

**S&P Capital IQ Real-Time Solutions**

## **QuantFEED® Developer's Notice**

---

### **ATHENS – Feed Update**

Reference n°: 20140327 – Update 02

Effective as of: **07 April 2014**

Action required from users: **MANDATORY ACTION**



S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®  
QuantFEED® Developer's Notice  
Reference 20140327  
March 27, 2014

### **Corporate Headquarters**

S&P Capital IQ 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

### **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

### **UK Office**

20 Canada Square  
Canary Wharf  
London E14 5LH  
United Kingdom  
Tel: +44 (0) 203 107 1676

### **Singapore Office**

12 Marina Boulevard  
#23-01 Marina Bay  
Financial Centre Tower 3  
Singapore 018982  
Tel: +65 6530 6546

[www.quanthouse.com](http://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 2004-2014 QuantHouse® S.A.S. All rights reserved.

# UPDATE OF THE ATHENS MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the ATHENS 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. Functional Description](#)
- [3. QuantFEED\\* Technical Implementation](#)
- [4. Finding the Latest Information.](#)

## 1. Update Summary

Table 1 Current update summary

Notice Reference	20140327 – Update 02
Exchanges	ATHENS
Concerned MICs	XATH, XCYS
Internal Source ID	90, 91
Effective Date	<b>2014-04-07</b>
Impact	<ul style="list-style-type: none"><li>• Update of the Referential Tags</li><li>• Update of the Quotation Tags</li></ul>
Action required	<b>MANDATORY ACTION</b>

## 2. Functional Description

Effective Monday, **April 07, 2014**, S&P Capital IQ Real-Time Solutions enhances the content of the referential and quotation data to accommodate the new information disseminated on the ATHENS market data stream, as shown below:

- [2.1. Changes to the Referential Data](#)
- [2.2. Changes to the Quotation Data.](#)

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

## 2.1. Changes to the Referential Data

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

**Table 2** Referential tags added on the ATHENS market data stream

Tag Name	Numeric ID	Type
<b>BloombergTicker</b>	9519	String

Moreover, S&P Capital IQ Real-Time Solutions **updates** the values of the referential tags below:

**Table 3** Referential tags disseminating updated values on the ATHENS market data stream

Tag Name	Numeric ID	Type
<b>SecurityType</b>	167	String
<b>CFICode</b>	461	String

**Caution** Although the SecurityType and the CFICode change, the LocalCodeStr, the FOSMarketId and the Instrument Internal Code remain the same.

Below is an example of the current implementation of the newly added (in **green**) and updated (in **blue**) referential tags:

```
instr # 65/1064 = 136315944
  PriceCurrency      string{EUR}
  Symbol            string{MSV}
  Description        string{MODESTOU SOUND & VISION (CR)}
  SecurityType       string{CS}
  FOSMarketId       XCYS
  CFICode            string{ESXXXX}
  CountryOfIssue    string{CY}
  MinTradeVol       float64{1}
  MarketSegmentID   string{P}
  InternalCreationDate Timestamp{2013-11-25 07:00:12:384}
  InternalModificationDate Timestamp{2013-11-25 07:10:03:191}
  InternalSourceId   uint16{91}
  LocalCodeStr       string{CY0100790613}
  ISIN              string{CY0100790613}
  PriceIncrement_static float64{0.001}
  BloombergTicker    string{BBG0008CY1Z6}
  MBLLayersDesc      string{0}
  OperatingMIC       string{ASEX}
  SegmentMIC         string{XCYS}
```

## 2.2. Changes to the Quotation Data

S&P Capital IQ Real-Time Solutions **introduces** the quotation tag below to accommodate the information broadcast on the ATHENS market data stream:

**Table 4** Referential tags added on the ATHENS market data stream

Tag Name	Numeric ID	Type
<b>InternalDailyClosingPriceType</b>	9155	Char

Below is an example of the current implementation of the newly added (in **green**) quotation tags:

```
InstrumentStatusL1
-- 103/1500105
    BID: 3.83      0      *NO ORDER*
    ASK: 3.84      204251 @14
    LastPrice      float64{3.84}
    LastTradeQty   float64{250}
    DailyHighPrice float64{3.98}
    DailyLowPrice  float64{3.81}
    DailyTotalVolumeTraded float64{2808106}
    DailyTotalAssetTraded float64{10839625.56}
    LastTradePrice float64{3.84}
    LastTradeTimestamp Timestamp{2014-04-24 15:16:16:080}
    InternalDailyOpenTimestamp Timestamp{2014-04-24 08:29:46:336}
    InternalDailyCloseTimestamp Timestamp{2014-04-24 15:20:02:086}
    InternalDailyHighTimestamp Timestamp{2014-04-24 08:30:17:297}
    InternalDailyLowTimestamp Timestamp{2014-04-24 11:33:45:876}
    InternalPriceActivityTimestamp Timestamp{2014-04-24 15:25:02:765}
    TradingStatus  18=NotAvailableForTrading
    LastOffBookTradePrice float64{4.01}
    LastOffBookTradeQty float64{405521}
    LastOffBookTradeTimestamp Timestamp{2014-04-21 15:11:46:750}
    DailyOpeningPrice float64{3.98}
    DailyClosingPrice float64{3.84}
    PreviousDailyTotalVolumeTraded float64{9178641}
    PreviousDailyTotalAssetTraded float64{35269355.65}
    PreviousDailyClosingPrice float64{4.01}
    PreviousBusinessDay Timestamp{2014-04-21}
    CurrentBusinessDay Timestamp{2014-04-24}
    PreviousDailySettlementPrice float64{4.07}
    LastAuctionPrice float64{3.84}
    LastAuctionVolume float64{82021}
    InternalDailyClosingPriceType char{a}
    DailyTotalOffBookVolumeTraded float64{0}
    DailyTotalOffBookAssetTraded float64{0}
    InternalLastAuctionTimestamp Timestamp{2014-04-24 15:10:53:022}
```

### 3. QuantFEED® Technical Implementation

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

- [3.1. BloombergTicker.](#)
- [3.2. SecurityType](#)
- [3.3. CFICode](#)
- [3.4. InternalDailyClosingPriceType.](#)

### 3.1. BloombergTicker

The values of the referential tag **Bloomberg Ticker** conveyed on the ATHENS market data stream are disseminated via QuantFEED® data stream in *Referential* to identify a company or entity in Bloomberg system.

QuantFEED® implementation of the values currently available for the tag **BloombergTicker** is described in the table below:

**Table 5 BloombergTicker – technical implementation in QuantFEED®**

Component	Value	Description
Tag Name	BloombergTicker	QuantFEED® tag name.
Numeric ID	9519	QuantFEED® unique ID disseminated on S&P Capital IQ Real-Time Solutions 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 <b>exchange specific value</b> , identifying a company or entity in Bloomberg system.

### 3.2. SecurityType

The values of the referential tag **Security Type** conveyed on the ATHENS market data stream are disseminated via QuantFEED® data stream in *Referential* to specify the type of security.

QuantFEED® implementation of the values currently available for the tag **SecurityType** is described in the table below (existing values are in black, newly added values are in green, and removed values are in ~~crossed out red~~):

**Table 6 SecurityType – technical implementation in QuantFEED®**

Component	Value	Description
Tag Name	SecurityType	QuantFEED® tag name.
Numeric ID	167	QuantFEED® unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format	<i>[Exchange Specific Value]</i>	An <b>exchange specific value</b> , detailing the type of security.
Possible Values	NONE	Unknown Security Type
	<del>BOND</del>	Bonds
	CB	Convertible Bond
	CORP	Corporate Bond
	CPP	Corporate Private Placement
	CS	Common Stock
	DUAL	Dual Currency
	EUCORP	Euro Corporate Bond
	EUFRN	Euro Corporate Floating Rate Notes
	EUSOV	Euro Sovereigns
	INDEX	Index
	MF	Mutual Fund (Exchangeable Traded Fund)
	PS	Preferred Stock

**Table 6** SecurityType – technical implementation in QuantFEED® (Continued)

Component	Value	Description
Possible Values	REPO	Repurchase
	STRUCT	Structured Notes
	TB	Treasury Bill - non US
	TCAL	Principal Strip Of A Callable Bond Or Note
	TINT	Interest Strip From Any Bond Or Note
	TIPS	Treasury Inflation Protected Securities
	TPRN	Principal Strip From A Non-Callable Bond Or Note
	WAR	Warrant
	XLINKD	Indexed Linked

### 3.3. CFICode

The values of the referential tag **CFI Code** conveyed on the ATHENS market data stream are disseminated via QuantFEED® data stream in *Referential* to specify the standardized identification code of an instrument.

QuantFEED® implementation of the values currently available for the tag CFICode is described in the table below (existing values are in black, newly added values are in green, and removed values are in ~~crossed out red~~):

**Table 7** CFICode – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	CFICode	QuantFEED® tag name.
Numeric ID	461	QuantFEED® unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format	<i>[Exchange specific value]</i>	An <b>exchange specific value</b> , detailing the standardized identification code of an instrument.
Possible Values	DBXXXX	Debts - Bonds
	DYXXXX	Debts - Money Market Instruments
	EPXXXX	Equities - Preferred Shares
	ESXXXX	Equities - Shares
	EUXXXX	Equities - Units
	RWXXXX	Rights - Warrants
	<del>RXXXXX</del>	Rights
	SXXXXX	Structured Products
	TIXXXX	Referential Instruments - Indices
	XXXXXX	Undefined

### 3.4. InternalDailyClosingPriceType

The values of the quotation tag **Internal Daily Closing Price Type** conveyed on the ATHENS market data stream are disseminated via QuantFEED® data stream in *Other Values* to indicate the type of the internal daily closing price:

- 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 values currently available for the tag `InternalDailyClosingPriceType` is described in the table below (currently disseminated values are in **green**):

**Table 8 InternalDailyClosingPriceType – technical implementation in QuantFEED®**

Component	Value	Description
Tag Name	InternalDailyClosingPriceType	QuantFEED® tag name.
Numeric ID	9155	QuantFEED® unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Char	Char data type.
Format	<i>[Internal specific value]</i>	An <b>internal specific value</b> , detailing the type of daily closing price.
Possible Values	0	<b>Undefined</b>
	<b>a</b>	<b>Official Close</b> – Explicit closing price value calculated and distributed by an exchange for the main trading session of a given trading day.
	b	<b>Official Indicative</b> – Exchange has provided an indicative price and marked it as indicative, however no trading activity is observed.
	c	<b>Official Carry Over</b> – Explicit Closing price value from a previous trading day carried forward by the exchange to the given trading day.
	<b>d</b>	<b>Last Price</b> – Final price disseminated by the exchange for the main trading session or dissemination period of a given trading day (for indices).
	e	<b>Last Eligible Price</b> – Execution price of the final trade (subject to trade qualifiers) accepted by the exchange for the main trading session of a given trading day.
	z	<b>Manual</b> – Price disseminated manually (in case of production correction).

## 4. 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](mailto:rts-support@spcapitaliq.com)
- Web: <http://support.quanhouse.com>.