QuantFEED® Developer's Notice

SWX – Quotation Context Tags Update

Reference n°: 20140205

Effective as of: 10 February 2014

Action required from users: Attention Required (Optional)

S&P CAPITAL IQ
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S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 20140205
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UPDATE OF THE QUOTATION CONTEXT TAGS ON SWX MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the SWX 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	20140205
Exchanges	SWX
Concerned MICs	XSWX, XVTX, LIQU, XQMH
Internal Source ID	29
Effective Date	**2014-02-10**
Impact	• Update of the Quotation Context Tags
Action required	**Attention Required (Optional)**

2. Functional Description

Effective Monday, **February 10, 2014**, S&P Capital IQ Real-Time Solutions introduces a new quotation context tag `TradeCondition` (**NumericID**: 277, **Type**: `String`) to accommodate the information disseminated on SWX market data stream.

3. QuantFEED® Technical Implementation

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

- 3.1. Trade Condition.

3.1. Trade Condition

Each time an on-book trade with 'InternalCross' type occurs, the values of the quotation tag **Trade Condition** conveyed on the SWX market data stream are disseminated via QuantFEED® data stream in *Context*:

- 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 `TradeCondition` is described in the table below:

Table 2   TradeCondition – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	TradeCondition	QuantFEED® tag name.
Numeric ID	277	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	*[Exchange Specific Value]*	An ***exchange specific value***, detailing the particular condition applicable to the trade.
Possible Values	X	Crossed

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

```
TE  11:19:18:520 298/500073  79.35   200 *   *   *   *
TE  11:19:18:520 298/500073  79.35   300 *   *   *   *        TradeCondition=X=crossed
TE  11:19:18:531 256/507333  *   *   17361   617@1   17396   617@1
```

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
- Web: http://support.quanthouse.com.