QuantFEED® Developer's Notice

CEF SCOACH – Quotation Tags Update

Reference n°: 20141117 – 19027 – 23897 (UPDATE 01 TO 20141009 – 19027 – 22917)

Effective as of: 24 November 2014

Action required from users: Attention Required

S&P CAPITAL IQ

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S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 20141117 – 19027 – 23897
November 17, 2014

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UPDATE OF THE QUOTATION TAGS ON THE CEF SCOACH MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the CEF SCOACH 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. QuantFEED® Technical Implementation
- 3. Finding the Latest Information.

1. Update Summary

Table 1   Current update summary

Notice Reference	20141117 – 19027 – 23897[i] (UPDATE 01 TO 20141009 – 19027 – 22917)
Exchanges	CEF SCOACH
Concerned MICs	XETA
Internal Source ID	57
Effective Date	**2014-11-24**[*]
Impact	• Update of the Quotation Tags
Action required	**Attention Required**

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

2. QuantFEED® Technical Implementation

Effective Monday, **November 24[*], 2014**, S&P Capital IQ Real-Time Solutions enhances the referential and quotation data to accommodate the new information disseminated on the CEF SCOACH market data stream, as described below:

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*   This is the proposed day for the update of the standard version of the feed handler. For dedicated feed handlers, this date may differ. For the actual day when the changes to your custom feed handler take effect, please contact your QuantFEED® project manager.

2.1. Changes to the Referential Data

S&P Capital IQ Real-Time Solutions **introduces** the referential tag below to accommodate the information disseminated on the CEF SCOACH market data stream:

Table 2   Referential tags added on the CEF SCOACH market data stream

Tag Name	Numeric ID	Type
OperatingMIC	9533	String

2.1.1. OperatingMIC

The values of the referential tag **OperatingMIC** conveyed on the CEF SCOACH market data stream are disseminated via QuantFEED® data stream in *Referential* to specify the parent MIC.

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

Table 3   OperatingMIC – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	OperatingMIC	QuantFEED® tag name.
Numeric ID	9533	QuantFEED® unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format	*[Exchange Specific Value]*	An **exchange specific value**, specifying the parent MIC.
Possible Values	XSCO	Boerse Frankfurt Warrants Technicalice

Referential Data Sample

Below is an example showing the current implementation of the updated (in blue) referential tags:

```
instr # 341/40781 = 715169613
    PriceCurrency              string{EUR}
    SecurityType               string{WAR}
    FOSMarketId                XETA
    CFICode                    string{RWXXXX}
    InternalCreationDate       Timestamp{2014-06-30 05:07:08:394}
    InternalModificationDate   Timestamp{2014-10-02 18:51:01:985}
    InternalSourceId           uint16{57}
    InternalAggregationId      uint16{57}
    LocalCodeStr               string{DE000AA8WJX7}
    ISIN                       string{DE000AA8WJX7}
    OperatingMIC               string{XSCO}
```

2.2. Changes to the Quotation Data

S&P Capital IQ Real-Time Solutions **updates** the values of the quotation tags below to accommodate the information disseminated on the CEF SCOACH market data stream:

Table 4   Quotation tags disseminating updated values on the CEF SCOACH market data stream

Tag Name	Numeric ID	Type
MARKET_CEF_LastTradeTradingPhase	14900	Char

2.2.1. MARKET_CEF_LastTradeTradingPhase

The values of the quotation tag **MARKET_CEF_LastTradeTradingPhase** conveyed on the CEF SCOACH market data stream are disseminated via QuantFEED® data stream in *Other Values* to indicate the specific trading phase of the last traded 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_CEF_LastTradeTradingPhase` is described in the table below:

Table 5   MARKET_CEF_LastTradeTradingPhase – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	MARKET_CEF_LastTradeTradingPhase	QuantFEED® tag name.
Numeric ID	14900	QuantFEED® unique ID broadcast on the S&P Capital IQ Real-Time Solutions data stream. It is the numeric equivalent of the tag name.
Type	Char	Char data type.
Format	*[Exchange Specific Value]*	An **exchange specific value**, detailing the specific trading phase of the last traded instrument.
Possible Values	A	Auction / Intraday IPO Auction / Continuous Auction / Midpoint Crossing
	B	Trade with Bundesbank participation
	C	Continuous Trading
	E	End-of-Day Auction
	F	Closing Auction / Vwap Crossing
	L	Liquidity Interruption
	M	Mini Auction
	O	Opening Auction / Opening IPO Auction
	S	Special Auction
	U	Price from Subscription period
	V	Volatility Interruption in Continuous Trading

Quotation Data Sample

Below is an example showing the implementation of the updated (in blue) quotation tags:

```
InstrumentStatusL1
-- 341/875669
        BID: 96.7         500000
        ASK: 97.2         500000
        LastPrice                   float64{96.71}
        LastTradeQty                float64{30000}
        DailyHighPrice              float64{96.71}
        DailyLowPrice               float64{96.26}
        DailyTotalVolumeTraded      float64{30000}
        DailyTotalAssetTraded       float64{2970900}
        LastTradePrice              float64{99.03}
        LastTradeTimestamp          Timestamp{2013-12-11 14:46:52:220}
        InternalDailyOpenTimestamp  Timestamp{2013-12-11 14:46:52:275}
        InternalDailyCloseTimestamp Timestamp{2014-12-11 18:45:33:648}
        InternalDailyHighTimestamp  Timestamp{2014-12-12 13:30:30:681}
        InternalDailyLowTimestamp   Timestamp{2014-12-12 08:45:31:416}
        InternalPriceActivityTimestamp  Timestamp{2014-12-12 13:59:09:644}
        TradingStatus               5=PriceIndication
        DailyOpeningPrice           float64{99.03}
        DailyClosingPrice           float64{99.01}
        PreviousDailyTotalVolumeTraded  float64{480}
        PreviousDailyTotalAssetTraded   float64{1227}
        PreviousDailyClosingPrice   float64{96.43}
        PreviousBusinessDay         Timestamp{2014-12-11}
        CurrentBusinessDay          Timestamp{2014-12-12}
        MARKET_CEF_LastTradeTradingPhase char{M}
```

3. 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
- Web: http://support.quanthouse.com.