S&P Capital IQ's Real-Time Solutions

QuantFEED® Feed Description

NYSE Feed

Reference n°: 20130703

S&P CAPITAL IQ
McGRAW HILL FINANCIAL

S&P Capital IQ's Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Feed Description
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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

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

The topics this feed description covers include:

- 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 NYSE market data stream, in terms of:

- 1.1. Available Markets and Branches
- 1.2. Types of Instruments
- 1.3. Specific Referential Tags.

1.1. Available Markets and Branches

This section details the list of Markets and Branches available on NYSE market data stream.

1.1.1. Markets

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

Table 1 List of markets available on NYSE market data stream

QuantFEED® Market ID	Market
XNYS	NYSE

The following example shows the list of markets available on NYSE market data stream and their IDs, returned by the command `dumps`:

```
market # 336    CC=US/UNITED STATES OF AMERICA/NEW YORK,DESCR=NEW YORK STOCK EXCHANGE;
INC.,WEB=www.nyse.com
    MIC = XNYS
    TimeZone =
    Country =
    NbMaxInstruments = 1000000
```

1.1.2. Branches

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

```
BRANCHES for MARKET XNYS
    { XNYS NONE EXXXXX } qty: 3590
```

1.2. Types of Instruments

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

1.2.1. Equities

The sample below illustrates the details of an equity:

```
instr # 336/4643 = 704647715
    Symbol                      string{TEG}
    Description                 string{Integrys Energy Group, Inc. Common Stock}
    SecurityType                string{NONE}
    FOSMarketId                 XNYS
    CFICode                     string{EXXXXX}
    InternalCreationDate        Timestamp{2011-07-16 09:08:20:586}
    InternalModificationDate    Timestamp{2012-08-07 09:00:11:459}
    InternalSourceId            uint16{103}
    InternalAggregationId       uint16{103}
    LocalCodeStr                string{TEG}
    CUSIP                       string{45822P105}
```

1.3. Specific Referential Tags

The referential tag **Type of Unit of Expression for Instrument Price** is also available on NYSE Euronext market data stream to supplementary characterize the instrument price.

QuantFEED® implementation of the tag `MARKET_EURONEXT_TypeOfUnitOfExpressionForInstrumentPrice` is described in the table below:

Table 2 MARKET_EURONEXT_TypeOfUnitOfExpressionForInstrumentPrice – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`MARKET_EURONEXT_TypeOfUnitOfExpressionForInstrumentPrice`	QuantFEED® tag name.
Numeric ID	`11051`	QuantFEED® unique ID broadcast on S&P Capital IQ's Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	`String`	String data type.
Format	*`[Exchange Specific Value]`*	An ***exchange specific value*** that provides market details about the specified price.
Possible Values	1	In Units.
	2	As a % of nominal (excluding accrued interest – *Clean*).
	5	As a % of nominal (including accrued interest – *Dirty*).
	8	In Kilograms.
	9	In Ounces.

2. Quotation Data

The following sections describe the characteristics of the quotation data on NYSE market data stream, in terms of:

- 2.1. Quotation Values
- 2.2. Trading Status
- 2.3. Specific Quotation Tags.

2.1. Quotation Values

The example below shows the possible values of an instrument on NYSE market data stream:

```
InstrumentStatusL1
-- 336/4643
        BID: 0  0       *NO ORDER*
        ASK: 0  0       *NO ORDER*
        LastPrice                       float64{61.3}
        LastTradeQty                    float64{8908}
        DailyHighPrice                  float64{61.3}
        DailyLowPrice                   float64{61.3}
        DailyTotalVolumeTraded          float64{8908}
        DailyTotalAssetTraded           float64{546060.4}
        LastTradePrice                  float64{61.3}
        LastTradeTimestamp              Timestamp{2012-08-06 20:04:30:443}
        InternalDailyOpenTimestamp      Timestamp{2012-08-06 20:04:30:446}
        InternalDailyCloseTimestamp     Timestamp{2012-08-06 20:00:00:847}
        InternalDailyHighTimestamp      Timestamp{2012-08-06 20:04:30:446}
        InternalDailyLowTimestamp       Timestamp{2012-08-06 20:04:30:446}
        InternalPriceActivityTimestamp  Timestamp{2012-08-06 20:04:30:446}
        TradingStatus                   18=NotAvailableForTrading
        DailyOpeningPrice               float64{61.3}
        PreviousDailyTotalVolumeTraded  float64{46676}
        PreviousDailyTotalAssetTraded   float64{2865530.27}
        PreviousDailyClosingPrice       float64{61.3}
        PreviousBusinessDay             Timestamp{2012-08-06}
        CurrentBusinessDay              Timestamp{2012-08-06}
        MARKET_NYSE_TradeCond           string{@6 @}
```

For more details about the fields and tags available in quotation data type, and their possible values, see *FeedOS™ 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 NYSE market data stream are 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 3 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	*[Exchange Specific Value]*	An ***exchange specific value***, detailing the characteristics of the trading status.
Possible Values	17	Ready to Trade
	18	Not Available for Trading
	21	Pre-open

2.3. Specific Quotation Tags

The following sections describe additional, specific quotation tags available on NYSE market data stream:

- 2.3.1. Other Values.

2.3.1. Other Values

The following subsections describe specific quotation tags on NYSE market data stream:

- 2.3.1.1. Trade Condition
- 2.3.1.2. Security Status
- 2.3.1.3. Halt Condition.

2.3.1.1. Trade Condition

The values of the quotation tag **Trade Condition** conveyed as a 4-character string on the NYSE market data stream are disseminated via S&P Capital IQ's Real-Time Solutions's data stream in *Other Values* to detail the conditions of a trade:

- 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_NYSE_TradeCond` is described in the table below:

Table 4 MARKET_NYSE_TradeCond – technical implementation in QuantFEED®

Component	Value		Description
Tag Name	`MARKET_NYSE_TradeCond`		QuantFEED® tag name.
Numeric ID	`14790`		QuantFEED® unique ID broadcast on S&P Capital IQ's Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	`String`		String data type composed of 4 characters.
Format	*`[Exchange Specific Value]`*		An ***exchange specific value***, detailing the trade condition, as described below.
Possible Values	**1st Character** details settlement related conditions	`@`	Regular Cash
		`C`	Cash
		`N`	Next Day Trade
		`R`	Seller
	2nd Character details the Reason for Trade Through Exemptions	`0x20`	Not Available
		`F`	Intermarket Sweep Order
		`O`	Market Center Opening Trade
		`4`	Derivatively Priced
		`5`	Market Center Reopening Trade
		`6`	Market Center Closing Trade
	3rd Character details extended hours/ sequencing related conditions	`0x20`	Regular Sale
		`L`	Sold Last
		`T`	Extended Hours Trade
		`U`	Extended Hours Sold (Out of Sequence)
		`Z`	Sold
	4th Character provides the SRO Required Detail	`@`	Regular Sale
		`0x20`	Not Available
		`B`	Average Price Trade
		`E`	Automatic Execution
		`H`	Price Variation Trade
		`I`	CAP Election Trade
		`K`	Rule 127 (NYSE only) or Rule 155 (NYSE Amex Only)
		`M`	Official Closing Price
		`P`	Prior Reference Price
		`Q`	Official Open Price
		`V`	Stock-Option Trade
		`X`	Cross Trade

2.3.1.2. Security Status

Each time a modification of the security status occurs, the values of the quotation tag **Security Status** conveyed on the NYSE market data stream are disseminated via S&P Capital IQ's Real-Time Solutions's data stream in *Other Values* to indicate the current status of the instrument:

- 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_NYSE_SecurityStatus` is described in the table below:

Table 5 MARKET_NYSE_SecurityStatus – technical implementation in QuantFEED®

<table>
<tr><th>Component</th><th colspan="2">Value</th><th>Description</th></tr>
<tr><td>Tag Name</td><td colspan="2"><code>MARKET_NYSE_SecurityStatus</code></td><td>QuantFEED® tag name.</td></tr>
<tr><td>Numeric ID</td><td colspan="2"><code>14791</code></td><td>QuantFEED® unique ID broadcast on S&P Capital IQ’s Real-Time Solutions’s data stream. This is the numeric equivalent of the tag name.</td></tr>
<tr><td>Type</td><td colspan="2"><code>Char</code></td><td>Char data type.</td></tr>
<tr><td>Format</td><td colspan="2">[Exchange Specific Value]</td><td>An exchange specific value, detailing the security status, as described below.</td></tr>
<tr><td rowspan="9">Possible Values</td><td rowspan="4">Halt Status Codes</td><td>3</td><td>Opening Delay</td></tr>
<tr><td>4</td><td>Trading Halt</td></tr>
<tr><td>5</td><td>Resume</td></tr>
<tr><td>6</td><td>No Open / No Resume</td></tr>
<tr><td rowspan="3">Short Sale Restriction Codes</td><td>A</td><td>Short Sale Restriction Activated (Day 1)</td></tr>
<tr><td>C</td><td>Short Sale Restriction Continued (Day 2)</td></tr>
<tr><td>D</td><td>Short Sale Restriction Deactivated</td></tr>
<tr><td rowspan="2">Prior day correction / cancelation affecting the Short Sale Restriction</td><td>~</td><td>No Short Sale in Effect</td></tr>
<tr><td>E</td><td>Short Sale Restriction in Effect</td></tr>
</table>

2.3.1.3. Halt Condition

Each time an instrument is halted from trading, the values of the quotation tag **Halt Condition** conveyed on the NYSE market data stream are disseminated via S&P Capital IQ’s Real-Time Solutions’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® implementation of the tag `MARKET_NYSE_HaltCondition` is described in the table below:

Table 6 MARKET_NYSE_HaltCondition – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`MARKET_NYSE_HaltCondition`	QuantFEED® tag name.
Numeric ID	14792	QuantFEED® unique ID broadcast on S&P Capital IQ's Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	Char	Char data type.
Format	*[Exchange Specific Value]*	An ***exchange specific value***, detailing the condition of halting an instrument, as described below.
Possible Values	0x20	Not Applicable
	~	Security Not Delayed / Halted
	A	As of Update
	D	News Dissemination
	I	Order Imbalance
	P	News Pending
	J	Due to Related Security – News Dissemination
	K	Due to Related Security – News Pending
	M	Volatility Trading Pause
	Q	Due to Related Security
	S	Related Security (Not Used)
	V	In View od Common
	X	Equipment Changeover
	Y	Sub Penny Trading
	Z	No Open / No resume

3. Official Closing Price

The closing price is the last trade price upon close. There is no settlement price.

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
- Web: http://support.quanthouse.com.