

S&P Capital IQ's Real-Time Solutions

QuantFEED® Feed Description

NASDAQ TotalView Feed

Reference n°: 20130703



S&P Capital IQ's Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Feed Description
Reference 20130703
July 03, 2013

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

Disclaimer for Technical Documents

QuantHouse® S.A.S. endeavors to include accurate and current information in its materials. However, QuantHouse® does not warrant the accuracy or completeness of the information contained herein. QuantHouse® may change such information at any time, but makes no commitment to update it.

References by QuantHouse® to products offered by third-parties do not constitute an endorsement by QuantHouse® of such products and should not be construed as an association with their owners.

YOUR USE OF THE INFORMATION HEREIN IS AT YOUR OWN RISK. SUCH INFORMATION IS PROVIDED ON AN "AS IS" BASIS. QUANTHOUSE® S.A.S. MAKES NO REPRESENTATION, UNDERTAKES NO OBLIGATION, AND PROVIDES NO WARRANTY OF ANY KIND WITH RESPECT TO THE INFORMATION CONTAINED HEREIN, WHETHER EXPRESS OR IMPLIED, INCLUDING WITHOUT LIMITATION WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE, AND NON-INFRINGEMENT. IF YOU CHOOSE TO USE SUCH INFORMATION, YOU ARE ACKNOWLEDGING THAT YOU HAVE READ THIS DISCLAIMER, UNDERSTAND IT, AGREE TO ABIDE BY, AND BE BOUND BY, ITS PROVISIONS.

Use of the Information

The information constitutes proprietary material and is either owned by or licensed to QuantHouse®. Further, it is protected by intellectual property rights. No information may be used, reproduced, stored in or introduced into a retrieval system, or transmitted in any form or by any means (electronic, mechanical, photocopying, recording, or otherwise) or for any purpose, except as licensed expressly by QuantHouse® S.A.S.

Trademarks

QUANTHOUSE®, the QuantHouse® logo and product names are trademarks of QuantHouse® S.A.S. and QuantHouse® S.A.S. reserves all intellectual property rights with respect to the trademarks. All other trademarks are the trademarks of their respective owners.

Copyright

© Copyright 2004-2013 QuantHouse® S.A.S. All rights reserved.

TABLE OF CONTENTS

QuantFEED® NASDAQ TotalView Feed Description	1
1. Referential Data	1
1.1. Available Markets and Branches	1
1.1.1. Markets	1
1.1.2. Branches	2
1.2. Types of Instruments	2
1.2.1. Equities	3
1.2.2. Rights	3
1.2.3. Warrants	4
2. Quotation Data	4
2.1. Quotation Values	5
2.2. Trading Status	5
2.3. Specific Quotation Tags	6
2.3.1. Other Values	6
2.3.1.1. Short Sale Price Restriction	6
2.3.1.2. Trading Action Reason	7
2.3.1.3. Far Price	8
2.3.1.4. Near Price	9
3. Official Closing Price	9
4. Finding the Latest Information	10



QUANTFEED® NASDAQ TOTALVIEW FEED DESCRIPTION

As part of S&P Capital IQ's Real-Time Solutions's QuantFEED® documentation, this feed description provides you with details about the types of data broadcast on the NASDAQ TotalView market data stream, their possible values and current QuantFEED® technical implementation.

The topics this feed description covers include:

- [1. Referential Data](#)
- [2. Quotation Data](#)
- [3. Official Closing Price](#)
- [4. Finding the Latest Information.](#)

1. Referential Data

The following sections describe the characteristics of the referential data on NASDAQ TotalView market data stream, in terms of:

- [1.1. Available Markets and Branches](#)
- [1.2. Types of Instruments.](#)

1.1. Available Markets and Branches

This section details the list of markets and branches available on NASDAQ TotalView market data stream:

- [1.1.1. Markets](#)
- [1.1.2. Branches.](#)

1.1.1. Markets

The NASDAQ TotalView market data stream broadcasts informations about the following markets:

Table 1 List of markets available on NASDAQ TotalView market data stream

QuantFEED® Market ID	Market
XNAS	NASDAQ

The following example shows the list of markets available on NASDAQ TotalView market data stream and their IDs, returned by the command dumps:

```
MARKETS
market # 330      CC=US/UNITED STATES OF AMERICA/NEW YORK,DESCR=NASDAQ,WEB=www.nasdaq.com
MIC = XNAS
TimeZone =
Country =
NbMaxInstruments = 1000000
```

1.1.2. Branches

The example below shows the list of branches available on NASDAQ TotalView market data stream, returned by the command dumps. Each branch displays the following details: FOSMarketID, SecurityType, CFICode and Quantity (of instruments):

```
BRANCHES
{ XNAS CS   ESNXXX } qty: 6
{ XNAS CS   ESVXXX } qty: 2
{ XNAS CS   ESXXXX } qty: 8319
{ XNAS MF   EUXXXX } qty: 35348
{ XNAS NONE DCXXXX } qty: 5
{ XNAS NONE EUXXXX } qty: 41
{ XNAS NONE EXXXXX } qty: 95
{ XNAS NONE RXXXXX } qty: 25
{ XNAS NONE XXXXXX } qty: 898
{ XNAS PS   EPXXXX } qty: 799
{ XNAS WAR  RWXXXX } qty: 113
```

1.2. Types of Instruments

The following sections illustrate the instruments' characteristics on NASDAQ TotalView market data stream, according to their type:

- [1.2.1. Equities](#)
- [1.2.2. Rights](#)
- [1.2.3. Warrants.](#)

1.2.1. Equities

The sample below illustrates the details of an equity:

```
instr # 330/2894 = 692063054
  PriceCurrency      string{USD}
  Symbol             string{MSFT}
  Description         string{Microsoft Corporation - Common Stock}
  SecurityType        string{CS}
  FOSMarketId        XNAS
  CFICode             string{ESXXX}
  RoundLot           float64{100}
  InternalCreationDate Timestamp{2010-06-17 05:32:09:971}
  InternalModificationDate Timestamp{2012-11-21 11:10:46:980}
  InternalSourceId    uint16{63}
  InternalAggregationId uint16{63}
  LocalCodeStr        string{MSFT}
  PriceIncrement_dynamic_TableId uint32{4128868}
```

1.2.2. Rights

The sample below illustrates the details of a right:

```
instr # 330/54066 = 692114226
  PriceCurrency      string{USD}
  Symbol             string{DNPA}
  Description         string{Duff & Phelps Utilities Income, Inc. Rights expiring
September 21, 2012}
  SecurityType        string{NONE}
  FOSMarketId        XNAS
  CFICode             string{RXXXX}
  RoundLot           float64{100}
  InternalCreationDate Timestamp{2012-08-27 10:23:15:200}
  InternalModificationDate Timestamp{2012-09-05 10:14:09:851}
  InternalSourceId    uint16{63}
  LocalCodeStr        string{DNPA}
  ForeignFOSMarketId  XNYS
  ForeignMarketId     string{XNYS}
  PriceIncrement_dynamic_TableId uint32{4128868}
```

1.2.3. Warrants

The sample below illustrates the details of a warrant:

```
instr # 330/30821 = 692090981
  PriceCurrency      string{USD}
  Symbol             string{VLYWW}
  Description         string{Valley National Bancorp - Warrants 07/01/2015}
  SecurityType       string{WAR}
  FOSMarketId        XNAS
  CFICode            string{RWXXX}
  RoundLot           float64{100}
  InternalCreationDate Timestamp{2010-06-17 05:32:10:032}
  InternalModificationDate Timestamp{2012-09-05 10:14:10:188}
  InternalSourceId    uint16{63}
  LocalCodeStr        string{VLYWW}
  PriceIncrement_dynamic_TableId uint32{4128868}
```

2. Quotation Data

The following sections describe the characteristics of the quotation data on NASDAQ TotalView market data stream, in terms of:

- [2.1. Quotation Values](#)
- [2.2. Trading Status](#)
- [2.3. Specific Quotation Tags.](#)

2.1. Quotation Values

The examples below shows the possible values of an instrument on NASDAQ TotalView market data stream:

```
InstrumentStatusL1
-- 330/2894
    BID: 26.99      38755    @63
    ASK: 27 39265    @77
    LastPrice                float64{26.99}
    LastTradeQty              float64{100}
    DailyTotalVolumeTraded    float64{6974388}
    DailyTotalAssetTraded     float64{187734657.425}
    LastTradePrice            float64{26.99}
    LastTradeTimestamp        Timestamp{2012-11-21 20:46:55:853}
    InternalDailyOpenTimestamp Timestamp{2012-11-21 12:00:00:012}
    InternalDailyCloseTimestamp Timestamp{2012-11-20 21:00:00:735}
    InternalPriceActivityTimestamp Timestamp{2012-11-21 20:47:16:317}
    TradingStatus             17=ReadyToTrade
    RegSHOAction              1=NoPriceTest
    DailyOpeningPrice         float64{26.69}
    PreviousDailyTotalVolumeTraded float64{10849635}
    PreviousDailyTotalAssetTraded float64{288757945.035}
    PreviousDailyClosingPrice float64{26.71}
    PreviousBusinessDay       Timestamp{2012-11-20}
    CurrentBusinessDay        Timestamp{2012-11-21}
    LastAuctionPrice          float64{26.69}
    LastAuctionVolume         float64{421458}
    LastAuctionImbalanceSide  char{N}
    InternalLastAuctionTimestamp Timestamp{2012-11-21 14:29:55:052}
    MARKET_NASDAQ_FarPrice    float64{26.69}
    MARKET_NASDAQ_NearPrice    float64{26.69}
```

For more details about the fields and tags available in quotation data type, and their possible values, see *FeedOS™ Quotation Tags Guide*.

2.2. Trading Status

Each time a modification of the trading status occurs, the values of the quotation tag **Trading Status** conveyed on the NASDAQ TotalView market data stream are disseminated via QuantFEED®'s 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®'s implementation of the tag TradingStatus is described in the following table:

Table 2 TradingStatus – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	TradingStatus	QuantFEED® tag name.
Numeric ID	9100	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	Enum	Enum data type.
Format	<i>[Exchange Specific Value]</i>	An exchange specific value , detailing the characteristics of the trading status.
Possible Values	2	Trading Halt
	5	Price Indication
	17	Ready to Trade
	18	Not Available for Trading

2.3. Specific Quotation Tags

The following sections describe additional, specific quotation tags available on NASDAQ TotalView market data stream:

- [2.3.1. Other Values.](#)

2.3.1. Other Values

The following subsections describe the trade conditions on NASDAQ TotalView market data stream:

- [2.3.1.1. Short Sale Price Restriction](#)
- [2.3.1.2. Trading Action Reason](#)
- [2.3.1.3. Far Price](#)
- [2.3.1.4. Near Price.](#)

2.3.1.1. Short Sale Price Restriction

Each time a short sale price restriction occurs, the values of the quotation tag **Short Sale Price Restriction** conveyed on the NASDAQ TotalView market data stream are disseminated via S&P Capital IQ's Real-Time Solutions's 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 tag `RegSHOAction` is described in the table below:

Table 3 RegSHOAction – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	RegSHOAction	QuantFEED® tag name.
Numeric ID	9113	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	Enum	Enum data type.
Format	<i>[Exchange Specific Value]</i>	An exchange specific value , detailing the short sale price restriction status.
Possible Values	1	No short sale price restriction.
	2	Short sale price restriction in progress.
	3	Short sale price restriction remains in effect for a second business day.

2.3.1.2. Trading Action Reason

Each time a trading action occurs, the values of the quotation tag **Trading Action Reason** conveyed on the NASDAQ TotalView market data stream are disseminated via S&P Capital IQ's Real-Time Solutions's 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 tag `MARKET_NASDAQ_TradingActionReason` is described in the table below:

Table 4 MARKET_NASDAQ_TradingActionReason – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	MARKET_NASDAQ_TradingActionReason	QuantFEED® tag name.
Numeric ID	14770	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 trading action reason, as described below.

Table 4 MARKET_NASDAQ_TradingActionReason – technical implementation in QuantFEED® (Continued)

Component	Value	Description
Possible Values	T1	Halt News Pending
	T2	Halt News Disseminated
	T5	Single Security Trading Pause In Effect
	T6	Regulatory Halt — Extraordinary Market Activity
	T8	Halt ET
	T12	Trading Halted; For Information Requested by Listing Market
	H4	Halt Non-Compliance
	H9	Halt Filings Not Current
	H10	Halt SEC Trading Suspension
	H11	Halt Regulatory Concern
	O1	Operations Halt; Contact Market Operations
	IPO1	IPO Issue Not Yet Trading
	M1	Corporate Action
	M2	Quotation Not Available
	Space	Reason Not Available
	T3	News and Resumption Times
	T7	Single Security Trading Pause / Quotation Only Period
	R4	Qualifications Issues Reviewed / Resolved; Quotations/Trading to Resume
	R9	Filing Requirements Satisfied / Resolved; Quotations / Trading To Resume
	C3	Issuer News Not Forthcoming; Quotations/ Trading To Resume
	C4	Qualifications Halt ended; Maintenance Requirements Met; Resume
	C9	Qualifications Halt Concluded; Filings Met; Quotes / Trades To Resume
	C11	Trade Halt Concluded By Other Regulatory Authority; Quotes/Trades Resume
	R1	New Issue Available
	R2	Issue Available
	IPOQ	IPO Security Released for Quotation (NASDAQ Securities Only)
	IPOE	IPO Security — Positioning Window Extension (NASDAQ Securities Only)

2.3.1.3. Far Price

Each time a cross order occurs, the values of the quotation tag **Far Price** conveyed on the NASDAQ TotalView market data stream are disseminated via S&P Capital IQ's Real-Time Solutions's data stream in *Other Values* to indicate the hypothetical auction-clearing 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 `MARKET_NASDAQ_FarPrice` is described in the table below:

Table 5 `MARKET_NASDAQ_FarPrice` – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	<code>MARKET_NASDAQ_FarPrice</code>	QuantFEED® tag name.
Numeric ID	14771	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	Float64	Float64 data type.
Format / Possible Values	<i>[Exchange Specific value]</i>	An exchange specific value , indicating the hypothetical auction-clearing price for cross orders.

2.3.1.4. Near Price

Each time a cross order or continuous order occurs, the values of the quotation tag **Near Price** conveyed on the NASDAQ TotalView market data stream are disseminated via S&P Capital IQ's Real-Time Solutions's data stream in *Other Values* to indicate the hypothetical auction-clearing 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 `MARKET_NASDAQ_NearPrice` is described in the table below:

Table 6 `MARKET_NASDAQ_NearPrice` – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	<code>MARKET_NASDAQ_NearPrice</code>	QuantFEED® tag name.
Numeric ID	14772	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	Float64	Float64 data type.
Format / Possible Values	<i>[Exchange Specific value]</i>	An exchange specific value , indicating the hypothetical auction-clearing price for cross orders and continuous orders.

3. Official Closing Price

On the market NASDAQ, the last auction price provided by the market is the closing price. There is no correction or settlement price.

4. Finding the Latest Information

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

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