

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

## **QuantFEED® Developer's Notice**

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### **EURONEXT UTP (CASH) – Quotation Tags Update**

Reference n°: 20140923 – 17098 – 19700

Effective as of: **08 December 2014**

Action required from users: **Attention Required**



**S&P  
CAPITAL IQ**

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S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®  
QuantFEED® Developer's Notice  
Reference 20140923 – 17098 – 19700  
November 21, 2014

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# UPDATE OF THE QUOTATION TAGS ON EURONEXT UTP (CASH) MARKET DATA STREAM

To reflect the launch of the Trading After Knock-Out and the enhancements on the Knock-In and Knock-Out management on the EURONEXT (CASH) markets, S&P Capital IQ Real-Time Solutions has decided to update 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   | 20140923 – 17098 – 19700  |
| Exchanges          | EURONEXT UTP  |
| Concerned MICs     | XBRU, XPAR, XLIS, XAMS, XLUX  |
| Internal Source ID | 95  |
| Effective Date     | 2014-12-08  |
| Impact             | <ul style="list-style-type: none"><li>• Update of the Quotation Tags</li><li>• Update of the Market News values</li></ul> |
| Action required    | Attention Required  |

## 2. QuantFEED® Technical Implementation

Effective Monday, **December 08<sup>\*</sup>, 2014**, S&P Capital IQ Real-Time Solutions enhances the content of the quotation data and market news to accommodate the new information disseminated on the EURONEXT UTP (CASH) market data stream, as described below:

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

## 2.1. Changes to the Quotation Data

S&P Capital IQ Real-Time Solutions [updates](#) the values of the quotation tag below to accommodate the new information broadcast on the EURONEXT UTP (CASH) market data stream:

**Table 2** Quotation tags updated on the EURONEXT UTP (CASH) market data stream

| QuantFEED Tag Name                         | Numeric ID | Type   |
|--|------------|--------|
| <a href="#">MARKET_EURONEXT_HaltReason</a> | 14550      | String |

### 2.1.1. MARKET\_EURONEXT\_HaltReason

Each time an instrument is halted from trading, the values of the quotation tag **Halt Reason** conveyed on the EURONEXT UTP (CASH) market data stream are disseminated via QuantFEED® 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® implementation of the values currently available for the tag `MARKET_EURONEXT_HaltReason` is described in the table below (existing values are in black, newly added values are in green):

**Table 3** MARKET\_EURONEXT\_HaltReason – technical implementation in QuantFEED®

| Component              | Value                            | Description   |
|------------------------|----------------------------------|---|
| <b>Tag Name</b>        | MARKET_EURONEXT_HaltReason       | QuantFEED® tag name.  |
| <b>Numeric ID</b>      | 14550                            | QuantFEED® unique ID broadcast on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name. |
| <b>Type</b>            | String                           | String data type.   |
| <b>Format</b>          | <i>[Exchange specific value]</i> | An <b>exchange specific value</b> , detailing the reason of halting for an instrument.  |
| <b>Possible Values</b> | 0                                | Not applicable.   |
|                        | C                                | Opening or trade price outside dynamic collars.   |
|                        | <b>K</b>                         | Knock-Out   |
|                        | M                                | Manually halting by market operations.  |
|                        | R                                | Halted.   |
|                        | <Null> or <Space>                | Instrument not halted or information not available.   |

\* 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 FeedOS™ project manager.

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

```
InstrumentStatusL1
-- 81/1018249
    BID: 0.1      0      *NO ORDER*
    ASK: 0.42     1000   @1
    LastPrice                      float64{0.1}
    LastTradeQty                   float64{1500}
    DailyHighPrice                 float64{0.21}
    DailyLowPrice                 float64{0.1}
    DailyTotalVolumeTraded         float64{3500}
    DailyTotalAssetTraded          float64{570}
    LastTradePrice                 float64{0.1}
    LastTradeTimestamp             Timestamp{2014-11-19 08:26:14:485}
    InternalDailyOpenTimestamp     Timestamp{2014-11-19 06:46:56:889}
    InternalDailyCloseTimestamp    Timestamp{2014-11-17 16:30:06:349}
    InternalDailyHighTimestamp     Timestamp{2014-11-19 06:46:56:889}
    InternalDailyLowTimestamp      Timestamp{2014-11-19 08:26:14:486}
    InternalPriceActivityTimestamp Timestamp{2014-11-19 08:26:14:604}
    TradingStatus                  2=TradingHalt
    DailyOpeningPrice              float64{0.21}
    PreviousDailyTotalVolumeTraded float64{3501}
    PreviousDailyTotalAssetTraded  float64{1161.225}
    PreviousDailyClosingPrice      float64{0.225}
    PreviousBusinessDay            Timestamp{2014-11-17}
    CurrentBusinessDay             Timestamp{2014-11-19}
    LastAuctionVolume              float64{0}
    InternalLastAuctionTimestamp    Timestamp{2014-11-19 05:15:03:055}
    MARKET_EURONEXT_HaltReason     string{R}
    MARKET_EURONEXT_ClassState     string{COCO}
```

## 2.2. Changes to the Market News

S&P Capital IQ Real-Time Solutions [updates](#) the values of the field `ActionAffectingState` disseminated in the Market News free flow to accommodate the new information broadcast on the EURONEXT UTP (CASH) market data stream:

- [2.2.1. ActionAffectingState](#)

### 2.2.1. ActionAffectingState

Each time an extraordinary event occurs, the values of the field **ActionAffectingState** conveyed on the EURONEXT UTP (CASH) market data stream are disseminated via QuantFEED® data stream in the free flow of the *Market News* to describe the event that caused the change in the stock state:

- in the callback carrying the Level1 event `notif_MarketNews()`, for C++
- in the event handler `MarketNewsEventHandler`, for C#

- in the callback carrying the Level1 event `quotNotifMarketNewsEvent`, for Java.

QuantFEED® implementation of the values currently available for the field `ActionAffectingState` is described in the table below (existing values are in black, newly added values are in green):

**Table 4      ActionAffectingState – technical implementation in QuantFEED® Market News**

| Component       | Value                            | Description   |
|-----------------|----------------------------------|---|
| Field Name      | ActionAffectingState             | Field name in the free flow of the QuantFEED® Market News.  |
| Format          | <i>[Exchange Specific Value]</i> | An <b>exchange specific value</b> , describing the event that caused the change in the stock state. |
| Possible Values | 0                                | Not applicable.   |
|                 | <b>B</b>                         | Trading after knock-out period (beginning of the trading day)                                       |
|                 | C                                | Trading on the instrument at the opening (sent before O)  |
|                 | D                                | Cancelled programmed opening  |
|                 | <b>E</b>                         | Instrument halted by Market Operations on knock-out   |
|                 | <b>I</b>                         | Instrument halted by Issuer/LP on knock-out   |
|                 | M                                | Instrument manually halted by Market Operations   |
|                 | N                                | Instrument is being initialized (beginning of the trading day)                                      |
|                 | O                                | Instrument opened   |
|                 | P                                | Deferred programmed opening   |
|                 | R                                | Automatic halting at the class auction  |
|                 | <b>T</b>                         | Beginning of a trading after knock-out period   |
|                 | Y                                | Beginning of a one side only period   |
|                 | Z                                | End of a one side only period   |
|                 | <Null> or <Space>                | Indicates that the 'Order Entry' flag on an instrument has just changed.                            |

Below is an example of the current implementation of the updated (in blue) Affecting State:

```
MarketNews
  OrigMarketId      XPAR
  OrigUTCTime       2014-11-19 08:26:14:603
  Headline          StockStateChange
  Content XPAR@FR0011855550|FIXStatus=2|StartDateHalting=null|
  StartTimeHalting=null|ProgOpeningTime=null|OrderEntryRejection=N|
  InstrumentState=H|InstrumentTradingStatus=|HaltReason=R|
  ActionAffectingState=M|InstrumentStateTCS=|PeriodSize= |
  RelatedInstruments 81/1018249
```

### 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](mailto:rts-support@spcapitaliq.com)
- Web: <http://support.quanthouse.com>.