

S&P Capital IQ's Real-Time Solutions

QuantFEED® Feed Description

Hotspot FX ITCH Feed

Reference n°: 20130726



S&P Capital IQ's Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Feed Description
Reference 20130726
July 25, 2013

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QUANTFEED® HOTSPOT FX ITCH 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 Hotspot FX ITCH 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 Hotspot FX ITCH market data stream, in terms of:

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

1.1. Available Markets and Branches

This section details the list of markets and branches available on Hotspot FX ITCH market data stream:

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

1.1.1. Markets

The Hotspot FX ITCH market data stream broadcasts informations about the following markets:

Table 1 List of markets available on Hotspot FX ITCH market data stream

QuantFEED® Market ID	Market
HSFX	Hotspot FX

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

```
MARKETS
market # 485      CC=US/UNITED STATES OF AMERICA/JERSEY CITY,DESCR=HOTSPOT
FX,WEB=www.hotspotfx.com
MIC = HSFX
TimeZone = America/New_York
Country = UNITED STATES OF AMERICA
NbMaxInstruments = 2000000
```

1.1.2. Branches

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

```
BRANCHES
{ HSFX FXSPOT      MRCXXX } qty: 61
```

1.2. Types of Instruments

The following sections illustrate the instruments' characteristics on Hotspot FX ITCH market data stream, according to their type:

- [1.2.1. Currencies.](#)

1.2.1. Currencies

The sample below illustrates the details of a currency:

```
instr # 485/1000 = 1017119720
PriceCurrency      string{AUD}
Symbol             string{AUD/JPY}
SecurityType       string{FXSPOT}
FOSMarketId        HSFX
CFICode            string{MRCXXX}
InternalCreationDate Timestamp{2013-07-07 21:05:21:658}
InternalModificationDate Timestamp{2013-07-07 21:05:21:658}
InternalSourceId    uint16{109}
LocalCodeStr       string{AUD/JPY}
```

1.3. Specific Referential Tags

The following sections describe additional, specific referential tags available on Hotspot FX ITCH market data stream:

- [1.3.1. Minimal Quantity](#)
- [1.3.2. Lot Size.](#)

1.3.1. Minimal Quantity

The values of the referential tag **Minimal Quantity** conveyed on the Hotspot FX ITCH market data stream are disseminated via QuantFEED®'s data stream in *Referential*, to indicate the minimal quantity of a security to be traded.

QuantFEED®'s implementation of the tag MARKET_HOTSPOT_MinQty is described in the following table:

Table 2 MARKET_HOTSPOT_MinQty – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	MARKET_HOTSPOT_MinQty	QuantFEED® tag name.
Numeric ID	16250	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	Float64	Float64 data type.
Format / Possible Values	<i>[Exchange specific value]</i>	An exchange specific value , detailing the minimal quantity to be traded.

1.3.2. Lot Size

The values of the referential tag **Lot Size** conveyed on the Hotspot FX ITCH market data stream are disseminated via QuantFEED®'s data stream in *Referential*, to detail the quantity increment specified by the party offering to buy or sell (used also as an alternative term for *lot quantity*).

QuantFEED®'s implementation of the tag MARKET_HOTSPOT_LotSize is described in the following table:

Table 3 MARKET_HOTSPOT_LotSize – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	MARKET_HOTSPOT_LotSize	QuantFEED® tag name.
Numeric ID	16251	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	Float64	Float64 data type.
Format / Possible Values	<i>[Exchange specific value]</i>	An exchange specific value , detailing the quantity increment specified by the party offering to buy or sell.

2. Quotation Data

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

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

2.1. Quotation Values

The examples below shows the possible values of an instrument on Hotspot FX ITCH market data stream:

```
InstrumentStatusL1
-- 485/1000
    BID: 91.511      1000000 @1
    ASK: 91.533      500000  @1
    TradingStatus      17=ReadyToTrade
```

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 Hotspot FX ITCH 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 4 **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	17	Ready to Trade
	18	Not Available for Trading

3. Official Closing Price

On the market Hotspot FX ITCH, the last trade price is used as the closing price. There is no 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>.