

S&P Capital IQ's Real-Time Solutions

QuantFEED® Developer's Notice

NYSE ARCA INTEGRATED & NYSE FUSION – Quotation Tags' Update

Reference n°: 20131203

Effective as of: **09 December 2013**

Action required from users: **Attention Required (Optional)**



**S&P
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S&P Capital IQ's Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 20131203
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UPDATE OF THE QUOTATION TAGS ON NYSE ARCA INTEGRATED & NYSE FUSION

To reflect the changes caused by the dissemination of new values on NYSE ARCA INTEGRATED & NYSE FUSION, 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	20131203
Exchanges	<ul style="list-style-type: none">• NYSE ARCA INTEGRATED• NYSE FUSION
Concerned MICs	XNYS, ARCX
Internal Source ID	140, 145
Effective Date	2013-12-09
Impact	<ul style="list-style-type: none">• Update of the Quotation Tags
Action required	Attention Required (Optional)

2. Functional Description

Effective Monday, **December 09, 2013**, S&P Capital IQ's Real-Time Solutions introduces two new values — **9 – Corrected Consolidated Close (per listing market)** and **I – Odd Lot Trade** — for the quotation tag MARKET_NYSE_TradeCond (NumericID: 14790, Type: String) to accommodate the information disseminated on NYSE ARCA INTEGRATED & NYSE FUSION.

3. QuantFEED® Technical Implementation

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

3.1. Trade Condition

The values of the quotation tag **Trade Condition** conveyed on the NYSE ARCA INTEGRATED & NYSE FUSION are disseminated via QuantFEED®'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 (newly added or changed values are in **green**):

Table 2 **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.
Format	<i>[Exchange Specific Value]</i>	An exchange specific value , detailing the trade condition, as detailed below.

Table 2 MARKET_NYSE_TradeCond – technical implementation in QuantFEED® (Continued)

Component	Value	Description
Possible Values	@	Regular Sale
	<space>	N/A
	4	Derivatively Priced
	5	Market Center Reopening Trade
	6	Market Center Closing Trade
	9	Corrected Consolidated Close (per listing market)
	B	Average Price Trade
	C	Cash
	E	Automatic Execution
	F	Intermarket Sweep Order
	H	Price Variation Trade
	I	Odd Lot Trade
	K	Rule 127 (NYSE only) or Rule 155 (NYSE MKT Only)
	L	Sold Last
	M	Official Closing Price
	N	Next Day Trade
	O	Market Center Opening Trade
	P	Prior Reference Price
	Q	Official Open Price
	R	Seller
	T	Extended Hours Trade
	U	Extended Hours Sold (Out of Sequence)
	V	Stock-Option Trade
	X	Cross Trade
	Z	Sold

Below is an example of the newly added values of the quotation tag MARKET_NYSE_TradeCond:

```

14:30:00:004 336/10298      42.01  38873  *      *      *      *
14:30:00:004 336/10298      MARKET_NYSE_TradeCond=  I
14:30:00:005 336/10298      MARKET_NYSE_TradeCond=  9

```

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>.