QuantFEED® Developer's Notice

SWX – Update of the CLOSE Kinematics

Reference n°: 20131121

Effective as of: 25 November 2013

Action required from users: Attention Required (Optional)

S&P CAPITAL IQ

McGRAW HILL FINANCIAL

S&P Capital IQ's Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 20131121
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UPDATE OF THE CLOSE KINEMATICS ON SWX MARKET DATA STREAM

To reflect the changes in the trading process on SWX 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	20131121
Exchanges	SWX
Concerned MICs	XSWX, XVTX, LIQU, XQMH
Internal Source ID	29
Effective Date	**2013-11-25**
Impact	• Update of the CLOSE kinematics
Action required	**Attention Required (Optional)**

2. Functional Description

Effective Monday, **November 25, 2013**, S&P Capital IQ's Real-Time Solutions introduces a new CLOSE kinematics that applies to instruments that have not been traded during a trading day on SWX market data stream.

Please note that the new kinematics is QuantFEED® and exchange compliant.

3. QuantFEED® Technical Implementation

If trades occur during the trading day, the market sends the CLOSE signal and the closing price. However, if no trade occurs during the trading day, the market sends only the CLOSE signal, without the closing price, as shown in the examples below:

Sample SWX CLOSE kinematics for a traded instrument

```
04:50:11:327  *       *       !       0       !       0
04:50:11:334  *       *       !       0       !       0
04:50:11:341  *       *       !       0       !       0
04:50:11:352  *       *       !       0       !       0
04:50:12:257  *       *       !       0       !       0
04:50:12:266  *       *       !       0       !       0
04:55:00:662  *       *       91      40@1    91.8    935@2
04:55:00:894  MARKET_SWX_TradingSessionSubID=0
04:55:00:894  MARKET_SWX_TradingSessionSubID=1        TradingStatus=21
08:00:25:021  OPEN    *
08:00:25:021  *       *       *       *       *       *       O
08:00:25:021  MARKET_SWX_TradingSessionSubID=2        TradingStatus=17
11:41:26:004  *       *       91.25   150@1   *       *
14:47:33:884  *       *       91      40@1    *       *
14:47:33:879  91.25   150     *       *       *       *       HL
14:47:33:879  DailyOpeningPrice=91.25
15:12:26:324  *       *       91      55@2    *       *
16:20:00:013  MARKET_SWX_TradingSessionSubID=9        TradingStatus=5
16:20:00:022  *       *       91      40@1    *       *
16:28:02:671  *       *       AT_BEST 1@1     *       *
16:28:02:671  LastAuctionPrice=91.8   LastAuctionVolume=1
16:31:10:107  CLOSE   91.25
16:31:10:107  91.25   *       *       *       *       *       C
16:31:10:107  MARKET_SWX_TradingSessionSubID=A        TradingStatus=18
16:31:09:999  91.8    1       *       *       *       *               MARKET_SWX_TradingPhase=3
16:31:10:154  *       *       91      40@1    91.8    934@2
16:31:10:154  LastAuctionPrice=?      LastAuctionVolume=?
16:35:09:918  DailyClosingPrice=91.8  DailyHighPrice=91.8     DailyTotalAssetTraded=13779.3
16:45:40:971  9370=91.8
21:00:00:018  MARKET_SWX_TradingSessionSubID=B
```

Sample SWX CLOSE kinematics for a not-traded instrument

```
04:50:11:003  *        *        !        0        !        0
04:50:11:232  *        *        !        0        !        0
04:55:00:905  MARKET_SWX_TradingSessionSubID=0
04:55:00:909  MARKET_SWX_TradingSessionSubID=1         TradingStatus=21
04:55:06:242  *        *        !        0        !        0
08:31:42:013  OPEN     *
08:31:42:013  *        *        *        *        *        *        O
08:31:42:013  MARKET_SWX_TradingSessionSubID=2         TradingStatus=17
08:35:14:056  *        *        101.09  100000@1         *        *
08:35:24:984  *        *        *        *        101.84  100000@1
16:00:00:029  CLOSE    *
16:00:00:029  *        *        *        *        *        *        C
16:00:00:029  MARKET_SWX_TradingSessionSubID=7         TradingStatus=18
16:00:00:070  *        *        !        0        !        0
21:00:00:058  MARKET_SWX_TradingSessionSubID=B
```

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.