

S&P Capital IQ Real-Time Solutions

QuantFEED® Developer's Notice

OPRA – Extended Trading Hours Addition

Reference n°: 20140929 – 18925 – 22834

Effective as of: **20 October 2014**

Action required from users: **Attention Required**



S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 20140929 – 18925 – 22834
September 30, 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

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ADDITION OF EXTENDED TRADING HOURS ON THE OPRA MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the OPRA 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	20140929 – 18925 – 22834
Exchanges	OPRA
Concerned MICs	opra
Internal Source ID	41, 42, 43
Effective Date	2014-10-20*
Impact	• Addition of Extended Trading Hours
Action required	Attention Required

2. QuantFEED® Technical Implementation

Effective Friday, **October 20^{*}, 2014**, S&P Capital IQ Real-Time Solutions introduces **Early Trading Hours** on the OPRA market data stream to reflect the addition of **Extended Trading Hours on the Chicago Board Options Exchange (CBOE)** for the following products: SPX, SPXW and VIX.

* 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.

Moreover, the behavior of these products during extended and regular hours represents a single trading session for a single business day (not a multisession behavior), as described in the table below:

Table 2 **Extended Trading Hours on CBOE for OPRA (express in UTC)**

Business Day	Trading Hours	Time (UTC)	Signal	Trading Status Value
Current/Single	Early Trading Hours	07:00	open	17 – Ready to Trade
		13:15	close	18 – Not Available for Trading
	Regular Trading Hours	13:30	Open	17 – Ready to Trade
		23:00	Close	18 – Not Available for Trading

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>.