S&P Capital IQ Real-Time Solutions

FeedOS™ Developer's Notice

BME – Feed Update

Reference n°: 20141203 – 22399 – 24103 (UPDATE 01 TO 20141110 – 22399 – 23491)

Effective as of: 15 December 2014*

Action required from users: MANDATORY ACTION

* For the actual day when the changes to your custom feed handler take effect, please contact your QuantFEED® project manager.

S&P Capital IQ Real-Time Solutions
FeedOS™ Developer's Notice: BME – Feed Update
Reference 20141203 – 22399 – 24103
December 03, 2014

France Offices
52 Rue de la Victoire
75009 Paris
France
Tel: +33 (0) 1 73 02 32 11

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.capitaliq.com

UPDATE OF THE BME MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the BME market data stream, S&P Capital IQ Real-Time Solutions has decided to enhance the content of FeedOS.

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. FeedOS Technical Implementation
- 3. Finding the Latest Information.

1. Update Summary

Table 1 Current update summary

Notice Reference	20141203 – 22399 – 24103[i] (UPDATE 01 TO 20141110 – 22399 – 23491)
Exchanges	BME
Concerned MICs	XMCE, XMEF
Internal Source ID	89, 222
Effective Date	**2014-12-15***
Impact	• Update of the Referential Tags • Update of the Quotation Tags
Action required	**MANDATORY ACTION** – see sections 2.1.4. SecurityType and 2.1.5. CFICode.

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

2. FeedOS Technical Implementation

Effective Monday, **December 15* 2014,** S&P Capital IQ Real-Time Solutions enhances the referential and quotation data, and changes the Level1 Market Data Kinematics to accommodate the new information disseminated on the BME market data stream, as described below:

* 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
- 2.2. Changes to the Quotation Data.

2.1. Changes to the Referential Data

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

Table 2 Referential tags added on the BME market data stream

Tag Name	Numeric ID	Type
SecuritySubType	762	String
PaymentPeriod	9567	UInt16

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

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

Tag Name	Numeric ID	Type
Symbol	55	String
SecurityType	167	String
CFICode	461	String

S&P Capital IQ Real-Time Solutions also **removes** the referential tags below:

Table 4 Referential tags no longer disseminated on the BME market data stream

Tag Name	Numeric ID	Type
MarketSegmentDesc	1396	String

2.1.1. SecuritySubType

The values of the referential tag **SecuritySubType** conveyed on the BME market data stream are disseminated via FeedOS data stream in *Referential* to specify additional details about the securities associated with the market CFI Codes.

FeedOS implementation of the values currently available for the tag `SecuritySubType` is described in the table below:

Table 5 SecuritySubType – technical implementation in FeedOS

Component	Value	Description
Tag Name	SecuritySubType	FeedOS tag name.
Numeric ID	762	FeedOS 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***, detailing the securities associated with the market CFI Codes.

Table 5 SecuritySubType – technical implementation in FeedOS (Continued)

Component	Value	Description
Possible Values	BER	Put Spread
	BER+U	Put Spread+U
	BLT	Call Calendar
	BLT+U	Call Calendar+U
	BLT-U	Call Calendar-U
	BRT	Put Calendar
	BRT+U	Put Calendar+U
	BRT-U	Put Calendar-U
	BUL	Call Spread
	BUL-U	Call Spread-U
	BUT	Butterfly
	BUT+U	Butterfly+U
	BUT-U	Butterfly-U
	CALL-U	Call-U
	COND	Condor
	COND+U	Condor+U
	COND-U	Condor-U
	CSTD	Calendar Stradle
	CSTD+U	Calendar Stradle+U
	CSTD-U	Calendar Stradle-U
	FUT-U	Future-U
	PUT+U	Put+U
	RBER	2*1 Ratio Put Spread
	RBER+U	2*1 Ratio Put Spread+U
	RBER-U	2*1 Ratio Put Spread-U
	RBUL	2*1 Ratio Call Spread
	RBUL+U	2*1 Ratio Call Spread+U
	RBUL-U	2*1 Ratio Call Spread-U
	RSK	Risky
	RSK-U	Risky-U
	STD	Straddle
	STD+U	Straddle+U
	STD-U	Straddle-U
	STG	Strangle
	STG+U	Strangle+U
	STG-U	Strangle-U
	SYNT	Synthetic
	SYNT-U	Synthetic-U

2.1.2. PaymentPeriod

The values of the referential tag **PaymentPeriod** conveyed on the BME market data stream are disseminated via FeedOS data stream in *Referential* to specify the time between two adjacent coupon payment dates.

FeedOS implementation of the values currently available for the tag `PaymentPeriod` is described in the table below:

Table 6 PaymentPeriod – technical implementation in FeedOS

Component	Value	Description
Tag Name	`PaymentPeriod`	FeedOS tag name.
Numeric ID	`9567`	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`UInt16`	UInt16 data type.
Format	*`[Exchange Specific Value]`*	An ***exchange specific value***, detailing the time between two adjacent coupon payment dates.
Possible Values	`1`	Day
	`7`	Week
	`30`	Month
	`365`	Year

2.1.3. Symbol

The values of the referential tag **Symbol** conveyed on the BME market data stream are disseminated via FeedOS data stream in *Referential* to specify the "human understood" representation of a security.

FeedOS implementation of the tag `Symbol` is described in the table below:

Table 7 Symbol – technical implementation in FeedOS

Component	Value	Description
Tag Name	`Symbol`	FeedOS tag name.
Numeric ID	`55`	FeedOS 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 / Possible Values	*`[Exchange Specific Value]`*	An ***exchange specific value***, specifying the "human understood" representation of a security. **Note:** The value `N/A` is no longer disseminated.

2.1.4. SecurityType

The values of the referential tag **SecurityType** conveyed on the BME market data stream are disseminated via FeedOS data stream in *Referential* to specify the type of security.

FeedOS implementation of the tag `SecurityType` is described in the table below (existing values are in `black`, newly added values are in `green`, removed values are in ~~`crossed out red`~~):

Table 8 SecurityType – technical implementation in FeedOS

Component	Value	Description
Tag Name	`SecurityType`	FeedOS tag name.
Numeric ID	`167`	FeedOS 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***, detailing the type of security.
Possible Values	**`CASH`**	Cash
	`CS`	Common Stock
	`FUT`	Futures
	`INDEX`	Index
	~~`INX`~~	Index
	`MF`	Mutual Fund
	`MLEG`	Multileg **Note:** After 2014-12-15, all Multilegs will be available on the `XMEF` market only.
	`NONE`	None
	`OPT`	Option
	~~`RIGHT`~~	Right

2.1.5. CFICode

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

FeedOS implementation of the tag `CFICode` is described in the table below (existing values are in `black`, newly added values are in `green`, removed values are in ~~`crossed out red`~~):

Table 9 CFICode – technical implementation in FeedOS

Component	Value	Description
Tag Name	`CFICode`	FeedOS tag name.
Numeric ID	`461`	FeedOS 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***, detailing the standardized identification code of an instrument.
Possible Values	`ESXXXX`	Equities - Shares
	`EUXXXX`	Equities - Units
	`EXXXXX`	Equities
	~~`FCECSB`~~	Futures - Commodities - Extraction Resources - Cash - Standardized
	~~`FCECSE`~~	Futures - Commodities - Extraction Resources - Cash - Standardized

Table 9 CFICode – technical implementation in FeedOS (Continued)

Component	Value	Description
Possible Values	~~FCECSK~~	Futures - Commodities - Extraction Resources - Cash - Standardized
	FCECSM	Futures - Commodities - Extraction Resources - Cash - Standardized - Other
	~~FCECSQ~~	Futures - Commodities - Extraction Resources - Cash - Standardized
	FCECSW	Futures - Commodities - Extraction Resources - Cash - Standardized - Swaps
	FCECSX	Futures - Commodities - Extraction Resources - Cash - Standardized
	~~FCECSY~~	Futures - Commodities - Extraction Resources - Cash - Standardized
	FFDPSS	Futures - Financial Futures - Debt Instruments - Physical - Standardized - Spread
	FFDPSX	Futures - Financial Futures - Debt Instruments - Physical - Standardized
	FFICSS	Futures - Financial Futures - Indices - Cash - Standardized - Spread
	FFICSX	Futures - Financial Futures - Indices - Cash - Standardized
	FFMCSX	Futures - Financial Futures - Other - Cash - Standardized
	FFSCSX	Futures - Financial Futures - Stock-Equities - Cash - Standardized
	FFSCXS	Futures - Financial Futures - Stock-Equities - Cash - Undefined - Spread
	FFSPNX	Futures - Financial Futures - Stock-Equities - Physical - Non-standardized
	FFSPSX	Futures - Financial Futures - Stock-Equities - Physical - Standardized
	FFSPXS	Futures - Financial Futures - Stock-Equities - Physical - Undefined - Spread
	FFXCXS	Futures - Financial Futures - Undefined - Cash - Undefined - Spread
	~~FMDPSX~~	Futures - Other - Debt Instruments - Physical - Standardized
	~~FMICSX~~	Futures - Other - Indices - Cash - Standardized
	~~FMMCXX~~	Futures - Other - Other - Cash
	~~FMSCSX~~	Futures - Other - Stock-Equities - Cash - Standardized
	~~FMSPSX~~	Futures - Other - Stock-Equities - Physical - Standardized
	~~MRIXXX~~	Other - Referential Instruments - Indices
	OCASPS	Options - Call Options - American - Stock-Equities - Physical - Standardized
	OCEICS	Options - Call Options - European - Indices - Cash - Standardized
	OCESPS	Options - Call Options - European - Stock-Equities - Physical - Standardized
	OPASPS	Options - Put Options - American - Stock-Equities - Physical - Standardized

Table 9 CFICode – technical implementation in FeedOS (Continued)

Component	Value	Description
Possible Values	OPEICS	Options - Put Options - European - Indices - Cash - Standardized
	OPESPS	Options - Put Options - European - Stock-Equities - Physical - Standardized
	RXXXXX	Rights
	~~SCECSB~~	Structured Products
	~~SCECSD~~	Structured Products
	~~SCECSE~~	Structured Products
	~~SCECSK~~	Structured Products
	~~SCECSM~~	Structured Products
	~~SCECSQ~~	Structured Products
	~~SCECSY~~	Structured Products
	TIXXXX	Referential Instruments - Indices

The list below shows the possible combinations of SecurityTypes and CFICodes, before and after the migration day (please note that additional combinations may be available, as the exchange could introduce new instruments):

BEFORE 2014-12-15		AFTER 2014-12-15	
CS	ESXXXX	CS	ESXXXX
NONE	ESXXXX	CS	ESXXXX
RIGHTS	RXXXXX	MF	EUXXXX
RIGHTS	RXXXXX	CASH	RXXXXX
CS	EXXXXX	CS	EXXXXX
FUT	FFDPSX	FUT	FFDPSX
CS	EUXXXX	MF	EUXXXX
FUT	FCECSM	FUT	FCECSM
FUT	FCECSQ	FUT	FCECSX
FUT	FCECSB	FUT	FCECSX
FUT	FCECSE	FUT	FCECSX
FUT	FCECSK	FUT	FCECSX
FUT	FCECSY	FUT	FCECSX
FUT	FFICSX	FUT	FFICSX
FUT	FFMCSX	FUT	FFMCSX
FUT	FFSCSX	FUT	FFSCSX
FUT	FFSPNX	FUT	FFSPNX
FUT	FFSPSX	FUT	FFSPSX
CS	EUXXXX	MF	EUXXXX
MF	EUXXXX	MF	EUXXXX
OPT	OCEICS	OPT	OCEICS
OPT	OPEICS	OPT	OPEICS
OPT	OCASPS	OPT	OCASPS
OPT	OCESPS	OPT	OCESPS
OPT	OPASPS	OPT	OPASPS
OPT	OPESPS	OPT	OPESPS
FUT	SCECSD	FUT	FCECSW
FUT	SCECSM	FUT	FCECSW
FUT	SCECSQ	FUT	FCECSW
FUT	SCECSB	FUT	FCECSW
FUT	SCECSE	FUT	FCECSW
FUT	SCECSK	FUT	FCECSW
FUT	SCECSY	FUT	FCECSW

(see next page)

```
BEFORE 2014-12-15       AFTER 2014-12-15                                (Continued)
MF      EUXXXX          MF      EUXXXX
MLEG    FMDPSX          MLEG    FFDPSS
MLEG    FMICSX          MLEG    FFICSS
MLEG    FMMCXX          MLEG    FFXCXS
MLEG    FMSCSX          MLEG    FFSCXS
MLEG    FMSPSX          MLEG    FFSPXS
INX     MRIXXX          INDEX   TIXXXX
MF      EUXXXX          MF      EUXXXX
INX     MRIXXX          INDEX   TIXXXX
MF      EUXXXX          MF      EUXXXX
```

Referential Data Sample

Below are several examples showing the current implementation of the newly added (in green), updated (in blue) and removed (in ~~cross-out-red~~) referential tags:

```
instr # 238/4403 = 499126579
    PriceCurrency               string{EUR}
    ~~Symbol~~                  ~~string{[N/A]}~~
    Description                 string{ES0102562032 IBERCAJA EMERGENTES}
    SecurityType                string{MF}
    FOSMarketId                 XMCE
    CFICode                     string{EUXXXX}
    SecurityGroup               string{NC}
    InternalCreationDate        Timestamp{2013-04-10 05:25:48:528}
    InternalModificationDate    Timestamp{2014-12-29 15:46:02:528}
    InternalSourceId            uint16{89}
    InternalEntitlementId       int32{1012}
    LocalCodeStr                string{ES0102562032}
    ISIN                        string{ES0102562032}
    OperatingMIC                string{BMEX}
    CCP_Eligible                bool{False}


instr # 238/9537 = 499131713
    PriceCurrency               string{EUR}
    Symbol                      string{I0306}
    Description                 string{ESOSI0000682}
    SecurityType                string{INDEX}
    FOSMarketId                 XMCE
    CFICode                     string{TIXXXX}
    SecurityGroup               string{XIND}
    InternalCreationDate        Timestamp{2014-03-18 06:26:12:401}
    InternalModificationDate    Timestamp{2014-12-29 06:26:12:401}
    InternalSourceId            uint16{89}
    InternalEntitlementId       int32{1012}
    LocalCodeStr                string{ESOSI0000682}
    OperatingMIC                string{BMEX}
    CCP_Eligible                bool{False}                    See next page.
```

```
instr # 239/50418 = 501269746                                                    (Continued)
    PriceCurrency               string{EUR}
    Description                 string{TELEFONICA ETEF RBER AM JUN15 +P9.25 -2P8.50 vs -
1@7.00}
    SecurityType                string{MLEG}
    StdMaturity                 string{201411}
    FOSMarketId                 XMEF
    ContractMultiplier          float64{100}
    CFICode                     string{MCXXXX}
    NbLegs                      uint8{3}
    RoundLot                    float64{720}
    MinTradeVol                 float64{1}
    SecuritySubType             string{RBER-U}
    SecurityGroup               string{ESTCO}
    InternalCreationDate        Timestamp{2014-11-24 16:58:11:744}
    InternalModificationDate    Timestamp{2014-12-29 16:58:11:744}
    InternalSourceId            uint16{89}
    InternalEntitlementId       MEF
    LocalCodeStr                string{ETEFRBER-U00714779}
    PriceIncrement_static       float64{0.01}
    PriceDisplayPrecision       int16{2}
    UnderlyingLocalCodeStr      string{TEF}
    MaturityYear                uint16{2014}
    MaturityMonth               uint8{11}
    MaturityDay                 uint8{19}
    OperatingMIC                string{BMEX}
    CCP_Eligible                bool{False}
    LegFOSInstrumentCode        uint32{501221781}
    LegFOSInstrumentCode_1      uint32{501221602}
    LegFOSInstrumentCode_2      uint32{501220370}
    LegRatioQty                 float64{1}
    LegRatioQty_1               float64{2}
    LegRatioQty_2               float64{1}
    LegFIXSide                  '1'=Buy
    LegFIXSide_1                '2'=Sell
    LegFIXSide_2                '2'=Sell
```

2.2. Changes to the Quotation Data

S&P Capital IQ Real-Time Solutions **introduces** the quotation tags below to accommodate the information disseminated on the BME market data stream:

Table 10 Quotation tags added on the BME market data stream

Tag Name	Numeric ID	Type
DailySettlementPrice	9133	Float64
InternalDailyClosingPriceType	9155	Char
SettlementPriceDate	9380	Timestamp
OpenInterestDate	9382	Timestamp
SettlementPriceType	9383	Char

2.2.1. DailySettlementPrice

The values of the quotation tag **DailySettlementPrice** conveyed on the BME market data stream are disseminated via FeedOS data stream in *Other Values* to specify the value of the daily settlement 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.

FeedOS implementation of tag `DailySettlementPrice` is described in the table below:

Table 11 DailySettlementPrice – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`DailySettlementPrice`	FeedOS tag name.
Numeric ID	`9133`	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`Float64`	Float64 data type.
Format / Possible Values	*`[Exchange Specific Value]`*	An ***exchange specific value***, specifying the value of the daily settlement price.

2.2.2. InternalDailyClosingPriceType

The values of the quotation tag **InternalDailyClosingPriceType** conveyed on the BME market data stream are disseminated via FeedOS 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.

FeedOS implementation of the tag `InternalDailyClosingPriceType` is described in the table below (the values disseminated as of 2014-12-15 are highlighted in `green`):

Table 12 InternalDailyClosingPriceType – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`InternalDailyClosingPriceType`	FeedOS tag name.
Numeric ID	`9155`	FeedOS 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	*`[Internal Specific Value]`*	An ***internal specific value***, detailing the type of daily closing price, as described below.

Table 12 InternalDailyClosingPriceType – technical implementation in QuantFEED® (Continued)

Component	Value	Description
Possible Values	0	**Undefined**
	a	**Official Close** – Explicit closing price value calculated and distributed by an exchange for the main trading session of a given trading day.
	b	**Official Indicative** – Exchange has provided an indicative price and marked it as indicative, however no trading activity is observed.
	c	**Official Carry Over** – Explicit Closing price value from a previous trading day carried forward by the exchange to the given trading day.
	d	**Last Price** – Final price disseminated by the exchange for the main trading session or dissemination period of a given trading day (for indices).
	e	**Last Eligible Price** – 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	**Manual** – Price disseminated manually (in case of production correction).

2.2.3. SettlementPriceDate

The values of the quotation tag **SettlementPriceDate** conveyed on the BME market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the date of the settlement 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.

FeedOS implementation of the tag `SettlementPriceDate` is described in the table below:

Table 13 SettlementPriceDate – technical implementation in FeedOS

Component	Value	Description
Tag Name	`SettlementPriceDate`	FeedOS tag name.
Numeric ID	`9380`	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`Timestamp`	Timestamp data type.
Format / Possible Values	*`[Exchange Specific Value]`*	An ***exchange specific value***, indicating the date of the settlement price.

2.2.4. OpenInterestDate

The values of the quotation tag **OpenInterestDate** conveyed on the BME market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the date of the derivative contracts that have not been settled in the immediately previous time period for a specific underlying security:

- 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.

FeedOS implementation of tag `OpenInterestDate` is described below:

Table 14 OpenInterestDate – technical implementation in FeedOS

Component	Value	Description
Tag Name	`OpenInterestDate`	FeedOS tag name.
Numeric ID	`9382`	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`Timestamp`	Timestamp data type.
Format / Possible Values	*`[Exchange Specific Value]`*	An ***exchange specific value***, indicating the date of the derivative contracts that have not been settled in the immediately previous time period for a specific underlying security.

2.2.5. SettlementPriceType

The values of the quotation tag **SettlementPriceType** conveyed on the BME market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the type of settlement 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.

FeedOS implementation of the tag `SettlementPriceType` is described in the following table (the values disseminated as of 2014-12-15 are highlighted in `green`):

Table 15 SettlementPriceType – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`SettlementPriceType`	FeedOS tag name.
Numeric ID	`9383`	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`Char`	Timestamp data type.
Format	*`[Exchange Specific Value]`*	An ***exchange specific value***, indicating the type of settlement price.
Possible Values	`a`	**Official** – Explicit Official Daily Settlement Price, as distributed by the exchange.
	b	**Preliminary** – Settlement Price subject to change until the Official Daily Settlement Price is published.
	z	**Manual** – Settlement Price disseminated manually (in case of a correction).
	0	**Undefined**

Quotation Data Sample

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

```
InstrumentStatusL1
-- 238/8610
        BID: 2.115      55      @1
        ASK: 2.117      8009    @3
        LastPrice                       float64{2.116}
        LastTradeQty                    float64{131}
        DailyHighPrice                  float64{2.18}
        DailyLowPrice                   float64{2.095}
        DailyTotalVolumeTraded          float64{6436827}
        DailyTotalAssetTraded           float64{13751843.66}
        LastTradePrice                  float64{2.116}
        LastTradeTimestamp              Timestamp{2014-12-30 13:30:00:260}
        InternalDailyOpenTimestamp      Timestamp{2014-12-30 08:00:29:038}
        InternalDailyCloseTimestamp     Timestamp{2014-12-30 16:38:00:157}
        InternalDailyHighTimestamp      Timestamp{2014-12-30 08:05:26:472}
        InternalDailyLowTimestamp       Timestamp{2014-12-30 12:43:06:255}
        InternalPriceActivityTimestamp  Timestamp{2014-12-30 13:30:46:023}
        TradingStatus                   17=ReadyToTrade
        LastOffBookTradePrice           float64{2.126}
        LastOffBookTradeQty             float64{831111}
        LastOffBookTradeTimestamp       Timestamp{2014-11-25 16:17:13:490}
        SessionVWAPPrice                float64{2.1364}
        DailyOpeningPrice               float64{2.15}
        DailySettlementPrice            float64{2.49}
        PreviousDailyTotalVolumeTraded  float64{17875752}
        PreviousDailyTotalAssetTraded   float64{37772923.7449999}
        PreviousDailyClosingPrice       float64{2.136}
        PreviousBusinessDay             Timestamp{2014-12-29}
        CurrentBusinessDay              Timestamp{2014-12-30}
        LastAuctionPrice                float64{2.15}
        LastAuctionVolume               float64{136470}
        DailyTotalOffBookVolumeTraded   float64{0}
        DailyTotalOffBookAssetTraded    float64{0}
        InternalLastAuctionTimestamp    Timestamp{2014-12-29 08:00:20:303}
        InternalDailyClosingPriceType   char{a}
        SettlementPriceDate             Timestamp{2014-12-29}
        OpenInterestDate                Timestamp{2014-12-29}
        SettlementPriceType             char{a}
        PriceActivityMarketTimestamp    Timestamp{2014-11-26 13:30:45:990}
        MARKET_BME_DynamicVariationRange        float64{2.5}
        MARKET_BME_StaticVariationRange float64{7}
```

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.