

**S&P Capital IQ Real-Time Solutions**

## **QuantFEED® Feed Description**

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### **MONTREAL Feed**

Reference n°: 18187 – 19257 – 20140620



S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®  
QuantFEED® Feed Description  
Reference 18187 – 19257 – 20140620  
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### **Corporate Headquarters**

S&P Capital IQ 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

### **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

### **UK Office**

20 Canada Square  
Canary Wharf  
London E14 5LH  
United Kingdom  
Tel: +44 (0) 203 107 1676

### **Singapore Office**

12 Marina Boulevard  
#23-01 Marina Bay  
Financial Centre Tower 3  
Singapore 018982  
Tel: +65 6530 6546

[www.quanthouse.com](http://www.quanthouse.com)

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# QUANTFEED® MONTREAL FEED DESCRIPTION

As part of S&P Capital IQ Real-Time Solutions QuantFEED® documentation, this feed description provides you with details about the types of data broadcast on the MONTREAL 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. Multi-Session Kinematics](#)
- [5. Finding the Latest Information.](#)

## 1. Referential Data

The following sections describe the characteristics of the referential data on the MONTREAL 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 the MONTREAL market data stream.

#### 1.1.1. Markets

The MONTREAL market data stream broadcasts informations about the following markets:

**Table 1** List of markets available on the MONTREAL market data stream

QuantFEED® Market ID	Market
XMOD	The Montreal Exchange

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

```
MARKETS
market # 43      CC=CA/CANADA/MONTREAL,DESCR=MONTREAL EXCHANGE THE / BOURSE DE MONTREAL
(OPTIONS AND OTHER DERIVATIVES),WEB=www.m-x.ca
  MIC = XMOD
  TimeZone = America/Toronto
  Country = CA
  NbMaxInstruments = 2000000
```

### 1.1.2. Branches

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

```
BRANCHES
{ XMOD FUT  FFIXXX } qty: 32
{ XMOD FUT  FFMXXX } qty: 53
{ XMOD MLEG  SXXXXX } qty: 767
{ XMOD OOF  OCXFXX } qty: 1737
{ XMOD OOF  OPXFXX } qty: 1737
{ XMOD OPT  OCAXXX } qty: 20967
{ XMOD OPT  OCEXXX } qty: 557
{ XMOD OPT  OPAXXX } qty: 15187
{ XMOD OPT  OPEXXX } qty: 557
```

## 1.2. Types of Instruments

The following sections describe the instruments available on the MONTREAL market data stream, according to their type:

- [1.2.1. Futures](#)
- [1.2.2. Multilegs](#)
- [1.2.3. Options.](#)

## 1.2.1. Futures

The sample below illustrates the details of a future:

```
instr # 43/81809 = 90259345
  PriceCurrency      string{USD}
  Symbol             string{EMF}
  SecurityType       string{FUT}
  StdMaturity        string{201409}
  FOSMarketId        XMOD
  CFICode            string{FFIXXX}
  InternalCreationDate Timestamp{2014-06-10 06:00:02:216}
  InternalModificationDate Timestamp{2014-06-10 06:00:02:216}
  InternalSourceId    uint16{22}
  LocalCodeStr       string{EMFU4}
  PriceIncrement_static float64{0.05}
  MaturityYear        uint16{2014}
  MaturityMonth        uint8{9}
  MaturityDay          uint8{19}
  SecurityTradingId    string{EMFU14}
  MBLayersDesc         string{0,1}
  OperatingMIC         string{XMOD}
```

## 1.2.2. Multilegs

The sample below illustrates the details of a multileg:

```
instr # 43/83035 = 90260571
  Symbol             string{DGC_UDS_ESMSL0}
  Description         string{+01DGC 140621C12.50-01DGC 140719C13.00}
  SecurityType       string{MLEG}
  StdMaturity        string{201406}
  FOSMarketId        XMOD
  CFICode            string{SXXXXX}
  NbLegs             uint8{2}
  InternalCreationDate Timestamp{2014-06-18 14:41:05:035}
  InternalModificationDate Timestamp{2014-06-18 14:41:05:035}
  InternalSourceId    uint16{22}
  LocalCodeStr       string{DGC_UDS_ESMSL0}
  PriceIncrement_static float64{0.01}
  MaturityYear        uint16{2014}
  MaturityMonth        uint8{6}
  MaturityDay          uint8{21}
  SecurityTradingId    string{DGC_UDS_ESMSL0}
  MBLayersDesc         string{0,1}
  OperatingMIC         string{XMOD}
  LegFOSInstrumentCode uint32{90252894}
  LegFOSInstrumentCode_1 uint32{90239403}
  LegRatioQty         float64{1}
  LegRatioQty_1       float64{1}
  LegFIXSide          '1'=Buy
  LegFIXSide_1        '2'=Sell
```

### 1.2.3. Options

The sample below illustrates the details of an option:

```
instr # 43/82732 = 90260268
  PriceCurrency      string{CAD}
  Symbol             string{OBZ}
  SecurityType       string{OOF}
  StdMaturity        string{201506}
  StrikePrice        float64{96.75}
  FOSMarketId        XMOD
  CFICode            string{OCXFX}
  StrikeCurrency     string{CAD}
  InternalCreationDate Timestamp{2014-06-17 06:00:03:219}
  InternalModificationDate Timestamp{2014-06-17 06:00:03:219}
  InternalSourceId   uint16{22}
  LocalCodeStr       string{OBZM5C00967503}
  UnderlyingLocalCodeStr string{BAX}
  MaturityYear       uint16{2015}
  MaturityMonth      uint8{6}
  MaturityDay        uint8{12}
  PriceIncrement_dynamic_TableId uint32{1441895}
  SecurityTradingId  string{OBZM15C9675}
  MBLLayersDesc      string{0,1}
  OperatingMIC       string{XMOD}
```

## 2. Quotation Data

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

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

## 2.1. Quotation Values

The example below shows the possible values of an instrument on the MONTREAL market data stream:

```
InstrumentStatusL1
-- 43/81809
    BID: 513.45      0      *NO ORDER*
    ASK: 514.4       0      *NO ORDER*
    LastPrice                float64{514.9}
    LastTradeQty              float64{1}
    DailyHighPrice            float64{513.9}
    DailyLowPrice             float64{513.9}
    DailyTotalVolumeTraded    float64{1}
    DailyTotalAssetTraded     float64{513.9}
    LastTradePrice            float64{513.9}
    LastTradeTimestamp        Timestamp{2014-06-23 18:33:00}
    InternalDailyOpenTimestamp Timestamp{2014-06-23 10:00:00:030}
    InternalDailyCloseTimestamp Timestamp{2014-06-23 21:10:02:774}
    InternalDailyHighTimestamp Timestamp{2014-06-23 18:33:00:422}
    InternalDailyLowTimestamp  Timestamp{2014-06-23 18:33:00:422}
    InternalPriceActivityTimestamp Timestamp{2014-06-24 06:00:11:445}
    LowLimitPrice             float64{459.9}
    HighLimitPrice            float64{569.9}
    TradingStatus              18=NotAvailableForTrading
    DailyOpeningPrice          float64{513.9}
    DailyClosingPrice          float64{514.9}
    DailySettlementPrice       float64{514.9}
    PreviousDailyTotalVolumeTraded float64{11}
    PreviousDailyTotalAssetTraded float64{5647.4}
    PreviousDailyClosingPrice   float64{514.95}
    PreviousBusinessDay         Timestamp{2014-06-20}
    CurrentBusinessDay          Timestamp{2014-06-23}
    PreviousDailySettlementPrice float64{514.95}
    PriceActivityMarketTimestamp Timestamp{2014-06-23 18:33:00}
```

For more details about the fields and tags available in quotation data type, and their possible values, see *QuantFEED® 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 MONTREAL market data stream are disseminated via QuantFEED® 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 **Trading Status** is described in the table below:

**Table 2** Trading Status of the MONTREAL market data stream – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	TradingStatus	QuantFEED® tag name.
Numeric ID	9100	QuantFEED® unique ID broadcast on S&P Capital IQ Real-Time Solutions data stream. It is the numeric equivalent of the tag name.
Type	Enum	Enumeration data type.
Format	<i>[Exchange specific value]</i>	An <b>exchange specific value</b> , as described below, concerning the characteristics of the trading status.
Possible Values	2	Trading Halt
	5	Price Indication
	17	Ready to Trade
	18	Not Available for Trading
	21	Pre-Open

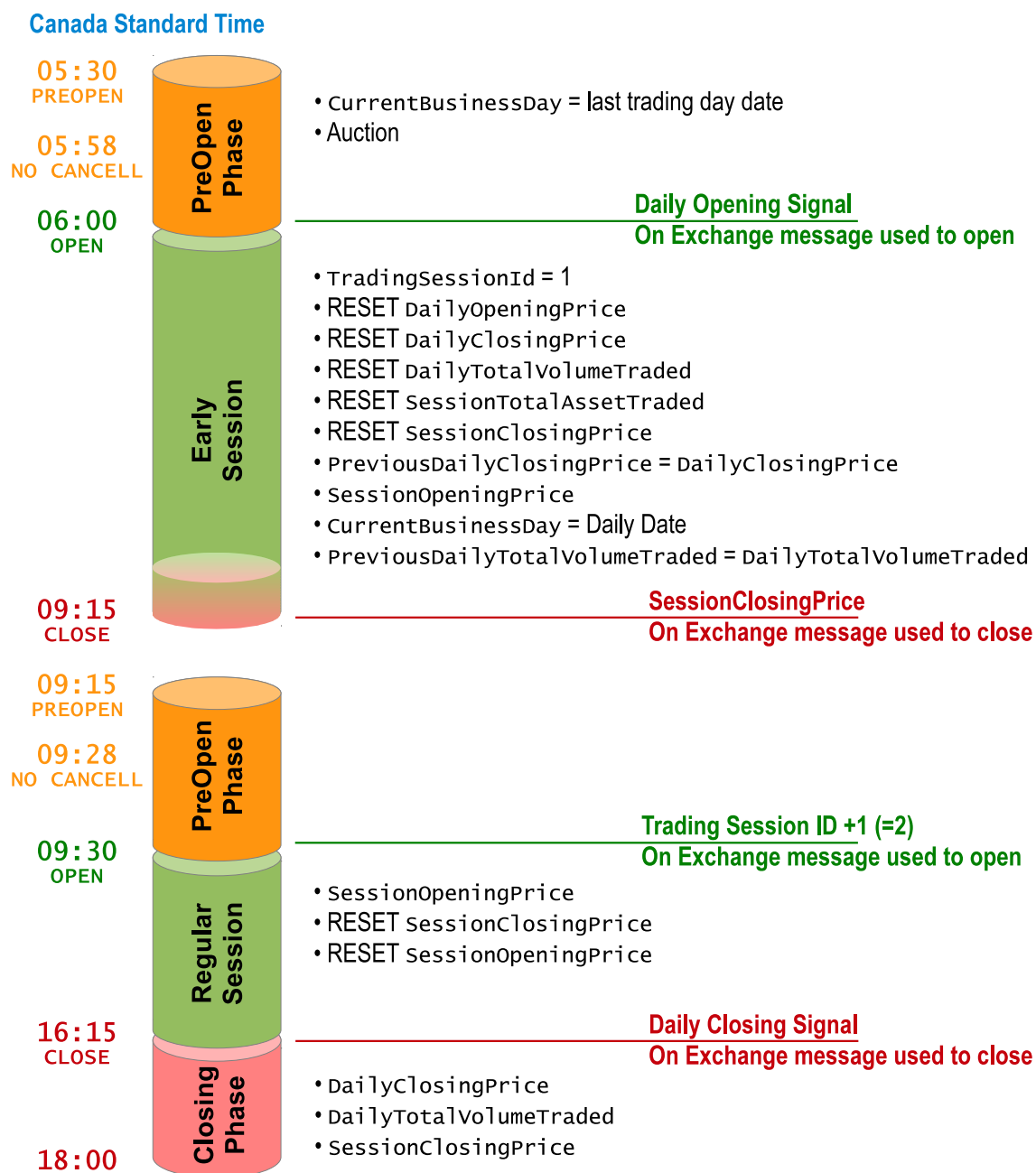
### 3. Official Closing Price

The closing price is the last trade price upon close, as provided by the exchange. The settlement price is handled when provided by the market.

### 4. Multi-Session Kinematics

The following diagram describes the main trading phases and the update mechanism of the tags on the MONTREAL market data stream:

Figure 2-1 Update mechanism of the tags on the MONTREAL market data stream during a regular trading day



## 5. 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: [rts-support@spcapitaliq.com](mailto:rts-support@spcapitaliq.com)
- Web: <http://support.quanthouse.com>.