

S&P Capital IQ's Real-Time Solutions

QuantFEED® Feed Description

MARKIT BOAT Feed

Reference n°: 20131025



S&P Capital IQ's Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Feed Description
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QUANTFEED® MARKIT BOAT 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 MARKIT BOAT 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. Special Behavior](#)
- [5. Finding the Latest Information.](#)

1. Referential Data

The following sections describe the characteristics of the referential data on MARKIT BOAT market data stream, in terms of:

- [1.1. Available Markets and Branches](#)
- [1.2. Types of Instruments.](#)

1.1. Available Markets and Branches

This section details the list of [Markets](#) and [Branches](#) available on MARKIT BOAT market data stream.

* The red bars in the left margin highlight content that has been added or changed since the previous release of this document.

1.1.1. Markets

The MARKIT BOAT market data stream broadcasts informations about the following markets:

Table 1 List of markets available on MARKIT BOAT market data stream

QuantFEED® Market ID	Market
BOAT	Markit Boat

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

```
MARKETS
market # 333      CC=UK/UNITED KINGDOM/LONDON,DESCR=MARKIT BOAT, WEB=www.markit.com
MIC = BOAT
TimeZone = Europe/London
Country = UK
NbMaxInstruments = 2000000
```

1.1.2. Branches

The example below shows the complete list of branches available on MARKIT BOAT market data stream for each market, returned by the dumps command. Each branch displays the following details: FOSMarketID, SecurityType, CFICode and quantity (of instruments):

```
BRANCHES
{ BOAT CS   ESXXXX } qty: 6143
```

1.2. Types of Instruments

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

- [1.2.1. Equities.](#)

1.2.1. Equities

The sample below illustrates the details of an equity:

```
instr # 333/2135 = 698353751
  PriceCurrency      string{EUR}
  Symbol             string{ORA.XPAR}
  Description         string{Orange ORD EUR 4}
  SecurityType       string{CS}
  FOSMarketId        BOAT
  CFICode            string{ESXXX}
  CountryOfIssue     string{FR}
  SecuritySubType    string{Equity}
  InternalCreationDate Timestamp{2013-10-03 14:14:04:728}
  InternalModificationDate Timestamp{2013-10-18 07:00:16:793}
  InternalSourceId   uint16{21}
  InternalMagic      string{Quotable}
  LocalCodeStr       string{FR0000133308_EUR}
  ForeignMarketId    string{XPAR}
  ISIN               string{FR0000133308}
  MBLayersDesc       string{0}
  OperatingMIC       string{BOAT}
  IndustryCode       string{Telecommunications}
```

2. Quotation Data

The following sections describe the characteristics of the quotation data on MARKIT BOAT market data stream:

- [2.1. Quotation Values](#)
- [2.2. Trading Status.](#)

2.1. Quotation Values

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

```
InstrumentStatusL1
-- 333/2135
    BID: 10.32      1      @1
    ASK: 10.49      1      @1
    LastPrice                float64{10.4}
    LastTradeQty             float64{3381300}
    DailyHighPrice           float64{10.495}
    DailyLowPrice            float64{10.1901}
    DailyTotalVolumeTraded   float64{8818386}
    DailyTotalAssetTraded    float64{91494631.2959259}
    LastTradePrice           float64{10.4}
    LastTradeTimestamp        Timestamp{2013-10-18 15:40:51:089}
    InternalDailyOpenTimestamp Timestamp{2013-10-18 07:00:00:524}
    InternalDailyCloseTimestamp Timestamp{2013-10-17 20:00:00:484}
    InternalDailyHighTimestamp Timestamp{2013-10-18 12:15:08:906}
    InternalDailyLowTimestamp Timestamp{2013-10-18 07:00:22:838}
    InternalPriceActivityTimestamp Timestamp{2013-10-18 15:40:51:090}
    TradingStatus             17=ReadyToTrade
    DailyOpeningPrice         float64{10.268203}
    PreviousDailyTotalVolumeTraded float64{8816239}
    PreviousDailyTotalAssetTraded float64{90820118.480842}
    PreviousDailyClosingPrice float64{10.216478}
    PreviousBusinessDay        Timestamp{2013-10-17}
    CurrentBusinessDay          Timestamp{2013-10-18}
    PriceActivityMarketTimestamp Timestamp{2013-10-18 15:40:51:089}
```

For more details about the fields and tags available in quotation data type, and their possible values, see *QuantFEED® Quotation Tags Guide*.

2.2. Trading Status

Each time a modification of the trading status occurs, the values of the quotation tag **Trading Status** in MARKIT BOAT 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 **Trading Status** is described in the table below:

Table 2 MARKIT BOAT market data stream's Trading Status – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	TradingStatus	QuantFEED® tag name.
Numeric ID	9100	QuantFEED® unique ID broadcast on S&P Capital IQ's Real-Time Solutions data stream. It is the numeric equivalent of the tag name.
Type	Enum	Enumeration data type.
Format	<i>[Exchange Specific Value]</i>	An exchange specific value , as described below, concerning the characteristics of the trading status.
Possible Values	2	Trading Halt
	17	Ready to Trade
	18	Not Available for Trading

3. Official Closing Price

On MARKIT BOAT, the closing price is the last trade price upon close. There is no settlement price.

4. Special Behavior

MARKIT BOAT disseminates MBO and trade data, as MBL generates directly from MBO. Moreover, MARKIT BOAT is an OTC equity market (Off Book trades only) and the trades are not flagged (they are used to set the OHLC prices).

On MARKIT BOAT market data stream, an instrument can have several currencies. Thus, the `LocalCodeStr` is built from the tags `ISIN` and `Currency` (ISO standard, 3 letters).

5. 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>.