

S&P Capital IQ Real-Time Solutions

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



* For the actual day when the changes to your custom feed handler take effect, please contact your QuantFEED® project manager.

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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_TradeTypeIndicator	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	<i>[Exchange specific value]</i>	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>.