

## **QuantFEED® Developer's Notice**

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### **ADH – Feed Update**

Reference n°: 20140307

Effective as of: **24 March 2014**

Action required from users: **Mandatory Action**

S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®  
QuantFEED® Developer's Notice  
Reference 20140307  
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# UPDATE OF THE ADH MARKET DATA STREAM

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

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	20140307
Exchanges	ADH
Concerned MICs	XWBO, XBUD
Internal Source ID	28
Effective Date	<b>2014-03-24</b>
Impact	<ul style="list-style-type: none"><li>• Update of the Referential Tags</li><li>• Update of the Quotation Tags</li><li>• Update of the Trading Status Kinematics</li></ul>
Action required	<b>Mandatory Action</b>

## 2. Functional Description

Effective Monday, **March 24, 2014**, S&P Capital IQ Real-Time Solutions enhances the content of the referential and quotation data to accommodate the new information disseminated on the ADH market data stream, as described below:

- [2.1. Changes to the Referential Data](#)
- [2.2. Changes to the Quotation Data.](#)

## 2.1. Changes to the Referential Data

S&P Capital IQ Real-Time Solutions **introduces** the referential tag below to accommodate the information broadcast on the ADH market data stream:

**Table 2** Referential tags added on the ADH market data stream

Tag Name	Numeric ID	Type
RoundLot	561	Float64

Furthermore, the values of the referential tag below are **updated**:

**Table 3** Referential tags disseminating updated values on the ADH market data stream

Tag Name	Numeric ID	Type
LocalCodeStr	9500	String

Below is an example of the current implementation of the newly added (in **green**) and updated (in **blue**) referential tags:

```
instr # 25/11985 = 52440785
  PriceCurrency      string{EUR}
  Symbol             string{AT0000A04XX1}
  Issuer             string{HYPO NOE Gruppe}
  Description         string{NOLBvar.SV Zi/Sprwar 07-17/78}
  SecurityType       string{GO}
  FOSMarketId        XWBO
  PriceType          uint8{1}
  CFICode            string{DBVTFB}
  RoundLot           float64{50000}
  SecuritySubType    string{floater}
  InternalCreationDate Timestamp{2014-02-27 14:58:22:213}
  InternalModificationDate Timestamp{2014-02-27 14:58:22:213}
  InternalSourceId    uint16{53}
  InternalMagic       string{3225587}
  LocalCodeStr        string{8_XVIE_AT0000A04XX1}
  ISIN               string{AT0000A04XX1}
  PriceIncrement_static float64{0.005}
  MaturityYear        uint16{2017}
  MaturityMonth       uint8{8}
  MaturityDay         uint8{20}
```

## 2.2. Changes to the Quotation Data

S&P Capital IQ Real-Time Solutions **updates** the values of the quotation tag below to accommodate the information broadcast on the ADH market data stream:

**Table 4** Quotation tags disseminating updated values on the ADH market data stream

Tag Name	Numeric ID	Type
TradingStatus	9100	Enum
MARKET_ADH_OrderbookStateCode	14700	String

Below is an example of the current implementation of the updated (in [blue](#)) quotation tags:

```
-- 25/7272
  BID: 23.75      1539    @5
  ASK: 23.765    2674    @2
  LastPrice                      float64{23.765}
  LastTradeQty                   float64{251}
  DailyHighPrice                  float64{24.4}
  DailyLowPrice                   float64{23.51}
  DailyTotalVolumeTraded          float64{338921}
  DailyTotalAssetTraded           float64{8109654.205}
  LastTradePrice                  float64{23.765}
  LastTradeTimestamp              Timestamp{2014-03-05 13:09:24:310}
  InternalDailyOpenTimestamp       Timestamp{2014-03-05 08:00:28:325}
  InternalDailyCloseTimestamp      Timestamp{2014-03-04 16:45:00:785}
  InternalDailyHighTimestamp       Timestamp{2014-03-05 08:00:28:325}
  InternalDailyLowTimestamp        Timestamp{2014-03-05 10:24:34:156}
  InternalPriceActivityTimestamp   Timestamp{2014-03-05 13:09:24:718}
  TradingStatus                   15=NewPriceIndication
  DailyOpeningPrice               float64{24.4}
  PreviousDailyTotalVolumeTraded   float64{1004739}
  PreviousDailyTotalAssetTraded    float64{24030879.7349999}
  PreviousDailyClosingPrice        float64{24.16}
  PreviousBusinessDay              Timestamp{2014-03-04}
  CurrentBusinessDay               Timestamp{2014-03-05}
  LastAuctionPrice                 float64{23.77}
  LastAuctionVolume                float64{528}
  InternalLastAuctionTimestamp     Timestamp{2014-03-05 11:03:01:643}
  MARKET_ADH_OrderbookStateCode   string{1028}
```

## 3. QuantFEED® Technical Implementation

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

- [3.1. Round Lot](#)
- [3.2. Local Code String](#)
- [3.3. Trading Status](#)
- [3.4. Order Book State Code.](#)

### 3.1. Round Lot

The values of the referential tag **Round Lot** conveyed on the ADH market data stream are disseminated via QuantFEED® data stream in *Referential* to specify the smallest order that can be placed.

QuantFEED® implementation of the values currently available for the tag **RoundLot** is described in the table below:

**Table 5** LocalCodeStr – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	RoundLot	QuantFEED® tag name.
Numeric ID	561	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 <b>exchange specific value</b> , detailing the smallest order that can be placed.

## 3.2. Local Code String

The values of the referential tag **Local Code String** conveyed on the ADH market data stream are disseminated via QuantFEED® data stream in *Referential* to specify the security local code.

QuantFEED® implementation of the values currently available for the tag **LocalCodeStr** is described in the table below:

**Table 6** LocalCodeStr – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	LocalCodeStr	QuantFEED® tag name.
Numeric ID	9500	QuantFEED® unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format / Possible Values	<i>[Exchange Specific value]</i>	An <b>exchange specific value</b> , detailing the security local code.

<b>Caution</b>	Although the LocalCodeStr changes, the FOSMarketId and the Instrument Internal Code remain the same.
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## 3.3. Trading Status

Each time a modification of the trading status occurs, the values of the quotation tag **Trading Status** conveyed on the ADH market data stream are disseminated via QuantFEED® 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 TradingStatus is described in the following table (newly added values are in green):

**Table 7      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 Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Enum	Enum data type.
Format	<i>[Exchange Specific value]</i>	An <b>exchange specific value</b> , detailing the characteristics of the trading status.
Possible Values	2	Trading Halt
	5	Price Indication
	15	New Price Indication
	17	Ready to Trade
	18	Not Available for Trading
	21	Pre-Open

### 3.4. Order Book State Code

Each time a modification of the order book state occurs, the values of the quotation tag **Order Book State Code** conveyed on the ADH market data stream are disseminated via QuantFEED® 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 MARKET\_ADH\_OrderbookStateCode is described in the table below (newly added values are in green):

**Table 8      MARKET\_ADH\_OrderbookStateCode – technical implementation in QuantFEED®**

Component	Value	Description
Tag Name	MARKET_ADH_OrderbookStateCode	QuantFEED® tag name.
Numeric ID	14700	QuantFEED® unique ID broadcast on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format	<i>[Exchange Specific value]</i>	An <b>exchange specific value</b> , detailing the order book state code.
Possible Values	1	Closed
	2	PreTrading
	6	ContinuousTrading
	32	Open
	1001	Opening Auction
	1002	Intraday Auction

**Table 8      MARKET\_ADH\_OrderbookStateCode – technical implementation in QuantFEED® (Continued)**

Component	Value	Description
<b>Possible Values</b>	1003	Closing Auction
	1004	Between Auction
	1006	Volatility Interruption
	1007	Extended Volatility
	1008	Call Phase of Opening Auction
	1009	Pre Order Book Balancing of Opening Auction
	1010	Order Book Balancing of Opening Auction
	1011	Call Phase of Intraday Auction
	1012	Pre Order Book Balancing of Intraday Auction
	1013	Order Book Balancing of Intraday Auction
	1014	Call Phase of Closing Auction
	1015	Pre Order Book Balancing of Closing Auction
	1016	Order Book Balancing of Closing Auction
	1017	Initial system state for a new instrument before the first trading day
	1018	Last system state of deleted instrument after the last trading day
	1019	X Pre Call Phase
	1020	X Call Phase
	1021	PreTradeMass
	1022	TradeMass
	1027	Market Halt
	1028	PostTrade

## 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](mailto:rts-support@spcapitaliq.com)
- Web: <http://support.quanthouse.com>.