

S&P Capital IQ Real-Time Solutions

QuantFEED® Developer's Notice

NASDAQ UTP – Feed Update

Reference n°: 20140319

Effective as of: **24 March 2014**

Action required from users: **Mandatory Action**



**S&P
CAPITAL IQ**

McGRAW HILL FINANCIAL

S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 20140319
March 19, 2014

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UPDATE OF 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](#)
- [2. Functional Description](#)
- [3. QuantFEED® Technical Implementation](#)
- [4. Finding the Latest Information.](#)

1. Update Summary

Table 1 Current update summary

Notice Reference	20140319
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	2014-03-24
Impact	• Update of the CLOSE Kinematics
Action required	Mandatory Action

2. Functional Description

Effective Monday, March 24, 2014, S&P Capital IQ Real-Time Solutions changes the CLOSE Kinematics to accommodate the new information disseminated 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. CLOSE Kinematics Update.](#)

3.1. CLOSE Kinematics Update

In the CLOSE kinematics before 2014-03-24, each exchange was sending the CLOSE signal at a different hour, between 16:00 and 20:00 (New York Time). Afterwards, the instruments were no longer traded, as shown in the example below:

```
"TE (TradeEvent) : MARKET_TIME INSTRUMENT LAST_PRICE TRADE_QTY BID_PRICE BID_QTY ASK_PRICE
ASK_QTY *CONTENT_MASK* *FLAGS*"
"VU (ValuesUpdate) : SERVER_TIME INSTRUMENT VALUES..."
"SI (TradeEvent) *SIGNAL* : SERVER_TIME INSTRUMENT SIGNAL LAST_PRICE"

TE 20:28:43:005 669491508 * * 89.22 5000 * *
OriginFOSMarketIdof_BestBid=XNAS
TE 20:29:03:981 669491508 * * 89.23 500 * *
OriginFOSMarketIdof_BestBid=XNAS
TE 20:29:33:141 669491508 * * * * 89.27 4000
OriginFOSMarketIdof_BestAsk=XNAS
VU 20:30:00:006 669491508 DailyClosingPrice=89.28 InternalDailyClosingPriceType=a
TE 20:30:26:473 669491508 * * 89.23 1100 * *
OriginFOSMarketIdof_BestBid=XNAS
TE 20:30:37:825 669491508 * * * * 89.27 1100
OriginFOSMarketIdof_BestAsk=ARCX
TE 20:30:37:828 669491508 * * * * 89.27 800
OriginFOSMarketIdof_BestAsk=ARCX
TE 20:30:59:768 669491508 * * 89.23 600 * *
OriginFOSMarketIdof_BestBid=XNAS
...
TE 23:59:32:255 669491508 * * * * 89.33 900
OriginFOSMarketIdof_BestAsk=EDGX
TE 23:59:32:255 669491508 * * * * 89.33 1400
OriginFOSMarketIdof_BestAsk=ARCX
TE 23:59:45:477 669491508 * * 89.3 3000 * *
OriginFOSMarketIdof_BestBid=ARCX
TE 23:59:45:479 669491508 * * 89.3 200 * *
OriginFOSMarketIdof_BestBid=XNAS
TE 23:59:59:002 669491508 * * * * 89.35 500
OriginFOSMarketIdof_BestAsk=XNAS
TE 00:00:00:059 669491508 * * * * 89.35 200
OriginFOSMarketIdof_BestAsk=ARCX
TE 00:00:00:074 669491508 * * 89.11 500 * *
OriginFOSMarketIdof_BestBid=XNAS
TE 00:00:00:092 669491508 * * 88.92 300 * *
OriginFOSMarketIdof_BestBid=ARCX
SI null 669491508 CLOSE 89.28
TE null 669491508 89.28 * * * * * C
VU null 669491508 InternalDailyClosingPriceType=e TradingStatus=18
TE 00:00:00:646 669491508 * * ! 0 ! 0
VU 00:10:00:006 669491508 InternalDailyClosingPriceType=a
TE null 669491508 * * ! 0 ! 0
```

In the CLOSE kinematics after 2014-03-24, the CLOSE signal is sent for all the markets no later than 16:01 (New York Time). However, the instruments continue to trade until the closing time of each market, as shown in the example below:

```
"TE (TradeEvent) : MARKET_TIME INSTRUMENT LAST_PRICE TRADE_QTY BID_PRICE BID_QTY ASK_PRICE
ASK_QTY *CONTENT_MASK* *FLAGS*"
"VU (ValuesUpdate) : SERVER_TIME INSTRUMENT VALUES..."
"SI (TradeEvent) *SIGNAL* : SERVER_TIME INSTRUMENT SIGNAL LAST_PRICE"

TE 19:50:00:367 669491508 89.28 50 * * * *
OriginFOSMarketIdOf_LastPrice=BATS,MARKET_NASDAQ_UTP_SaleCondition=@F--
TE 20:01:00:976 669491508 * * * * 89.38 28300
OriginFOSMarketIdOf_BestAsk=XNAS
TE 20:01:00:978 669491508 * * 89.37 21200 * *
OriginFOSMarketIdOf_BestBid=ARCX
SI null 669491508 CLOSE 89.28
TE null 669491508 89.28 * * * * C
VU null 669491508 InternalDailyClosingPriceType=e
TE 20:01:01:124 669491508 * * * * 89.38 32300
OriginFOSMarketIdOf_BestAsk=XNAS
...
TE 20:28:43:005 669491508 * * 89.22 5000 * *
OriginFOSMarketIdOf_BestBid=XNAS
TE 20:29:33:141 669491508 * * * * 89.27 4000
OriginFOSMarketIdOf_BestAsk=XNAS
VU 20:30:00:006 669491508 DailyClosingPrice=89.28 InternalDailyClosingPriceType=a

TE 20:30:26:473 669491508 * * 89.23 1100 * *
OriginFOSMarketIdOf_BestBid=XNAS
TE 20:30:37:825 669491508 * * * * 89.27 1100
OriginFOSMarketIdOf_BestAsk=ARCX
TE 20:30:59:767 669491508 89.23 550 * * * *
OriginFOSMarketIdOf_LastPrice=XNAS,MARKET_NASDAQ_UTP_SaleCondition=@FT-
VU 20:30:59:767 669491508 LastPrice=89.28
TE 20:30:59:767 669491508 89.23 550 * * * *
OriginFOSMarketIdOf_LastPrice=XNAS,MARKET_NASDAQ_UTP_SaleCondition=@FT-
VU 20:30:59:767 669491508 LastPrice=89.28
TE 20:30:59:768 669491508 * * 89.23 600 * *
OriginFOSMarketIdOf_BestBid=XNAS
...
TE 00:00:00:059 669491508 * * * * 89.35 200
OriginFOSMarketIdOf_BestAsk=ARCX
TE 00:00:00:074 669491508 * * 89.11 500 * *
OriginFOSMarketIdOf_BestBid=XNAS
TE 00:00:00:092 669491508 * * 88.92 300 * *
OriginFOSMarketIdOf_BestBid=ARCX
VU null 669491508 TradingStatus=18
TE 00:00:00:646 669491508 * * ! 0 ! 0
TE null 669491508 * * ! 0 ! 0
```

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>.