S&P Capital IQ Real-Time Solutions

QuantFEED® Developer's Notice

BATS Y – Feed Update

Reference n°: 20140911 – 22432 – 22433

Effective as of: 03 October 2014*

Action required from users: Attention Required

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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 QuantFEED® project manager.

S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 20140911 – 22432 – 22433
September 17, 2014

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UPDATE OF THE QUOTATION TAGS ON THE BATS Y MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the BATS Y 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	20140911 – 22432 – 22433
Exchanges	BATS Y
Concerned MICs	BATY
Internal Source ID	48
Effective Date	**2014-10-03***
Impact	• Update of the Quotation Tags
Action required	**Attention Required**

2. QuantFEED® Technical Implementation

Effective Friday, **October 03*, 2014**, S&P Capital IQ Real-Time Solutions enhances the quotation data to accommodate the new information disseminated on the BATS Y market data stream, as described below:

- 2.1. Changes to the Quotation Data.

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2.1. Changes to the Quotation Data

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

Table 2 Quotation tags added on the BATS Y market data stream

Tag Name	Numeric ID	Type
`InternalDailyClosingPriceType`	9155	Char

2.1.1. InternalDailyClosingPriceType

The values of the quotation tag **InternalDailyClosingPriceType** conveyed on the BATS Y 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 (the values disseminated as of 2014-10-03 are highlighted in `green`):

Table 3 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	*`[Internal Specific Value]`*	An ***internal specific value***, detailing the type of daily closing price, as described below.
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).

Quotation Data Sample

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

```
InstrumentStatusL1
-- 158/9969
        BID: 13.5      0       *NO ORDER*
        ASK: 22.5      0       *NO ORDER*
        LastPrice                       float64{18.25}
        InternalDailyOpenTimestamp      Timestamp{2014-10-11 12:00:00:106}
        InternalDailyCloseTimestamp     Timestamp{2014-10-10 21:01:00:936}
        InternalPriceActivityTimestamp  Timestamp{2014-10-11 11:14:01:529}
        TradingStatus                   17=ReadyToTrade
        LastOffBookTradePrice           float64{18.25}
        LastOffBookTradeQty             float64{16}
        LastOffBookTradeTimestamp       Timestamp{2014-10-09 16:22:42:242}
        CurrentBusinessDay              Timestamp{2014-10-11}
        InternalDailyClosingPriceType   char{d}
        DailyTotalOffBookVolumeTraded   float64{0}
        DailyTotalOffBookAssetTraded    float64{0}
```

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.