

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

## **QuantFEED® Developer's Notice**

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### **NGM – Feed Update**

Reference n°: 20140306

Effective as of: **17 March 2014**

Action required from users: **Mandatory Action**



S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®  
QuantFEED® Developer's Notice  
Reference 20140306  
March 06, 2014

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# UPDATE OF THE NGM MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the NGM 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. Functional Description](#)
- [3. QuantFEED® Technical Implementation](#)
- [4. Finding the Latest Information.](#)

## 1. Update Summary

Table 1 Current update summary

Notice Reference	20140306
Exchanges	NGM
Concerned MICs	XNGM, NMTF
Internal Source ID	198
Effective Date	2014-03-17
Impact	<ul style="list-style-type: none"><li>• Update of the Referential Tags</li><li>• Update of the Quotation Tags</li></ul>
Action required	<b>Mandatory Action</b>

## 2. Functional Description

Effective Monday, **March 17, 2014**, S&P Capital IQ Real-Time Solutions changes the content of the referential, quotation data and the Post-Open Kinematics on the NGM market data stream to reflect the feed handler update, as described below:

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

## 2.1. Changes to the Referential Data

S&P Capital IQ Real-Time Solutions **introduces** the referential tags below to accommodate the information broadcast on the NGM market data stream:

**Table 2** Referential tags added on the NGM market data stream

Tag Name	Numeric ID	Type
ForeignFOSMarketId	9501	UInt16
ForeignMarketId	9502	String
OperatingMIC	9533	String
SegmentMIC	9534	String

Furthermore, the referential tags below will disseminate **new values**:

**Table 3** Referential Tags disseminating new values on NGM market data stream

Tag Name	Numeric ID	Type
SecurityType	167	String
CFICode	461	String

Below is an example of the current implementation of the newly added (in **green**) and updated (in **blue**) referential tags:

```
instr # 487/1007 = 1021314031
  PriceCurrency      string{SEK}
  Symbol            string{MVV MTF B}
  Description        string{MVV HOLDING B}
  SecurityType       string{WAR}
  FOSMarketId        NMTF
  PriceType          uint8{2}
  CFICode            string{RWXXX}
  RoundLot           float64{1}
  MarketSegmentID    string{MST}
  InternalCreationDate Timestamp{2012-08-23 16:45:08:882}
  InternalModificationDate Timestamp{2014-02-25 03:30:00:716}
  InternalSourceId    uint16{198}
  LocalCodeStr       string{7QY}
  ForeignFOSMarketId XSTO
  ForeignMarketId     string{XSTO}
  ISIN               string{SE0001999442}
  PriceIncrement_dynamic_TableId uint32{12976228}
  OperatingMIC        string{XNGM}
  SegmentMIC          string{NMTF}
```

## 2.2. Changes to the Quotation Data

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

**Table 4** Quotation tags added on the NGM market data stream

Tag Name	Numeric ID	Type
MARKET_NGM_KnockOutBuyback	15040	Char

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

```
InstrumentStatusL1
-- 487/1007
    BID: 2.7          5000    @1
    ASK: 2.95         750     @1
    LastPrice                                float64{2.7}
    LastTradeQty                               float64{14950}
    DailyHighPrice                             float64{2.7}
    DailyLowPrice                              float64{2.7}
    DailyTotalVolumeTraded                     float64{14950}
    DailyTotalAssetTraded                      float64{40365}
    LastTradePrice                             float64{2.7}
    LastTradeTimestamp                         Timestamp{2014-04-25 08:00:00:438}
    InternalDailyOpenTimestamp                  Timestamp{2014-04-25 08:00:00:443}
    InternalDailyCloseTimestamp                 Timestamp{2014-04-24 17:00:00:392}
    InternalDailyHighTimestamp                  Timestamp{2014-04-25 08:00:00:443}
    InternalDailyLowTimestamp                   Timestamp{2014-04-25 08:00:00:443}
    InternalPriceActivityTimestamp              Timestamp{2014-04-25 09:54:18:361}
    TradingStatus                             5=PriceIndication
    DailyOpeningPrice                          float64{2.7}
    PreviousDailyTotalVolumeTraded              float64{995}
    PreviousDailyTotalAssetTraded               float64{2686.5}
    PreviousDailyClosingPrice                   float64{2.7}
    PreviousBusinessDay                         Timestamp{2014-04-21}
    CurrentBusinessDay                         Timestamp{2014-04-25}
    MARKET_NGM_KnockOutBuyback                 char{Z}
```

### 3. QuantFEED® Technical Implementation

The following sections describe the technical implementation of the new or updated tags:

- [3.1. CFI Code](#)
- [3.2. Security Type](#)
- [3.3. Operating MIC and Segment MIC](#)
- [3.4. Knock-Out Buyback](#)
- [3.5. Update of the Post-Open Kinematics.](#)

#### 3.1. CFI Code

The values of the referential tag **CFI Code** conveyed on the NGM market data stream are disseminated via QuantFEED® data stream in *Referential* to specify the standardized identification code of an instrument.

QuantFEED® implementation of the values currently available for the tag CFICode is described in the table below (removed values are in ~~crossed-out-red~~ and newly added values are in green):

**Table 5** CFICode – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	CFICode	QuantFEED® tag name.
Numeric ID	461	QuantFEED® unique ID disseminated on S&P Capital IQ Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format	<i>[Exchange specific value]</i>	An <b>exchange specific value</b> , detailing the standardized identification code of an instrument.
Possible Values	DBXXXX	Debts - Bonds
	DCXXXX	Debts - Convertible bonds
	ESXXXX	Equity - Shares
	MXXXXX	Other instruments
	<del>MRXXXX</del>	Other - Referential instruments
	RMXXXX	Rights - Other instruments
	RSXXXX	Rights - Subscription rights
	RWXXXX	Rights - Warrants

## 3.2. Security Type

The values of the referential tag **Security Type** conveyed on the NGM market data stream are disseminated via QuantFEED® data stream in *Referential* to specify the type of security.

QuantFEED® implementation of the values currently available for the tag securityType is described in the table below (newly added values are in green):

**Table 6** SecurityType – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	SecurityType	QuantFEED® tag name.
Numeric ID	167	QuantFEED® unique ID disseminated on S&P Capital IQ Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format	<i>[Exchange specific value]</i>	An <b>exchange specific value</b> , detailing the type of security.
Possible Values	NONE	Unknown Security Type
	CS	Common Stock
	GO	General Obligation Bonds
	WAR	Warrant

### 3.3. Operating MIC and Segment MIC

The values of the referential tags **Operating MIC** and **Segment MIC** conveyed on the NGM market data stream are disseminated via QuantFEED® data stream in *Referential* to specify the parent and child MIC.

QuantFEED® implementation of the values currently available for the tag `operatingMIC` and `segmentMIC` is described in the table below:

**Table 7** OperatingMIC and SegmentMIC – technical implementation in QuantFEED®

Component	Value		Description
Tag Name	OperatingMIC	SegmentMIC	QuantFEED® tag name.
Numeric ID	9533	9534	QuantFEED® unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	String	String	String data type.
Format	<i>[Exchange Specific Value]</i>	<i>[Exchange Specific Value]</i>	An <b>exchange specific value</b> , specifying the parent and child MICs.
Possible Values	XNGM	NMTF	Market places of NGM.

### 3.4. Knock-Out Buyback

The values of the quotation tag **Knock Out Buyback** conveyed on the NGM market data stream are disseminated via QuantFEED® data stream in *Other Values* to detail the type of buyback for a knock-out product:

- 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 `MARKET_NGM_KnockOutBuyback` is described in the table below:

**Table 8** MARKET\_NGM\_KnockOutBuyback – technical implementation in QuantFEED®

Component	Value		Description
Tag Name	MARKET_NGM_KnockOutBuyback		QuantFEED® tag name.
Numeric ID	15040		QuantFEED® unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Char		Char data type.
Format	<i>[Exchange Specific Value]</i>		An <b>exchange specific value</b> , detailing the particular condition applicable to the trade.
Possible Values	W		Knock out
	X		Knock out buyback
	Y		Knock out soft
	Z		Under observation

### 3.5. Update of the Post-Open Kinematics

In the Post-Open kinematics before 2014-03-17, during the Post-Trading Hours (usually, after 17:30 Exchange Standard Time), an instrument had the Trading Status 5=Price Indication, as shown in the example below:

```
"TE (TradeEvent) : MARKET_TIME INSTRUMENT LAST_PRICE TRADE_QTY BID_PRICE BID_QTY ASK_PRICE
ASK_QTY *CONTENT_MASK* *FLAGS*"
"VU (ValuesUpdate) : SERVER_TIME INSTRUMENT VALUES..."
"SI (TradeEvent) *SIGNAL* : SERVER_TIME INSTRUMENT SIGNAL LAST_PRICE"

TE 16:24:51:065 528493787      *      *      417.63  5000@1  419.3   5000@1
VU 16:25:00:254 528493787      TradingStatus=5
SI 17:00:00:725 528493787      CLOSE   418.33
TE 17:00:00:725 528493787      418.33  *      *      *      *      *      C
VU 17:00:00:725 528493787      TradingStatus=18
VU 17:00:00:725 528493787      SessionVWAPPrice=3088818.98
```

In the Post-Open kinematics after 2014-03-17, during the same Post-Trading Hours, an instrument has the Trading Status 15=New Price Indication, as shown in the example below:

```
"TE (TradeEvent) : MARKET_TIME INSTRUMENT LAST_PRICE TRADE_QTY BID_PRICE BID_QTY ASK_PRICE
ASK_QTY *CONTENT_MASK* *FLAGS*"
"VU (ValuesUpdate) : SERVER_TIME INSTRUMENT VALUES..."
"SI (TradeEvent) *SIGNAL* : SERVER_TIME INSTRUMENT SIGNAL LAST_PRICE"

TE 16:24:51:065 528493787      *      *      417.63  5000@1  419.3   5000@1
VU 16:25:00:254 528493787      TradingStatus=15
SI 17:00:00:725 528493787      CLOSE   418.33
TE 17:00:00:725 528493787      418.33  *      *      *      *      *      C
VU 17:00:00:725 528493787      TradingStatus=18
VU 17:00:00:725 528493787      SessionVWAPPrice=3088818.98
```

Moreover, in the Post-Trading Hours, the session orders and the order changes are still not disclosed (not disseminated in the market data), although you can submit, modify and/or cancel other orders.

<b>Caution</b>	The Trading Status 5=Price Indication is completely removed from the list of possible Trading Status values on the NGM market data stream.
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## 4. 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>.