QuantFEED® Developer's Notice

MILAN MIT – Update of the Quotation Tags

Reference n°: 20130925

Effective as of: 30 September 2013

Action required from users: Optional

**S&P
CAPITAL IQ**

McGRAW HILL FINANCIAL

S&P Capital IQ's Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 20130925
September 25, 2013

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UPDATE OF THE QUOTATION TAGS ON MILAN MIT

To reflect the changes caused by the dissemination of new values on MILAN MIT market data stream, S&P Capital IQ's 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

Table 1   Current update summary

Notice Reference	20130525
Scope	Reference Data
Exchanges	MILAN MIT
Effective Date	**2013-09-30**
Impact	• Update of the Quotation Tags
Action required	Optional

2. Functional Description

Starting Monday, **September 30, 2013**, S&P Capital IQ's Real-Time Solutions introduces new values for the quotation tag MARKET_MILAN_MIT_TradingStatusDetails (**NumericID**: 14950, **Type**: String), to accommodate the information disseminated on MILAN MIT market data stream.

3. QuantFEED® Technical Implementation

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

3.1. Trading Status Details

Each time a modification of the instrument status occurs, the values of the quotation tag **Trading Status Details** conveyed on the MILAN MIT market data stream are disseminated via S&P Capital IQ's Real-Time Solutions's data stream in *Other Values* to indicate the current status of the instrument:

- 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 `MARKET_MILAN_MIT_TradingStatusDetails` is described in the table below (newly introduced values are in **bold**):

Table 2   MARKET_MILAN_MIT_TradingStatusDetails – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`MARKET_MILAN_MIT_TradingStatusDetails`	QuantFEED® tag name.
Numeric ID	14950	QuantFEED® unique ID broadcast on S&P Capital IQ's Real-Time Solutions's 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 current status of an instrument.
Possible Values	H	Halt
	T	Regular (Continuous) Trading / Start of Trade Reporting
	R	Resume Order Deletion period
	S	Trading Stop
	a	Opening Auction Call (Pre-Open)
	b	Post-Close
	c	Market Close (Closed)
	d	Closing Auction Call
	e	Re-Opening (AESP or Resume) Auction Call
	g	OPA Auction Call
	u	**Closing Price Cross**
	v	End of Trade Reporting
	w	No Active Session
	y	Pre-Trading (Start of Trading)
	z	Closing Price Publication

Below is an example of the current implementation of the quotation tag `MARKET_MILAN_MIT_TradingStatusDetails` in MILAN MIT market data stream:

```
EV 285/1397              2013-09-24 13:05:19:006.526 /ServerUTCTime: 2013-09-24
13:05:19:007.192
content: TradingStatus OtherValues
VALUES:
    MARKET_MILAN_MIT_TradingStatusDetails       char{u}
    TradingStatus                               17=ReadyToTrade
```

4. Finding the Latest Information

For the latest documentation and product updates, additional support and training, please contact our support services:

- E-mail: support@quanthouse.com
- Web: http://support.quanthouse.com.