

S&P Capital IQ's Real-Time Solutions

QuantFEED® Developer's Notice

SWX – Update of the CLOSE Kinematics

Reference n°: 20131121

Effective as of: **25 November 2013**

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



**S&P
CAPITAL IQ**

McGRAW HILL FINANCIAL

S&P Capital IQ's Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 20131121
November 21, 2013

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UPDATE OF THE CLOSE KINEMATICS ON SWX MARKET DATA STREAM

To reflect the changes in the trading process on SWX 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](#)
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1. Update Summary

Table 1 Current update summary

Notice Reference	20131121
Exchanges	SWX
Concerned MICs	XSWX, XVTX, LIQU, XQMH
Internal Source ID	29
Effective Date	2013-11-25
Impact	• Update of the CLOSE kinematics
Action required	Attention Required (Optional)

2. Functional Description

Effective Monday, **November 25, 2013**, S&P Capital IQ's Real-Time Solutions introduces a new CLOSE kinematics that applies to instruments that have not been traded during a trading day on SWX market data stream.

Please note that the new kinematics is QuantFEED® and exchange compliant.

3. QuantFEED® Technical Implementation

If trades occur during the trading day, the market sends the CLOSE signal and the closing price. However, if no trade occurs during the trading day, the market sends only the CLOSE signal, without the closing price, as shown in the examples below:

Sample SWX CLOSE kinematics for a traded instrument

```

04:50:11:327 *      *      !      0      !      0
04:50:11:334 *      *      !      0      !      0
04:50:11:341 *      *      !      0      !      0
04:50:11:352 *      *      !      0      !      0
04:50:12:257 *      *      !      0      !      0
04:50:12:266 *      *      !      0      !      0
04:55:00:662 *      *      91      40@1      91.8      935@2
04:55:00:894 MARKET_SWX_TradingSessionSubID=0
04:55:00:894 MARKET_SWX_TradingSessionSubID=1      TradingStatus=21
08:00:25:021 OPEN      *
08:00:25:021 *      *      *      *      *      *      0
08:00:25:021 MARKET_SWX_TradingSessionSubID=2      TradingStatus=17
11:41:26:004 *      *      91.25      150@1      *      *
14:47:33:884 *      *      91      40@1      *      *
14:47:33:879 91.25      150      *      *      *      *      HL
14:47:33:879 DailyOpeningPrice=91.25
15:12:26:324 *      *      91      55@2      *      *
16:20:00:013 MARKET_SWX_TradingSessionSubID=9      TradingStatus=5
16:20:00:022 *      *      91      40@1      *      *
16:28:02:671 *      *      AT_BEST      1@1      *      *
16:28:02:671 LastAuctionPrice=91.8      LastAuctionVolume=1
16:31:10:107 CLOSE      91.25
16:31:10:107 91.25      *      *      *      *      *      C
16:31:10:107 MARKET_SWX_TradingSessionSubID=A      TradingStatus=18
16:31:09:999 91.8      1      *      *      *      *      MARKET_SWX_TradingPhase=3
16:31:10:154 *      *      91      40@1      91.8      934@2
16:31:10:154 LastAuctionPrice=?      LastAuctionVolume=?
16:35:09:918 DailyClosingPrice=91.8      DailyHighPrice=91.8      DailyTotalAssetTraded=13779.3
16:45:40:971 9370=91.8
21:00:00:018 MARKET_SWX_TradingSessionSubID=B

```

Sample SWX CLOSE kinematics for a not-traded instrument

```

04:50:11:003 *      *      !      0      !      0
04:50:11:232 *      *      !      0      !      0
04:55:00:905 MARKET_SWX_TradingSessionSubID=0
04:55:00:909 MARKET_SWX_TradingSessionSubID=1      TradingStatus=21
04:55:06:242 *      *      !      0      !      0
08:31:42:013 OPEN      *
08:31:42:013 *      *      *      *      *      *      0
08:31:42:013 MARKET_SWX_TradingSessionSubID=2      TradingStatus=17
08:35:14:056 *      *      101.09 100000@1      *      *
08:35:24:984 *      *      *      *      101.84 100000@1
16:00:00:029 CLOSE      *
16:00:00:029 *      *      *      *      *      *      C
16:00:00:029 MARKET_SWX_TradingSessionSubID=7      TradingStatus=18
16:00:00:070 *      *      !      0      !      0
21:00:00:058 MARKET_SWX_TradingSessionSubID=B

```

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>.