

S&P Capital IQ Real-Time Solutions

QuantFEED® Developer's Notice

RAPID ADH (VIENNA, BUDAPEST CASH) – Quotation Tags Update

Reference n°: 20140207

Effective as of: 10 February 2014

Action required from users: Attention Required (Optional)



**S&P
CAPITAL IQ**

McGRAW HILL FINANCIAL

S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 20140207
February 07, 2014

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

UK Office

10 Foster Lane
London EC2V 6HR
United Kingdom
Tel: +44 (0) 203 107 1676

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

www.quanthouse.com

Disclaimer for Technical Documents

QuantHouse® S.A.S. endeavors to include accurate and current information in its materials. However, QuantHouse® does not warrant the accuracy or completeness of the information contained herein. QuantHouse® may change such information at any time, but makes no commitment to update it.

References by QuantHouse® to products offered by third-parties do not constitute an endorsement by QuantHouse® of such products and should not be construed as an association with their owners.

YOUR USE OF THE INFORMATION HEREIN IS AT YOUR OWN RISK. SUCH INFORMATION IS PROVIDED ON AN "AS IS" BASIS. QUANTHOUSE® S.A.S. MAKES NO REPRESENTATION, UNDERTAKES NO OBLIGATION, AND PROVIDES NO WARRANTY OF ANY KIND WITH RESPECT TO THE INFORMATION CONTAINED HEREIN, WHETHER EXPRESS OR IMPLIED, INCLUDING WITHOUT LIMITATION WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE, AND NON-INFRINGEMENT. IF YOU CHOOSE TO USE SUCH INFORMATION, YOU ARE ACKNOWLEDGING THAT YOU HAVE READ THIS DISCLAIMER, UNDERSTAND IT, AGREE TO ABIDE BY, AND BE BOUND BY, ITS PROVISIONS.

Use of the Information

The information constitutes proprietary material and is either owned by or licensed to QuantHouse®. Further, it is protected by intellectual property rights. No information may be used, reproduced, stored in or introduced into a retrieval system, or transmitted in any form or by any means (electronic, mechanical, photocopying, recording, or otherwise) or for any purpose, except as licensed expressly by QuantHouse® S.A.S.

Trademarks

QUANTHOUSE®, the QuantHouse® logo and product names are trademarks of QuantHouse® S.A.S. and QuantHouse® S.A.S. reserves all intellectual property rights with respect to the trademarks. All other trademarks are the trademarks of their respective owners.

Copyright

© Copyright 2004-2014 QuantHouse® S.A.S. All rights reserved.



UPDATE OF THE QUOTATION TAGS ON THE RAPID ADH MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the RAPID ADH market data stream, S&P Capital IQ Real-Time Solutions has decided to enhance the content of QuantFEED® in several stages.

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	20140207
Exchanges	RAPID ADH (VIENNA, BUDAPEST CASH)
Concerned MICs	XWBO, XBUD
Internal Source ID	107
Effective Date	2014-02-10
Impact	• Update of the Quotation Tags
Action required	Attention Required (Optional)

2. Functional Description

Effective Monday, **February 10, 2014**, S&P Capital IQ Real-Time Solutions introduces three new quotations tags – LastAuctionImbalanceSide (**NumericID**: 9151, **Type**: Char), LastAuctionImbalanceVolume (**NumericID**: 9152, **Type**: Float64) and InternalLastAuctionTimestamp (**NumericID**: 9305, **Type**: Timestamp) – to convey the details of the last auction on RAPID ADH market data stream.

3. QuantFEED® Technical Implementation

The following sections describe the technical implementation of the new or updated tags:

- [3.1. Last Auction Imbalance Side](#)
- [3.2. Last Auction Imbalance Volume](#)
- [3.3. Internal Last Auction Timestamp](#).

3.1. Last Auction Imbalance Side

The values of the quotation tag **Last Auction Imbalance Side** conveyed on the RAPID ADH market data stream are disseminated via QuantFEED® data stream in *Other Values* to indicate the imbalance side of a closing auction:

- 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 `LastAuctionImbalanceSide` is described in the table below:

Table 2 LastAuctionImbalanceSide – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	LastAuctionImbalanceSide	QuantFEED® tag name.
Numeric ID	9151	QuantFEED® unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Char	Char data type.
Format	<i>[Exchange Specific Value]</i>	An exchange specific value , detailing the imbalance side of a closing auction.
Possible Values	1	Buy
	2	Sell

3.2. Last Auction Imbalance Volume

The values of the quotation tag **Last Auction Imbalance Volume** conveyed on the RAPID ADH market data stream are disseminated via QuantFEED® data stream in *Other Values* to indicate the imbalance volume of a closing auction:

- 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 LastAuctionImbalanceVolume is described in the table below:

Table 3 LastAuctionImbalanceVolume – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	LastAuctionImbalanceVolume	QuantFEED® tag name.
Numeric ID	9152	QuantFEED® unique ID disseminated on 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	<i>[Exchange Specific value]</i>	An exchange specific value , detailing the imbalance volume of a closing auction.

3.3. Internal Last Auction Timestamp

The values of the quotation tag **Internal Last Auction Timestamp** conveyed on the RAPID ADH market data stream are disseminated via QuantFEED® data stream in *Other Values* to indicate the timestamp of the last auction:

- 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 InternalLastAuctionTimestamp is described in the table below:

Table 4 InternalLastAuctionTimestamp – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	InternalLastAuctionTimestamp	QuantFEED® tag name.
Numeric ID	9305	QuantFEED® unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Timestamp	Timestamp data type.
Format / Possible Values	<i>[Exchange Specific value]</i>	An exchange specific value , indicating the timestamp of the last auction.

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

```
InstrumentStatusL1
-- 112/1206
  BID: 4200 1902 @3
  ASK: 4205 2189 @4
  LastPrice float64{4200}
  LastTradeQty float64{150}
  DailyHighPrice float64{4265}
  DailyLowPrice float64{4180}
  DailyTotalVolumeTraded float64{375735}
  DailyTotalAssetTraded float64{1581118729}
  LastTradePrice float64{4200}
  LastTradeTimestamp Timestamp{2014-02-03 09:56:59:225}
  InternalDailyOpenTimestamp Timestamp{2014-02-03 08:00:04:227}
  InternalDailyCloseTimestamp Timestamp{2014-01-31 22:00:00:753}
  InternalDailyHighTimestamp Timestamp{2014-02-03 08:04:48:365}
  InternalDailyLowTimestamp Timestamp{2014-02-03 08:50:50:937}
  InternalPriceActivityTimestamp Timestamp{2014-02-03 09:56:59:259}
  TradingStatus 17=ReadyToTrade
  DailyOpeningPrice float64{4232}
  PreviousDailyTotalVolumeTraded float64{425435}
  PreviousDailyTotalAssetTraded float64{1795692323}
  PreviousDailyClosingPrice float64{4240}
  PreviousBusinessDay Timestamp{2014-01-31}
  CurrentBusinessDay Timestamp{2014-02-03}
  LastAuctionPrice float64{4232}
  LastAuctionVolume float64{15803}
  LastAuctionImbalanceSide char{2}
  LastAuctionImbalanceVolume float64{897}
  InternalLastAuctionTimestamp Timestamp{2014-02-03 08:00:04:227}
  PriceActivityMarketTimestamp Timestamp{2014-02-03 09:56:59:225}
  MARKET_XETRA_ULTRA_PLUS_InstrumentStatus float64{26}
```

4. 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: <http://support.quanthouse.com>.