

QuantFEED® Developer's Notice

CHIX EUROPE – Feed Update

Reference n°: 20140828 – 21504 – 22385

Effective as of: 26 September 2014*

Action required from users: Attention Required



* 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.

S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 20140828 – 21504 – 22385
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UPDATE OF THE QUOTATION CONTEXT DATA ON THE CHIX EUROPE MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the CHIX EUROPE 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. QuantFEED® Technical Implementation](#)
- [3. Finding the Latest Information.](#)

1. Update Summary

Table 1 Current update summary

| | |
|--------------------|--|
| Notice Reference | 20140828 – 21504 – 22385 |
| Exchanges | CHIX EUROPE |
| Concerned MICs | CHIX |
| Internal Source ID | 34 |
| Effective Date | 2014-09-26* |
| Impact | • Update of the Quotation Context Tags |
| Action required | Attention Required |

2. QuantFEED® Technical Implementation

Effective Friday, **September 26^{*}, 2014**, S&P Capital IQ Real-Time Solutions enhances the quotation context data to accommodate the new information disseminated on the CHIX EUROPE 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 **introduces** the quotation context tags below to accommodate the information disseminated on the CHIX EUROPE market data stream:

Table 2 Quotation context tags added on the CHIX EUROPE market data stream

| Tag Name | Numeric ID | Type |
|------------------------------|------------|--------|
| MMTFlagsV2 | 9901 | String |
| MARKET_BATS_TradeReportFlags | 16151 | UInt16 |

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

Table 3 Quotation context tags disseminating updated values on the CHIX EUROPE market data stream

| Tag Name | Numeric ID | Type |
|----------|------------|--------|
| TradeID | 1003 | String |

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

Table 4 Quotation context tags no longer disseminated on the CHIX EUROPE market data stream

| Tag Name | Numeric ID | Type |
|---------------------------|------------|--------|
| MARKET_CHIX_ExecutionType | 16300 | String |

2.1.1. MMTFlagsV2

The values of the quotation tag **MMTFlagsV2** conveyed on the CHIX EUROPE market data stream are disseminated via QuantFEED® data stream in *Context* to detail the Market Model Typology (version 2) applicable to the 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.

QuantFEED® implementation of the tag **MMTFlagsV2** is described in the table below:

Table 5 MMTFlagsV2 – technical implementation in QuantFEED®

| Component | Value | Description |
|-----------------|--|--|
| Tag Name | MMTFlagsV2 | QuantFEED® tag name. |
| Numeric ID | 9901 | QuantFEED® unique ID disseminated on the 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> <i>10-character long</i> | An exchange specific value , detailing the Market Model Typology (version 2) applicable to the trade. |
| Possible Values | MMT Level 1 - MARKET MECHANISM | |
| | 1 | Central Limit Order Book |
| | 2 | Quote Driven Market |
| | 3 | Dark Order Book |
| | 4 | Off Book |
| | MMT Level 2 - TRADING MODE | |

Table 5 MMTFlagsV2 – technical implementation in QuantFEED® (Continued)

| Component | Value | Description |
|-----------------|---|---|
| Possible Values | 2 | Continuous Trading |
| | 3 | At Market Close Trading |
| | 4 | Out of Main Session Trading |
| | 5 | Trade Reporting (On Exchange) |
| | 6 | Trade Reporting (Off Exchange) |
| | 7 | Trade Reporting (Systematic Internaliser) |
| | 0 | Scheduled Opening Auction |
| | K | Scheduled Closing Auction |
| | I | Scheduled Intraday Auction |
| | U | Unscheduled Auction |
| | MMT Level 3 - TRANSACTION TYPE | |
| | TRANSACTION CATEGORY | |
| | P | Plain-Vanilla Trade |
| | D | Dark Trade |
| | T | Technical Trade |
| | G | Give-up/Give-In Trade |
| | F | Trade with Conditions |
| | NEGOTIATED TRANSACTION INDICATOR | |
| | N | Negotiated Trade |
| | - | No Negotiated Trade |
| | CROSSING TRADE INDICATOR | |
| | X | Crossing Trade |
| | - | No Crossing Trade |
| | MODIFICATION INDICATOR | |
| | C | Trade Cancellation |
| | A | Trade Amendment |
| | - | New Trade |
| | BENCHMARK INDICATOR | |
| | B | Benchmark Trade |
| | - | No Benchmark Trade |
| | EX/CUM DIVIDEND INDICATOR | |
| | E | Ex/cum dividend Trade |
| | - | No Ex/Cum Dividend Trade |
| | MMT Level 4 - PUBLICATION MODE | |
| | - | Immediate Publication |
| | 1 | Non Immediate Publication |

2.1.2. MARKET_BATS_TradeReportFlags

The values of the quotation tag **MARKET_BATS_TradeReportFlags** conveyed on the CHIX EUROPE market data stream are disseminated via QuantFEED® data stream in *Context* to identify the trade timing indicator and BATS Transaction Sub-Category:

- 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_BATS_TradeReportFlags** is described in the table below:

Table 6 MARKET_BATS_TradeReportFlags – technical implementation in QuantFEED®

| Component | Value | Description | |
|-----------------|----------------------------------|--|--|
| Tag Name | MARKET_BATS_TradeReportFlags | QuantFEED® tag name. | |
| Numeric ID | 16151 | QuantFEED® unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name. | |
| Type | UInt16 | UInt16 data type. | |
| Format | <i>[Exchange Specific Value]</i> | BATS Trade Timing Indicator | An exchange specific value , indicating the trade timing indicator and BATS Transaction Sub-Category. |
| Possible Values | 45 | – | Otherwise |
| | 49 | 1 | Traded reported as "late" |
| | 50 | 2 | Traded reported as "out of the Main Session" |

2.1.3. TradeID

Each time a trade occurs, the values of the quotation tag **TradeID** conveyed on the CHIX EUROPE market data stream are disseminated via QuantFEED® data stream in *Context* to detail the unique ID assigned to the trade entity once it is received or matched by the exchange or central counterparty:

- 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 values currently available for the tag **TradeID** is described in the table below:

Table 7 TradeID – technical implementation in QuantFEED®

| Component | Value | Description |
|--------------------------|--|--|
| Tag Name | TradeID | QuantFEED® tag name. |
| Numeric ID | 1003 | QuantFEED® unique ID disseminated on the 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> <i>Expressed in base 10 (previously in base 36).</i> | An exchange specific value , detailing the unique ID assigned to the trade entity once it is received or matched by the exchange or central counterparty. |

Quotation Context Data Sample

Below is an example showing the quotation context tags implementation before and after the upgrade (newly added tags are in **green**, tags disseminating updated values are in **blue** and removed tags are in ~~crossed-out-red~~):

Quotation Context Data before 2014-09-26

```
"TE (TradeEvent) : MARKET_TIME INSTRUMENT LAST_PRICE TRADE_QTY BID_PRICE BID_QTY ASK_PRICE
ASK_QTY *CONTENT_MASK* *FLAGS*"
"VU (ValuesUpdate) : SERVER_TIME INSTRUMENT VALUES..."
"SI (TradeEvent) *SIGNAL* : SERVER_TIME INSTRUMENT SIGNAL LAST_PRICE"

TE 07:00:02:118.646 768318826 159.275 70 * * * * f TradeID=000E59800014,
MARKET_CHIX_ExecutionType=E
```

Quotation Context Data after 2014-09-26

```
"TE (TradeEvent) : MARKET_TIME INSTRUMENT LAST_PRICE TRADE_QTY BID_PRICE BID_QTY ASK_PRICE
ASK_QTY *CONTENT_MASK* *FLAGS*"
"VU (ValuesUpdate) : SERVER_TIME INSTRUMENT VALUES..."
"SI (TradeEvent) *SIGNAL* : SERVER_TIME INSTRUMENT SIGNAL LAST_PRICE"

TE 07:50:21:999.888 768318826 1.61220 82 * * * * f TradeID=39907434295336,
MMTFlagsV2=45FN--B--Q, MARKET_BATS_TradeReportFlags=uint16{50}
```

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>.