# FeedOS™ Developer's Notice

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

Reference n°: 20141107 – 22846 – 23722

**Effective as of: 01 December 2014**[*]

**Action required from users: Attention Required**

**S&P CAPITAL IQ**

**McGRAW HILL FINANCIAL**

[*]   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: RAPID ADH (VIENNA, BUDAPEST CASH) – Quotation Context Tags
Update
Reference 20141107 – 22846 – 23722
November 13, 2014

**France Offices**
52 Rue de la Victoire
75009 Paris
France
Tel: +33 (0) 1 73 02 32 11

**US Offices**

| | |
|---|---|
| 55 Water Street, 44th floor | 130 East Randolph |
| New York, NY 10041 | One Prudential Plaza, Suite 2900 |
| United States of America | Chicago, IL 60601 |
| Tel: +1-(212)-438-4346 | United States of America |
| | Tel: +1-(312)-233-7129 |

| **UK Office** | **Singapore Office** |
|---|---|
| 20 Canada Square | 12 Marina Boulevard |
| Canary Wharf | #23-01 Marina Bay |
| London E14 5LH | Financial Centre Tower 3 |
| United Kingdom | Singapore 018982 |
| Tel: +44 (0) 203 107 1676 | Tel: +65 6530 6546 |

www.capitaliq.com

# UPDATE OF THE QUOTATION CONTEXT 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 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 | 20141107 – 22846 – 23722 |
|---|---|
| Exchanges | RAPID ADH (VIENNA, BUDAPEST CASH) |
| Concerned MICs | XWBO, XBUD |
| Internal Source ID | 240, 242 |
| Effective Date | **2014-12-01**[*] |
| Impact | • Update of the Quotation Context Tags |
| Action required | **Attention Required** |

# 2. FeedOS Technical Implementation

Effective Monday, **December 01**[*] **2014,** S&P Capital IQ Real-Time Solutions enhances the quotation context data to accommodate the new information disseminated on the RAPID ADH market data stream, as described below:

- 2.1. Changes to the Quotation Context Data.

---

[*]    This is the proposed day for the update of the standard version of the feed handler. For dedicated feed handlers, this date may differ. For the actual day when the changes to your custom feed handler take effect, please contact your QuantFEED® project manager.

## 2.1. Changes to the Quotation Context Data

S&P Capital IQ Real-Time Solutions **updates** the values of the quotation context tags below:

**Table 2**    **Quotation context tags disseminating updated values on the RAPID ADH market data stream**

| Tag Name | Numeric ID | Type |
|---|---|---|
| MARKET_XETRA_ULTRA_PLUS_TradeTypeIndicator | 15901 | Char |

### 2.1.1. MARKET_XETRA_ULTRA_PLUS_TradeTypeIndicator

The values of the quotation context tag **MARKET_XETRA_ULTRA_PLUS_TradeTypeIndicator** conveyed on the RAPID ADH market data stream are disseminated via FeedOS data stream in *Context* to detail the type of trade:

- 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 `MARKET_XETRA_ULTRA_PLUS_TradeTypeIndicator` is described in the table below (existing values are in `black`, newly added values are in `green`):

**Table 3**    **MARKET_XETRA_ULTRA_PLUS_TradeTypeIndicator – technical implementation in QuantFEED®**

| Component | Value | Description |
|---|---|---|
| **Tag Name** | MARKET_XETRA_ULTRA_PLUS_TradeType Indicator | FeedOS tag name. |
| **Numeric ID** | 15901 | 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** | Char | Char data type. |
| **Format** | *[Exchange Specific Value]* | An **exchange specific value**, detailing the type of trade. |
| **Possible Values** | A | Auction |
| | C | Continuous Trading |
| | E | End-of-Day Auction |
| | F | Closing Auction |
| | L | Liquidity Interruption |
| | M | Mini Auction |
| | O | Opening Auction |
| | V | Volatility / Interruption in Continuous Trading |

## Quotation Context Data Sample

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

```
"TE (TradeEvent) : MARKET_TIME INSTRUMENT LAST_PRICE TRADE_QTY BID_PRICE BID_QTY ASK_PRICE
ASK_QTY *CONTENT_MASK* *FLAGS*"

TE   10:40:14:012 234882193   104.9   60000   *   *   *   *
MARKET_XETRA_ULTRA_PLUS_TradeTypeIndicator=char{M}
```

# 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: http://support.quanthouse.com.