

## **QuantFEED® Developer's Notice**

---

### **BATS US – Feed Update**

Reference n°: 20140911 – 22068 – 22432

**Effective as of: 03 October 2014\***

**Action required from users: Attention Required**



\* 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 QuantFEED® project manager.

S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®  
QuantFEED® Developer's Notice  
Reference 20140911 – 22068 – 22432  
September 17, 2014

### **Corporate Headquarters**

S&P Capital IQ 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

### **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

### **UK Office**

20 Canada Square  
Canary Wharf  
London E14 5LH  
United Kingdom  
Tel: +44 (0) 203 107 1676

### **Singapore Office**

12 Marina Boulevard  
#23-01 Marina Bay  
Financial Centre Tower 3  
Singapore 018982  
Tel: +65 6530 6546

[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 2004-2014 QuantHouse® S.A.S. All rights reserved.



# UPDATE OF THE QUOTATION TAGS ON THE BATS US MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the BATS US market data stream, S&P Capital IQ 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. QuantFEED® Technical Implementation](#)
- [3. Finding the Latest Information.](#)

## 1. Update Summary

Table 1 Current update summary

Notice Reference	20140911 – 22068 – 22432
Exchanges	BATS US
Concerned MICs	BATS
Internal Source ID	113
Effective Date	2014-10-03*
Impact	• Update of the Quotation Tags
Action required	Attention Required

## 2. QuantFEED® Technical Implementation

Effective Friday, **October 03<sup>\*</sup>, 2014**, S&P Capital IQ Real-Time Solutions enhances the quotation data to accommodate the new information disseminated on the BATS US market data stream, as described below:

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

---

\* 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 QuantFEED® project manager.

## 2.1. Changes to the Quotation Data

S&P Capital IQ Real-Time Solutions **introduces** the quotation tags below to accommodate the information disseminated on the BATS US market data stream:

**Table 2** Quotation tags added on the BATS US market data stream

Tag Name	Numeric ID	Type
<code>InternalDailyClosingPriceType</code>	9155	Char

### 2.1.1. InternalDailyClosingPriceType

The values of the quotation tag **InternalDailyClosingPriceType** conveyed on the BATS US market data stream are disseminated via QuantFEED® data stream in *Other Values* to indicate the type of the internal daily closing price:

- 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 `InternalDailyClosingPriceType` is described in the table below (the values disseminated as of 2014-10-03 are highlighted in **green**):

**Table 3** InternalDailyClosingPriceType – technical implementation in QuantFEED®

Component	Value	Description
<b>Tag Name</b>	<code>InternalDailyClosingPriceType</code>	QuantFEED® tag name.
<b>Numeric ID</b>	9155	QuantFEED® unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
<b>Type</b>	Char	Char data type.
<b>Format</b>	<i>[Internal Specific Value]</i>	An <i>internal specific value</i> , detailing the type of daily closing price, as described below.
<b>Possible Values</b>	0	<b>Undefined</b>
	<b>a</b>	<b>Official Close</b> – Explicit closing price value calculated and distributed by an exchange for the main trading session of a given trading day.
	b	<b>Official Indicative</b> – Exchange has provided an indicative price and marked it as indicative, however no trading activity is observed.
	c	<b>Official Carry Over</b> – Explicit Closing price value from a previous trading day carried forward by the exchange to the given trading day.
	<b>d</b>	<b>Last Price</b> – Final price disseminated by the exchange for the main trading session or dissemination period of a given trading day (for indices).
	e	<b>Last Eligible Price</b> – Execution price of the final trade (subject to trade qualifiers) accepted by the exchange for the main trading session of a given trading day.
	z	<b>Manual</b> – Price disseminated manually (in case of production correction).

## Quotation Data Sample

Below is an example of the current implementation of the newly added (in green) quotation tags:

```
-- 444/750000
  BID: 57.09      0      *NO ORDER*
  ASK: 58.22      0      *NO ORDER*
  LastPrice                float64{57.68}
  LastTradeQty             float64{19}
  DailyTotalVolumeTraded   float64{0}
  DailyTotalAssetTraded    float64{0}
  LastTradePrice           float64{57.68}
  LastTradeTimestamp       Timestamp{2014-10-10 19:59:58:986}
  InternalDailyOpenTimestamp Timestamp{2014-10-11 12:00:00:432}
  InternalDailyCloseTimestamp Timestamp{2014-10-10 21:01:00:400}
  InternalDailyHighTimestamp Timestamp{2014-10-10 17:12:15:328}
  InternalDailyLowTimestamp Timestamp{2014-10-10 14:19:38:200}
  InternalPriceActivityTimestamp Timestamp{2014-10-11 11:14:04:111}
  TradingStatus            17=ReadyToTrade
  LastOffBookTradePrice    float64{57.685}
  LastOffBookTradeQty      float64{100}
  LastOffBookTradeTimestamp Timestamp{2014-10-10 19:59:59:585}
  PreviousDailyTotalVolumeTraded float64{53767}
  PreviousDailyTotalAssetTraded float64{3092752.86}
  PreviousDailyClosingPrice float64{57.68}
  PreviousBusinessDay      Timestamp{2014-10-10}
  CurrentBusinessDay       Timestamp{2014-10-11}
  DailyTotalOffBookVolumeTraded float64{0}
  DailyTotalOffBookAssetTraded float64{0}
  InternalDailyClosingPriceType char{d}
  PriceActivityMarketTimestamp Timestamp{2014-10-11 07:58:47:676}
```

## 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>.