

FeedOS™ Developer's Notice

New Quotation Tag on ICE

Reference n°: 20120306

Effective as of: 11 March 2012

Action required from users: Optional



QuantHouse® FeedOS™
FeedOS™ Developer's Notice
Reference 20120306
March 08, 2012

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FEEDOS™ DEVELOPER'S NOTICE

To improve the quality of QuantFEED®, QuantHouse® has decided to update the content of its ICE market data stream, in order to reflect the changes caused by the addition of a new feature called **Interval Price Limits (IPL)** on IntercontinentalExchange.

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	20120306
Scope	Level 1 Data
Exchanges	ICE
Effective Date	2012-03-11
Impact	New Quotation Tag
Mandatory	No

2. Functional Description

Starting **March 11, 2012**, the new quotation tag **Interval Price Limits (IPL)** will be disseminated in the ICE Level 1 data stream as MARKET_ICE_IntervalPriceLimitsOnHold.

Interval Price Limits (IPL) purpose is to avoid sudden movements (in both directions) in the market during a short period of time. If IPL is violated, a *Hold period* is instituted to prevent prices outside of IPL range. Subsequent IPL notifications are sent out to market participants about this period (*IPL Hold Start – IPL Hold End*).

3. QuantFEED® Technical Implementation

If an Interval Price Limits violation occurs, the IPL tag is broadcast via QuantHouse® data stream among *OtherValues*:

- 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 Interval Price Limits tag is described in the table below:

Table 2 Interval Price Limits' technical implementation in QuantFEED®

Component	Value	Description
Tag Name	MARKET_ICE_IntervalPriceLimitsOnHold	QuantFEED® tag name.
Numeric ID	14503	QuantFEED® unique ID broadcast on QuantHouse® data stream. Is the numeric equivalent of the tag name.
Syntax	Bool	Boolean data type.
Possible Values	True <Non Existent> (The tag has been reset.)	Under normal trading circumstances, there are no values. True – Interval Price Limit was violated and a Hold period is instituted. Reset – Interval Price Limit is no longer on Hold.

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>.