FeedOS™ Developer's Notice

ICE & ICE LIFFE – Quotation Data Update

Reference n°: 20150608 – 26571 – 26709 – 27191

Effective as of: 22 June 2015[*]

Action required from users: Attention Required

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[*]   For the actual day when the changes to your custom feed handler take effect, please contact your QuantFEED® project manager.

S&P Capital IQ Real-Time Solutions
FeedOS™ Developer's Notice: ICE & ICE LIFFE – Quotation Data Update
Reference 20150608 – 26571 – 26709 – 27191
June 09, 2015

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UPDATE OF THE QUOTATION DATA ON THE ICE & ICE LIFFE MARKET DATA STREAM

To improve the quality of the quotation data disseminated on the ICE & ICE LIFFE market data streams, S&P Capital IQ Real-Time Solutions has decided to enhance the content of FeedOS™.

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. FeedOS Technical Implementation
- 3. Finding the Latest Information.

1. Update Summary

Table 1 Current update summary

Notice Reference	20150608 – 26571 – 26709 – 27191
Exchanges	ICE & ICE LIFFE
Concerned MICs	ICEU, IFCA, ICUS, XLIF
Internal Source ID	66, 69, 70, 88, 188
Effective Date	**2015-06-22**[*]
Impact	• Update of the Quotation Tags
Action required	**Attention Required**

2. FeedOS Technical Implementation

Effective Monday, **June 22**[*] **2015,** S&P Capital IQ Real-Time Solutions enhances the quotation data to accommodate the information disseminated on the ICE & ICE LIFFE market data streams, as described below:

- **2.1. Changes to the Quotation Data.**

2.1. Changes to the Quotation Data

S&P Capital IQ Real-Time Solutions **introduces** the quotation tags below to accommodate the information disseminated on the ICE & ICE LIFFE market data streams:

Table 2   Quotation tags added on the ICE & ICE LIFFE market data streams

Tag Name	Numeric ID	Type
LastAuctionVolume	9147	Float64

2.1.1. LastAuctionVolume

The values of the quotation tag **LastAuctionVolume** conveyed on the ICE & ICE LIFFE market data streams are disseminated via FeedOS data stream in *Other Values* to detail the last volume:

- 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.

FeedOS implementation of the tag `LastAuctionVolume` is described in the following table:

Table 3   LastAuctionVolume – technical implementation in FeedOS

Component	Value	Description
Tag Name	LastAuctionVolume	FeedOS tag name.
Numeric ID	9147	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Float64	Float64 data type.
Format / Possible Values	*[Exchange Specific Value]*	An ***exchange specific value***, detailing the last auction volume.

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[*]   This is the proposed day for the update of the standard version of the feed handler. For dedicated feed handlers, the date and Source IDs may differ. For the actual day when the changes to your custom feed handler will take effect, please contact your FeedOS™ project manager.

Quotation Data Sample

Below is an example showing the current implementation of the newly added (in green) quotation tags:

```
InstrumentStatusL1
-- 432/756175
        BID: 64.65       10       @1
        ASK: 64.67       3        @1
        LastPrice                        float64{64.68}
        LastTradeQty                     float64{1}
        DailyHighPrice                   float64{64.79}
        DailyLowPrice                    float64{63.87}
        DailyTotalVolumeTraded           float64{12705}
        DailyTotalAssetTraded            float64{53290.42}
        LastTradePrice                   float64{64.67}
        LastTradeTimestamp               Timestamp{2015-06-09 08:56:23:902}
        InternalDailyOpenTimestamp       Timestamp{2015-06-09 00:00:00:201}
        InternalDailyCloseTimestamp      Timestamp{2015-06-08 22:00:00:217}
        InternalDailyHighTimestamp       Timestamp{2014-03-24 13:23:17:935}
        InternalDailyLowTimestamp        Timestamp{2014-03-24 13:23:17:935}
        InternalPriceActivityTimestamp   Timestamp{2015-06-09 08:56:54:707}
        TradingStatus                    17=ReadyToTrade
        LastOffBookTradePrice            float64{64.68}
        LastOffBookTradeQty              float64{10}
        LastOffBookTradeTimestamp        Timestamp{2015-06-09 08:56:41:914}
        SessionVWAPPrice                 float64{64.28}
        DailyOpeningPrice                float64{63.89}
        PreviousDailyTotalVolumeTraded   float64{92814}
        PreviousDailyTotalAssetTraded    float64{510496.970000004}
        PreviousDailyClosingPrice        float64{63.85}
        PreviousBusinessDay              Timestamp{2015-06-07}
        CurrentBusinessDay               Timestamp{2015-06-09}
        PreviousDailySettlementPrice     float64{64.6}
        LastAuctionPrice                 float64{63.91}
        LastAuctionVolume                float64{657}
        DailyTotalOffBookVolumeTraded    float64{762}
        DailyTotalOffBookAssetTraded     float64{795677.349999999}
        OpenInterest                     float64{277712}
        InternalLastAuctionTimestamp     Timestamp{2015-06-08 23:58:00:051}
        SettlementPriceDate              Timestamp{2015-06-05}
        OpenInterestDate                 Timestamp{2015-06-08}
        SettlementPriceType              char{a}
        PreviousSettlementPriceType      char{a}
        MARKET_ICE_BlockVolume           float64{500}
        MARKET_ICE_EFSVolume             float64{700}
        MARKET_ICE_EFPVolume             float64{123}
```

3. 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: https://support.quanthouse.com.