 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](http://www.quanthouse.com)

#### ***Disclaimer for Technical Documents***

QuantHouse® S.A.S. endeavors to include accurate and current information in its materials. However, QuantHouse® does not warrant the accuracy or completeness of the information contained herein. QuantHouse® may change such information at any time, but makes no commitment to update it.

References by QuantHouse® to products offered by third-parties do not constitute an endorsement by QuantHouse® of such products and should not be construed as an association with their owners.

YOUR USE OF THE INFORMATION HEREIN IS AT YOUR OWN RISK. SUCH INFORMATION IS PROVIDED ON AN "AS IS" BASIS. QUANTHOUSE® S.A.S. MAKES NO REPRESENTATION, UNDERTAKES NO OBLIGATION, AND PROVIDES NO WARRANTY OF ANY KIND WITH RESPECT TO THE INFORMATION CONTAINED HEREIN, WHETHER EXPRESS OR IMPLIED, INCLUDING WITHOUT LIMITATION WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE, AND NON-INFRINGEMENT. IF YOU CHOOSE TO USE SUCH INFORMATION, YOU ARE ACKNOWLEDGING THAT YOU HAVE READ THIS DISCLAIMER, UNDERSTAND IT, AGREE TO ABIDE BY, AND BE BOUND BY, ITS PROVISIONS.

#### ***Use of the Information***

The information constitutes proprietary material and is either owned by or licensed to QuantHouse®. Further, it is protected by intellectual property rights. No information may be used, reproduced, stored in or introduced into a retrieval system, or transmitted in any form or by any means (electronic, mechanical, photocopying, recording, or otherwise) or for any purpose, except as licensed expressly by QuantHouse® S.A.S.

#### ***Trademarks***

QUANTHOUSE®, the QuantHouse® logo and product names are trademarks of QuantHouse® S.A.S. and QuantHouse® S.A.S. reserves all intellectual property rights with respect to the trademarks. All other trademarks are the trademarks of their respective owners.

#### ***Copyright***

© Copyright 2004-2013 QuantHouse® S.A.S. All rights reserved.

# TABLE OF CONTENTS

<b>QuantFEED® PURE Feed Description</b> .....	1
1. Referential Data .....	1
1.1. Available Markets and Branches .....	1
1.1.1. Markets .....	1
1.1.2. Branches .....	2
1.2. Types of Instruments .....	2
1.2.1. Equities .....	2
2. Quotation Data .....	2
2.1. Quotation Values .....	3
2.2. Trading Status .....	3
3. Official Closing Price .....	4
4. Finding the Latest Information .....	4



# QUANTFEED® PURE 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 PURE market data stream, their possible values and current QuantFEED® technical implementation.

The topics this feed description covers include<sup>\*</sup>:

- [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 PURE 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 PURE market data stream.

#### 1.1.1. Markets

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

**Table 1** List of markets available on PURE market data stream

QuantFEED® Market ID	Market
PURE	Pure Trading

---

<sup>\*</sup> The red bars in the left margin highlight content that has been added or changed since the previous release of this document.

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

```
MARKETS
market # 474      CC=CA/CANADA/TORONTO,DESCR=PURE TRADING, WEB=www.puretrading.ca
MIC = PURE
TimeZone = America/Toronto
Country = CA
NbMaxInstruments = 2000000
```

**Note** CNSX market will be supported in an upcoming version of the feed.

### 1.1.2. Branches

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

```
BRANCHES
{ PURE NONE XXXXXX } qty: 4629
```

## 1.2. Types of Instruments

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

- [1.2.1. Equities](#).

### 1.2.1. Equities

The sample below illustrates the details of an equity:

```
instr # 474/5963 = 994056011
Symbol                string{IVN}
SecurityType           string{NONE}
FOSMarketId            PURE
CFICode                string{XXXXXX}
SecuritySubType        string{NONE}
InternalCreationDate    Timestamp{2013-09-03 11:00:00:273}
InternalModificationDate Timestamp{2013-09-03 11:00:00:273}
InternalSourceId        uint16{151}
LocalCodeStr           string{IVN}
ForeignFOSMarketId      XTSE
ForeignMarketId         string{XTSE}
```

## 2. Quotation Data

The following sections describe the characteristics of the quotation data on PURE 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 PURE market data stream:

```
InstrumentStatusL1
-- 474/5963
    BID: 2.15      400    @1
    ASK: 2.22      400    @1
    LastPrice      float64{2.2}
    LastTradeQty   float64{100}
    DailyHighPrice float64{2.2}
    DailyLowPrice  float64{2.18}
    DailyTotalVolumeTraded float64{300}
    DailyTotalAssetTraded float64{657}
    LastTradePrice float64{2.2}
    LastTradeTimestamp Timestamp{2013-09-30 14:50:55:860}
    InternalDailyOpenTimestamp Timestamp{2013-09-30 11:00:00:302}
    InternalDailyCloseTimestamp Timestamp{2013-09-27 21:00:00:464}
    InternalDailyHighTimestamp Timestamp{2013-09-30 14:50:55:858}
    InternalDailyLowTimestamp Timestamp{2013-09-30 13:55:04:526}
    InternalPriceActivityTimestamp Timestamp{2013-09-30 15:17:45:604}
    TradingStatus   17=ReadyToTrade
    DailyOpeningPrice float64{2.18}
    PreviousDailyTotalVolumeTraded float64{3100}
    PreviousDailyTotalAssetTraded float64{6911}
    PreviousDailyClosingPrice float64{2.22}
    PreviousBusinessDay Timestamp{2013-09-27}
    CurrentBusinessDay Timestamp{2013-09-30}
    PriceActivityMarketTimestamp Timestamp{2013-09-30 15:17:45:600}
```

For more details about the fields and tags available in quotation data type, and their possible values, see *QuantFEED™ 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 PURE 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	<i>[Exchange Specific value]</i>	An <b>exchange specific value</b> , concerning the characteristics of the trading status.
Possible Values	2	Trading Halt
	5	Price Indication
	17	Ready to Trade
	18	Not Available for Trading

### 3. Official Closing Price

For the market PURE, 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](mailto:support@quanthouse.com)
- Web: <http://support.quanthouse.com>.