

S&P Capital IQ's Real-Time Solutions

QuantFEED® Developer's Notice

BATS EU – Feed Update

Reference n°: 20130923

Effective as of: **02 October 2013**

Action required from users: **Optional**



**S&P
CAPITAL IQ**

McGRAW HILL FINANCIAL

S&P Capital IQ's Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 20130923
September 23, 2013

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

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 2004-2013 QuantHouse® S.A.S. All rights reserved.



UPDATE OF THE MARKET DATA STREAM BATS EU

To reflect the changes caused by the dissemination of new values on BATS EU 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	20130923
Scope	Reference Data
Exchanges	BATS EU
Effective Date	2013-10-02
Impact	<ul style="list-style-type: none">• Update of the Trading Status• Update of the Quotation Context Tags
Action required	Optional

2. Functional Description

Effective Wednesday, **October 2, 2013**, S&P Capital IQ's Real-Time Solutions adds two new values — **2 – Instrument Halted** and **16 – Trade Dissemination Time** — for the quotation tag `TradingStatus` (**NumericID**: 9100, **Type**: Enum) to provide you with additional details about the status of an instrument. Moreover, the timestamp `Close` is sent at 16:30 London Local Time.

Additionally, S&P Capital IQ's Real-Time Solutions introduces a new quotation context tag – `TradeID` (**NumericID**: 1003, **Type**: String) – to accommodate the information disseminated on BATS EU market data stream.

3. QuantFEED® Technical Implementation

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

- [3.1. Trading Status](#)
- [3.2. Trade ID](#)

3.1. Trading Status

Each time a modification of the trading status occurs, the values of the quotation tag **Trading Status** conveyed on the BATS EU 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 table below (newly added values are in **bold**):

Table 2 **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	<i>[Exchange specific value]</i>	An exchange specific value , detailing the characteristics of the trading status.
Possible Values	2	Instrument Halted
	17	Ready to Trade – 08:00 London Local Time
	16	Trade Dissemination Time – 16:30 London Local Time
	18	Not Available for Trading – 16:50 London Local Time

3.2. Trade ID

Each time a trade occurs, the values of the quotation tag **Trade ID** conveyed on BATS EU market data stream are disseminated via QuantFEED®'s data stream in *Context* to detail the unique ID assigned to the trade entity once it is received or matched by the exchange or central counterparty:

- 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 values currently available for the tag TradeID is described in the table below:

Table 3 TradeID – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	TradeID	QuantFEED® tag name.
Numeric ID	1003	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	String	String data type.
Format / Possible Values	<i>[Exchange specific value]</i>	An exchange specific value , detailing the unique ID assigned to the trade entity once it is received or matched by the exchange or central counterparty.

Below is an example of the current implementation of the quotation context tag TradeID in BATS EU market data stream:

```
EV 448/750778      2013-09-18 09:26:44:024.033 /ServerUTCTime: 2013-09-18 09:26:44:024
content: Ask LastPrice LastTradeQty High OCHL_daily Context
      BestAsk      = 435.4   100      @1
      LastTradeQty  = 10
      LastPrice     = 435.3
CONTEXT:
TradeID:           882080578542
```

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>.