QuantFEED® Feed Description

MARKIT BOAT Feed

Reference n°: 20131025

S&P CAPITAL IQ

McGRAW HILL FINANCIAL

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QUANTFEED® MARKIT BOAT 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 MARKIT BOAT market data stream, their possible values and current QuantFEED® technical implementation.

The topics this feed description covers include[*]:

1. Referential Data

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

1.1. Available Markets and Branches

This section details the list of Markets and Branches available on MARKIT BOAT market data stream.

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[*]   The red bars in the left margin highlight content that has been added or changed since the previous release of this document.

1.1.1. Markets

The MARKIT BOAT market data stream broadcasts informations about the following markets:

Table 1   List of markets available on MARKIT BOAT market data stream

QuantFEED® Market ID	Market
BOAT	Markit Boat

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

```
MARKETS
market # 333    CC=UK/UNITED KINGDOM/LONDON,DESCR=MARKIT BOAT, WEB=www.markit.com
    MIC = BOAT
    TimeZone = Europe/London
    Country = UK
    NbMaxInstruments = 2000000
```

1.1.2. Branches

The example below shows the complete list of branches available on MARKIT BOAT 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
    { BOAT CS   ESXXXX } qty: 6143
```

1.2. Types of Instruments

This section gives you examples of instruments' characteristics on MARKIT BOAT market data stream, according to their type:

- 1.2.1. Equities.

1.2.1. Equities

The sample below illustrates the details of an equity:

```
instr # 333/2135 = 698353751
    PriceCurrency              string{EUR}
    Symbol                     string{ORA.XPAR}
    Description                string{Orange ORD EUR 4}
    SecurityType               string{CS}
    FOSMarketId                BOAT
    CFICode                    string{ESXXXX}
    CountryOfIssue             string{FR}
    SecuritySubType            string{Equity}
    InternalCreationDate       Timestamp{2013-10-03 14:14:04:728}
    InternalModificationDate   Timestamp{2013-10-18 07:00:16:793}
    InternalSourceId           uint16{21}
    InternalMagic              string{Quotable}
    LocalCodeStr               string{FR0000133308_EUR}
    ForeignMarketId            string{XPAR}
    ISIN                       string{FR0000133308}
    MBLLayersDesc              string{0}
    OperatingMIC               string{BOAT}
    IndustryCode               string{Telecommunications}
```

2. Quotation Data

The following sections describe the characteristics of the quotation data on MARKIT BOAT market data stream:

- 2.1. Quotation Values
- 2.2. Trading Status.

2.1. Quotation Values

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

```
InstrumentStatusL1
-- 333/2135
        BID: 10.32      1       @1
        ASK: 10.49      1       @1
        LastPrice                       float64{10.4}
        LastTradeQty                    float64{3381300}
        DailyHighPrice                  float64{10.495}
        DailyLowPrice                   float64{10.1901}
        DailyTotalVolumeTraded          float64{8818386}
        DailyTotalAssetTraded           float64{91494631.2959259}
        LastTradePrice                  float64{10.4}
        LastTradeTimestamp              Timestamp{2013-10-18 15:40:51:089}
        InternalDailyOpenTimestamp      Timestamp{2013-10-18 07:00:00:524}
        InternalDailyCloseTimestamp     Timestamp{2013-10-17 20:00:00:484}
        InternalDailyHighTimestamp      Timestamp{2013-10-18 12:15:08:906}
        InternalDailyLowTimestamp       Timestamp{2013-10-18 07:00:22:838}
        InternalPriceActivityTimestamp  Timestamp{2013-10-18 15:40:51:090}
        TradingStatus                   17=ReadyToTrade
        DailyOpeningPrice               float64{10.268203}
        PreviousDailyTotalVolumeTraded  float64{8816239}
        PreviousDailyTotalAssetTraded   float64{90820118.480842}
        PreviousDailyClosingPrice       float64{10.216478}
        PreviousBusinessDay             Timestamp{2013-10-17}
        CurrentBusinessDay              Timestamp{2013-10-18}
        PriceActivityMarketTimestamp    Timestamp{2013-10-18 15:40:51:089}
```

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** in MARKIT BOAT 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 **Trading Status** is described in the table below:

Table 2   MARKIT BOAT market data stream's Trading Status – 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's Real-Time Solutions data stream. It is the numeric equivalent of the tag name.
Type	`Enum`	Enumeration data type.
Format	*[Exchange Specific Value]*	An **exchange specific value**, as described below, concerning the characteristics of the trading status.
Possible Values	2	Trading Halt
	17	Ready to Trade
	18	Not Available for Trading

3. Official Closing Price

On MARKIT BOAT, the closing price is the last trade price upon close. There is no settlement price.

4. Special Behavior

MARKIT BOAT disseminates MBO and trade data, as MBL generates directly from MBO. Moreover, MARKIT BOAT is an OTC equity market (Off Book trades only) and the trades are not flagged (they are used to set the OHLC prices).

On MARKIT BOAT market data stream, an instrument can have several currencies. Thus, the `LocalCodeStr` is built from the tags `ISIN` and `Currency` (ISO standard, 3 letters).

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