S&P Capital IQ Real-Time Solutions

QuantFEED® Developer's Notice

EURONEXT UTP (CASH) – Quotation Tags Update

Reference n°: 20140923 – 17098 – 19700

Effective as of: 08 December 2014

Action required from users: Attention Required

S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®
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Reference 20140923 – 17098 – 19700
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UPDATE OF THE QUOTATION TAGS ON EURONEXT UTP (CASH) MARKET DATA STREAM

To reflect the launch of the Trading After Knock-Out and the enhancements on the Knock-In and Knock-Out management on the EURONEXT (CASH) markets, S&P Capital IQ Real-Time Solutions has decided to update 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	20140923 – 17098 – 19700
Exchanges	EURONEXT UTP
Concerned MICs	XBRU, XPAR, XLIS, XAMS, XLUX
Internal Source ID	95
Effective Date	**2014-12-08**
Impact	• Update of the Quotation Tags • Update of the Market News values
Action required	**Attention Required**

2. QuantFEED® Technical Implementation

Effective Monday, **December 08[*], 2014**, S&P Capital IQ Real-Time Solutions enhances the content of the quotation data and market news to accommodate the new information disseminated on the EURONEXT UTP (CASH) market data stream, as described below:

2.1. Changes to the Quotation Data

S&P Capital IQ Real-Time Solutions **updates** the values of the quotation tag below to accommodate the new information broadcast on the EURONEXT UTP (CASH) market data stream:

Table 2   Quotation tags updated on the EURONEXT UTP (CASH) market data stream

QuantFEED Tag Name	Numeric ID	Type
MARKET_EURONEXT_HaltReason	14550	String

2.1.1. MARKET_EURONEXT_HaltReason

Each time an instrument is halted from trading, the values of the quotation tag **Halt Reason** conveyed on the EURONEXT UTP (CASH) market data stream are disseminated via QuantFEED® data stream in *Other Values*:

- 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 `MARKET_EURONEXT_HaltReason` is described in the table below (existing values are in `black`, newly added values are in green):

Table 3   MARKET_EURONEXT_HaltReason – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	MARKET_EURONEXT_HaltReason	QuantFEED® tag name.
Numeric ID	14550	QuantFEED® unique ID broadcast 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	*[Exchange Specific Value]*	An **exchange specific value**, detailing the reason of halting for an instrument.
Possible Values	0	Not applicable.
	C	Opening or trade price outside dynamic collars.
	K	Knock-Out
	M	Manually halting by market operations.
	R	Halted.
	\<Null\> or \<Space\>	Instrument not halted or information not available.

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[*]   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 FeedOS™ project manager.

Below is an example of the current implementation of the updated (in blue) quotation tags:

```
InstrumentStatusL1
-- 81/1018249
        BID: 0.1        0       *NO ORDER*
        ASK: 0.42       1000    @1
        LastPrice                   float64{0.1}
        LastTradeQty                float64{1500}
        DailyHighPrice              float64{0.21}
        DailyLowPrice               float64{0.1}
        DailyTotalVolumeTraded      float64{3500}
        DailyTotalAssetTraded       float64{570}
        LastTradePrice              float64{0.1}
        LastTradeTimestamp          Timestamp{2014-11-19 08:26:14:485}
        InternalDailyOpenTimestamp  Timestamp{2014-11-19 06:46:56:889}
        InternalDailyCloseTimestamp Timestamp{2014-11-17 16:30:06:349}
        InternalDailyHighTimestamp  Timestamp{2014-11-19 06:46:56:889}
        InternalDailyLowTimestamp   Timestamp{2014-11-19 08:26:14:486}
        InternalPriceActivityTimestamp Timestamp{2014-11-19 08:26:14:604}
        TradingStatus               2=TradingHalt
        DailyOpeningPrice           float64{0.21}
        PreviousDailyTotalVolumeTraded  float64{3501}
        PreviousDailyTotalAssetTraded   float64{1161.225}
        PreviousDailyClosingPrice   float64{0.225}
        PreviousBusinessDay         Timestamp{2014-11-17}
        CurrentBusinessDay          Timestamp{2014-11-19}
        LastAuctionVolume           float64{0}
        InternalLastAuctionTimestamp Timestamp{2014-11-19 05:15:03:055}
        MARKET_EURONEXT_HaltReason  string{R}
        MARKET_EURONEXT_ClassState  string{COCO}
```

2.2. Changes to the Market News

S&P Capital IQ Real-Time Solutions **updates** the values of the field `ActionAffectingState` disseminated in the Market News free flow to accommodate the new information broadcast on the EURONEXT UTP (CASH) market data stream:

- 2.2.1. ActionAffectingState

2.2.1. ActionAffectingState

Each time an extraordinary event occurs, the values of the field **ActionAffectingState** conveyed on the EURONEXT UTP (CASH) market data stream are disseminated via QuantFEED® data stream in the free flow of the *Market News* to describe the event that caused the change in the stock state:

- in the callback carrying the Level1 event `notif_MarketNews()`, for C++

- in the event handler `MarketNewsEventHandler`, for C#

- in the callback carrying the Level1 event `quotNotifMarketNewsEvent`, for Java.

QuantFEED® implementation of the values currently available for the field `ActionAffectingState` is described in the table below (existing values are in `black`, newly added values are in `green`):

Table 4   ActionAffectingState – technical implementation in QuantFEED® Market News

Component	Value	Description
Field Name	`ActionAffectingState`	Field name in the free flow of the QuantFEED® Market News.
Format	*[Exchange Specific Value]*	An **exchange specific value**, describing the event that caused the change in the stock state.
Possible Values	O	Not applicable.
	B	Trading after knock-out period (beginning of the trading day)
	C	Trading on the instrument at the opening (sent before O)
	D	Cancelled programmed opening
	E	Instrument halted by Market Operations on knock-out
	I	Instrument halted by Issuer/LP on knock-out
	M	Instrument manually halted by Market Operations
	N	Instrument is being initialized (beginning of the trading day)
	O	Instrument opened
	P	Deferred programmed opening
	R	Automatic halting at the class auction
	T	Beginning of a trading after knock-out period
	Y	Beginning of a one side only period
	Z	End of a one side only period
	`<Null>` or `<Space>`	Indicates that the 'Order Entry' flag on an instrument has just changed.

Below is an example of the current implementation of the updated (in blue) Affecting State:

```
MarketNews
      OrigMarketId    XPAR
      OrigUTCTime     2014-11-19 08:26:14:603
      Headline        StockStateChange
      Content XPAR@FR0011855550|FIXStatus=2|StartDateHalting=null|
      StartTimeHalting=null|ProgOpeningTime=null|OrderEntryRejection=N|
      InstrumentState=H|InstrumentTradingStatus=|HaltReason=R|
      ActionAffectingState=M|InstrumentStateTCS=|PeriodSize= |
      RelatedInstruments      81/1018249
```

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.