S&P Capital IQ Real-Time Solutions

QuantFEED® Developer's Notice

NASDAQ UTP – Quotation Tags Update

Reference n°: 20140207

Effective as of: 17 February 2014

Action required from users: Attention Required (Optional)

S&P CAPITAL IQ
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S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 20140207
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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

Table 1 Current update summary

Notice Reference	20140207
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 a new quotation tag – `InternalDailyClosingPriceType` (**NumericID**: `9155`, **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.

3.1. 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	*`[Exchange Specific Value]`*	An ***exchange specific value***, detailing the type of the internal daily closing price.
Possible Values	`a`	**Official Close** – Explicit closing price value calculated and distributed by an exchange for the main trading session of a given trading day.
	`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.

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}
        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
- Web: http://support.quanthouse.com.