

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

## **QuantFEED® Developer's Notice**

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### **NASDAQ UTP – Quotation Tags Update**

Reference n°: 20140206

Effective as of: **17 February 2014**

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



**S&P  
CAPITAL IQ**

**McGRAW HILL FINANCIAL**

S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®  
QuantFEED® Developer's Notice  
Reference 20140206  
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# UPDATE OF THE QUOTATION TAGS ON THE NASDAQ UTP MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the NASDAQ UTP 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	20140206
Exchanges	NASDAQ UTP
Concerned MICs	CBSX, EDGA, EDGX, BATY, XBOS, XCHI, XCIS, Xudf, XASE, XISX, XNAS, XNYS, XPHL, ARCX, BATS, XADF
Internal Source ID	58
Effective Date	2014-02-17
Impact	• Update of the Quotation Tags
Action required	Attention Required (Optional)

## 2. Functional Description

Effective Monday, **February 17, 2014**, S&P Capital IQ Real-Time Solutions adds two new quotation tags – `InternalDailyClosingPriceType` (**NumericID**: 9155, **Type**: char) and `PreviousInternalDailyClosingPriceType` (**NumericID**: 9156, **Type**: char) – to detail the type of the internal daily closing price on the NASDAQ UTP market data stream.

### 3. QuantFEED® Technical Implementation

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

- [3.1. Internal Daily Closing Price Type](#)
- [3.2. Previous Internal Daily Closing Price Type](#).

#### 3.1. Internal Daily Closing Price Type

The values of the quotation tag **Internal Daily Closing Price Type** conveyed on the NASDAQ UTP 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 tag `InternalDailyClosingPriceType` is described in the table below:

**Table 2** 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>[Exchange specific value]</i>	An <b>exchange specific value</b> , detailing the type of the internal daily closing price.
Possible Values	a	<b>Official Close</b> – Explicit closing price value calculated and distributed by an exchange for the main trading session of a given trading day.
	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.

#### 3.2. Previous Internal Daily Closing Price Type

The values of the quotation tag **Previous Internal Daily Closing Price Type** conveyed on the NASDAQ UTP market data stream are disseminated via QuantFEED® data stream in *Other Values* to indicate the type of the previous 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 tag PreviousInternalDailyClosingPriceType is described in the table below:

**Table 3 PreviousInternalDailyClosingPriceType – technical implementation in QuantFEED®**

Component	Value	Description
Tag Name	PreviousInternalDailyClosingPriceType	QuantFEED® tag name.
Numeric ID	9156	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>[Exchange Specific Value]</i>	An <b>exchange specific value</b> , detailing the type of the previous internal daily closing price.
Possible Values	a	<b>Official Close</b> – Explicit closing price value calculated and distributed by an exchange for the main trading session of a given trading day.
	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.

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

```
InstrumentStatusL1
-- 330/501103
  BID: 0.01      100
  ASK: 199999.99 100
  LastPrice      float64{8.24}
  LastTradeQty   float64{100}
  DailyTotalVolumeTraded float64{0}
  DailyTotalAssetTraded float64{0}
  LastTradePrice float64{8.24}
  LastTradeTimestamp Timestamp{2014-01-24 19:46:36:402}
  InternalDailyOpenTimestamp Timestamp{2014-01-29 12:00:00:109}
  InternalDailyCloseTimestamp Timestamp{2014-01-29 01:00:00:034}
  InternalDailyHighTimestamp Timestamp{2014-01-24 19:46:36:404}
  InternalDailyLowTimestamp Timestamp{2014-01-24 17:54:07:050}
  InternalPriceActivityTimestamp Timestamp{2014-01-29 12:49:11:500}
  TradingStatus  17=ReadyToTrade
  RegSHOAction   1=NoPriceTest
  PreviousDailyTotalVolumeTraded float64{400}
  PreviousDailyTotalAssetTraded float64{3285}
  PreviousDailyClosingPrice float64{8.24}
  PreviousBusinessDay Timestamp{2014-01-24}
  CurrentBusinessDay Timestamp{2014-01-29}
  LimitUpLimitDownIndicator char{ }
  InternalDailyClosingPriceType char{e}
  PreviousInternalDailyClosingPriceType char{a}
  PriceActivityMarketTimestamp Timestamp{2014-01-29 12:49:11:498}
```

## 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.quanthouse.com>.