

S&P Capital IQ's Real-Time Solutions

QuantFEED® Developer's Notice

NASDAQ UTP – Feed Update

Reference n°: 20131014

Effective as of: **09 December 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 20131014
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Corporate Headquarters

S&P Capital IQ's Real-Time Solutions (QuantHouse®)
52 Rue de la Victoire
75009 Paris
France
Tel: +33 (0) 1 73 02 32 11
Fax: +33 (0) 1 73 02 32 12

UK Office

10 Foster Lane
London EC2V 6HR
United Kingdom
Tel: +44 (0) 203 107 1676

US Offices

55 Water Street, 44th floor
New York, NY 10041
United States of America
Tel: +1-(212)-438-4346

130 East Randolph
One Prudential Plaza, Suite 2900
Chicago, IL 60601
United States of America
Tel: +1-(312)-233-7129

www.quanthouse.com

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UPDATE OF THE NASDAQ UTP MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on NASDAQ UTP 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](#)
- [2. Functional Description](#)
- [3. QuantFEED® Technical Implementation](#)
- [4. Finding the Latest Information.](#)

1. Update Summary

Table 1 Current update summary

| | |
|------------------|---|
| Notice Reference | 20131014 |
| Scope | Reference Data |
| Exchanges | NASDAQ UTP |
| Effective Date | 2013-12-09 |
| Impact | <ul style="list-style-type: none">• Update of the Referential Tags• Update of the Quotation Context Tags |
| Action required | Optional |

2. Functional Description

Effective Monday, **December 09, 2013**, S&P Capital IQ's Real-Time Solutions introduces two new referential tags – `operatingMIC` (**NumericID**: 9533, **Type**: String) and `segmentMIC` (**NumericID**: 9534, **Type**: String) – to reflect NASDAQ UTP's adoption of the ISO 10383:2012 standard. This new edition of the ISO standard refines the level of granularity on NASDAQ UTP market data stream, by introducing two levels of MIC codes – *operating* (parent-like) and *market segment* (child-like) MICs.

Moreover, the quotation context tag `MARKET_NASDAQ_UTP_SaleCondition` (**NumericID**: 15650, **Type**: String) will disseminate two new values: **9 – Corrected Consolidated Close (per listing market)** and **I – Odd Lot Trade**.

3. QuantFEED® Technical Implementation

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

- [3.1. Operating MIC and Segment MIC](#)
- [3.2. Sale Condition.](#)

3.1. Operating MIC and Segment MIC

The values of the referential tags **Operating MIC** and **Segment MIC** conveyed on the NASDAQ UTP market data stream are disseminated via QuantFEED®'s data stream in *Referential* to specify the parent and child MIC.

QuantFEED®'s implementation of the values currently available for the tag **OperatingMIC** is described in the table below:

Table 2 **OperatingMIC – technical implementation in QuantFEED®**

| Component | Value | | Description |
|-----------------|----------------------------------|----------------------------------|--|
| Tag Name | OperatingMIC | SegmentMIC | QuantFEED® tag name. |
| Numeric ID | 9533 | 9534 | QuantFEED® unique ID disseminated on S&P Capital IQ's Real-Time Solutions's data stream. This is the numeric equivalent of the tag name. |
| Type | String | String | String data type. |
| Format | <i>[Exchange Specific Value]</i> | <i>[Exchange Specific Value]</i> | An exchange specific value , specifying the parent and child MICs. |
| Possible Values | XNYS | ARCX | NYSE ARCA |
| | BATS | BATS | BATS EXCHANGE |
| | BATS | BATY | BATS Y-EXCHANGE, INC. |
| | XCBO | CBSX | CBOE STOCK EXCHANGE |
| | EDGE | EDGA | EDGA EXCHANGE |
| | EDGE | EDGX | EDGX EXCHANGE |
| | FINR | XADF | FINRA ALTERNATIVE DISPLAY FACILITY (ADF) |
| | XNYS | XASE | NYSE MKT LLC |
| | XNAS | XBOS | NASDAQ OMX BX |
| | XCHI | XCHI | CHICAGO STOCK EXCHANGE, INC |
| | XCIS | XCIS | NATIONAL STOCK EXCHANGE |
| | XNAS | XNAS | NASDAQ - ALL MARKETS |
| | XNAS | XPHL | NASDAQ OMX PHLX |

Below is an example of the current implementation of the newly added referential tags:

```
instr # 158/500782 = 331850798
  PriceCurrency      string{USD}
  Symbol             string{ATHN}
  Description         string{ATHENAHEALTH, INC.}
  SecurityType       string{CS}
  FOSMarketId        BATY
  CFICode             string{ESXXX}
  RoundLot           float64{100}
  SecuritySubType     string{C}
  InternalCreationDate Timestamp{2013-10-01 09:02:31:940}
  InternalModificationDate Timestamp{2013-10-01 09:02:31:940}
  InternalSourceId    uint16{99}
  LocalCodeStr        string{ATHN}
  ForeignFOSMarketId  XNAS
  PriceIncrement_dynamic_TableId uint32{6488164}
  OperatingMIC         string{BATS}
  SegmentMIC           string{BATY}
```

3.2. Sale Condition

Each time an UTP participant enters a transaction, the values of the quotation tag **Sale Condition** conveyed on the NASDAQ UTP market data stream are disseminated via S&P Capital IQ's Real-Time Solutions's data stream in *Context* to indicate the type of trade:

- 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_NASDAQ_UTP_SaleCondition` is described in the table below (newly added or changed values are in **bold**):

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

| Component | Value | Description |
|------------------------|----------------------------------|---|
| Tag Name | MARKET_NASDAQ_UTP_SaleCondition | QuantFEED® tag name. |
| Numeric ID | 15650 | 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 | <i>[Exchange Specific value]</i> | An exchange specific value , indicating the type of trade transaction entered by an UTP participant. |
| Possible Values | 1 | Stopped Stock (Regular Trade) |
| | 4 | Derivatively Priced |
| | 5 | Re-Opening Prints |
| | 6 | Closing Prints |
| | 7 | Placeholder 611 Exempt |
| | 8 | Placeholder 611 Exempt |

Table 3 MARKET_NASDAQ_UTP_SaleCondition – technical implementation in QuantFEED® (Continued)

| Component | Value | Description |
|------------------------|----------|---|
| Possible Values | 9 | Corrected Consolidated Close (per listing market) This sale condition also triggers the update of the tag <code>DailyClosingPrice</code> (NumericID: 9132, Type: Float64) for the consolidated instrument. |
| | @ | Regular Trade |
| | A | Acquisition |
| | B | Bunched Trade |
| | C | Cash Sale |
| | D | Distribution |
| | E | Placeholder for Future Use |
| | F | Intermarket Sweep |
| | G | Bunched Sold Trade |
| | H | Price Variation Trade |
| | I | Odd Lot Trade |
| | K | Rule 155 |
| | L | Sold Last |
| | M | Market Center Official Close Price |
| | N | Next Day |
| | O | Opening Prints |
| | P | Prior Reference Price |
| | Q | Market Center Official Open Price |
| | R | Seller |
| | S | Split Trade |
| | T | Form T |
| | U | Extended Trading Hours – Sold Out of Sequence |
| | V | Stock-Option Trade |
| | W | Average Price Trade |
| | X | Cross Trade |
| | Y | Yellow Flag |
| | Z | Sold (Out of Sequence) |

Below is an example of the current implementation of the updated quotation context tags:

```

content: LastPrice LastTradeQty OtherValues Context
        LastTradeQty = 99
        LastPrice    = 646.18
CONTEXT:
  MARKET_NASDAQ_UTP_SaleCondition: @+I
VALUES:
  LastPrice                        float64{645.51}

*****

EV 319/500937      2013-10-02 21:02:31:833 /ServerUTCtime: 2013-10-02 07:55:29:673.964
content: LastPrice Context
        LastPrice    = 84.75
CONTEXT:
OriginFOSMarketIdof_LastPrice: XNAS
  MARKET_NASDAQ_UTP_SaleCondition: @9--
EV 319/500937      2013-10-02 21:19:59:973 /ServerUTCtime: 2013-10-02 07:55:30:403.100
content: OtherValues
VALUES:
  DailyClosingPrice              float64{84.75}

```

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>.