

S&P Capital IQ Real-Time Solutions

FeedOS™ Developer's Notice

ICE & ICE LIFFE – Quotation Data Update

Reference n°: 20150608 – 26571 – 26709 – 27191

Effective as of: 22 June 2015*

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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Reference 20150608 – 26571 – 26709 – 27191
June 09, 2015

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UPDATE OF THE QUOTATION DATA ON THE ICE & ICE LIFFE MARKET DATA STREAM

To improve the quality of the quotation data disseminated on the ICE & ICE LIFFE market data streams, 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	20150608 – 26571 – 26709 – 27191
Exchanges	ICE & ICE LIFFE
Concerned MICs	ICEU, IFCA, ICUS, XLIF
Internal Source ID	66, 69, 70, 88, 188
Effective Date	2015-06-22*
Impact	• Update of the Quotation Tags
Action required	Attention Required

2. FeedOS Technical Implementation

Effective Monday, **June 22^{*} 2015**, S&P Capital IQ Real-Time Solutions enhances the quotation data to accommodate the information disseminated on the ICE & ICE LIFFE market data streams, as described below:

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

2.1. Changes to the Quotation Data

S&P Capital IQ Real-Time Solutions **introduces** the quotation tags below to accommodate the information disseminated on the ICE & ICE LIFFE market data streams:

Table 2 Quotation tags added on the ICE & ICE LIFFE market data streams

Tag Name	Numeric ID	Type
LastAuctionVolume	9147	Float64

2.1.1. LastAuctionVolume

The values of the quotation tag **LastAuctionVolume** conveyed on the ICE & ICE LIFFE market data streams are disseminated via FeedOS data stream in *Other Values* to detail the last volume:

- 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 `LastAuctionVolume` is described in the following table:

Table 3 LastAuctionVolume – technical implementation in FeedOS

Component	Value	Description
Tag Name	LastAuctionVolume	FeedOS tag name.
Numeric ID	9147	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	Float64	Float64 data type.
Format / Possible Values	<i>[Exchange Specific Value]</i>	An <i>exchange specific value</i> , detailing the last auction volume.

* This is the proposed day for the update of the standard version of the feed handler. For dedicated feed handlers, the date and Source IDs may differ. For the actual day when the changes to your custom feed handler will take effect, please contact your FeedOS™ project manager.

Quotation Data Sample

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

```
InstrumentStatusL1
-- 432/756175
    BID: 64.65      10      @1
    ASK: 64.67      3       @1
    LastPrice                float64{64.68}
    LastTradeQty              float64{1}
    DailyHighPrice            float64{64.79}
    DailyLowPrice             float64{63.87}
    DailyTotalVolumeTraded    float64{12705}
    DailyTotalAssetTraded     float64{53290.42}
    LastTradePrice            float64{64.67}
    LastTradeTimestamp         Timestamp{2015-06-09 08:56:23:902}
    InternalDailyOpenTimestamp Timestamp{2015-06-09 00:00:00:201}
    InternalDailyCloseTimestamp Timestamp{2015-06-08 22:00:00:217}
    InternalDailyHighTimestamp Timestamp{2014-03-24 13:23:17:935}
    InternalDailyLowTimestamp  Timestamp{2014-03-24 13:23:17:935}
    InternalPriceActivityTimestamp Timestamp{2015-06-09 08:56:54:707}
    TradingStatus              17=ReadyToTrade
    LastOffBookTradePrice      float64{64.68}
    LastOffBookTradeQty        float64{10}
    LastOffBookTradeTimestamp  Timestamp{2015-06-09 08:56:41:914}
    SessionVWAPPrice           float64{64.28}
    DailyOpeningPrice          float64{63.89}
    PreviousDailyTotalVolumeTraded float64{92814}
    PreviousDailyTotalAssetTraded float64{510496.9700000004}
    PreviousDailyClosingPrice   float64{63.85}
    PreviousBusinessDay         Timestamp{2015-06-07}
    CurrentBusinessDay          Timestamp{2015-06-09}
    PreviousDailySettlementPrice float64{64.6}
    LastAuctionPrice            float64{63.91}
    LastAuctionVolume          float64{657}
    DailyTotalOffBookVolumeTraded float64{762}
    DailyTotalOffBookAssetTraded float64{795677.3499999999}
    OpenInterest                float64{277712}
    InternalLastAuctionTimestamp Timestamp{2015-06-08 23:58:00:051}
    SettlementPriceDate         Timestamp{2015-06-05}
    OpenInterestDate            Timestamp{2015-06-08}
    SettlementPriceType          char{a}
    PreviousSettlementPriceType  char{a}
    MARKET_ICE_BlockVolume      float64{500}
    MARKET_ICE_EFSVolume        float64{700}
    MARKET_ICE_EFPVolume        float64{123}
```

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: <https://support.quanthouse.com>.