

## **QuantFEED® Developer's Notice**

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### **ICE – Feed Update**

Reference n°: 20140724 – 21342 – 22000

**Effective as of: 25 August 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 20140724 – 21342 – 22000  
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# UPDATE OF THE QUOTATION CONTEXT DATA ON THE ICE MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the ICE 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	20140724 – 21342 – 22000
Exchanges	ICE
Concerned MICs	ICEU, IFCA, ICUS
Internal Source ID	66, 88, 188
Effective Date	2014-08-25*
Impact	<ul style="list-style-type: none"><li>• Update of the Quotation Context Tags</li><li>• Update of the Closing Price Kinematics</li></ul>
Action required	Attention Required

## 2. QuantFEED® Technical Implementation

Effective Monday, **August 25<sup>\*</sup>, 2014**, S&P Capital IQ Real-Time Solutions enhances the quotation context data and the Closing price Kinematics to accommodate the new information disseminated on the ICE market data stream, as described below:

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\* 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](#)
- [2.2. Changes to the Closing Price Kinematics.](#)

## 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 ICE market data stream:

**Table 2** Quotation context tags added on the ICE market data stream

Tag Name	Numeric ID	Type
<a href="#">TradeID</a>	1003	String

Moreover, S&P Capital IQ Real-Time Solutions **updates** the values of the quotation context tags below to accommodate the information disseminated on the ICE market data stream:

**Table 3** Quotation Context tags disseminating updated values on the ICE market data stream

Tag Name	Numeric ID	Type
<a href="#">MARKET_ICE_BlockTradeType</a>	15501	String

### 2.1.1. TradeID

Each time a trade occurs, the values of the quotation context tag **Trade ID** conveyed on the ICE 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 4** TradeID – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	TradeID	QuantFEED® tag name.
Numeric ID	1003	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 / Possible Values	<i>[Exchange Specific Value]</i>	An <b>exchange specific value</b> , detailing the unique ID assigned to the trade entity once it is received or matched by the exchange or central counterparty.

### 2.1.2. MARKET\_ICE\_BlockTradeType

Each time a block trade occurs, the values of the quotation tag **MARKET\_ICE\_BlockTradeType** conveyed on the ICE market data stream are disseminated via QuantFEED® data stream in *Context* to identify its particular type:

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

**Table 5** `MARKET_ICE_BlockTradeType` – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	<code>MARKET_ICE_BlockTradeType</code>	QuantFEED® tag name.
Numeric ID	15501	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>	An <b>exchange specific value</b> , detailing the characteristics of a block trade.
Possible Values	4	Basis Trade
	5	Guaranteed Cross
	9	CCX EFP Trade
	E	EFP Trade
	F	EFP/EFS Contra Trade
	I	EFM Trade
	J	EFR Trade
	K	Block Trade
	O	NG EFP/EFS Trade
	Q	EOO Trade (for US Futures Options only)
	S	EFS Trade
	SBK	Super Block Trade
	V	Bilateral Off-Exchange Trade

## Quotation Context Data Sample

Below is an example of the current implementation of the updated (in blue) quotation context tags:

```
"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 09:02:48 482/754822 99 50001 * * * * f
TradeID=2500250, MARKET_ICE_BlockTradeType=4
VU 09:02:48 482/754822 MARKET_ICE_BlockVolume=50002 DailyTotalOffBookVolumeTraded=50002
```

## 2.2. Changes to the Closing Price Kinematics

In the Closing Price Kinematics before 2014-08-25, the Closing Price is the last trade, as shown below:

```
"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 20:01:04 906740672 * * * * 2.7212 1@1
TE 20:01:10 906740672 2.7212 1 * * * *
AggressorSide='1'=Buy, TradeID=25700, MARKET_ICE_BlockTradeType=5
VU 20:01:10 906740672 DailyHighPrice=2.7212 SessionVWAPPrice=2.7076
TE 20:01:10 906740672 * * * * 2.724 1@1
TE 20:01:10 906740672 * * * * 2.7221 1@1
TE 20:44:49 906740672 * * 2.727 1@1 * *
TE 20:44:49 906740672 * * 2.7312 1@1 * *
TE 20:45:29 906740672 * * * * 2.8 1@1
TE 20:45:29 906740672 * * 2.0001 1@1 * *
TE 20:45:29 906740672 * * * * 2.7999 1@1
VU 21:06:12 906740672 DailyTotalVolumeTraded=1807
SI 22:00:00 906740672 CLOSE 2.7212
TE 22:00:00 906740672 2.7212 * * * * * C
VU 22:00:00 906740672 TradingStatus=18
```

In the Closing Price Kinematics after 2014-08-25, the exchange can update the Closing Price *during* the market close, as shown in the example below:

```
"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 20:01:04 906740672 * * * * 2.7212 1@1
TE 20:01:10 906740672 2.7212 1 * * * *
AggressorSide='1'=Buy TradeID=25700
VU 20:01:10 906740672 DailyHighPrice=2.7212 SessionVWAPPrice=2.7076
TE 20:01:10 906740672 * * * * 2.724 1@1
TE 20:01:10 906740672 * * * * 2.7221 1@1
TE 20:44:49 906740672 * * 2.727 1@1 * *
TE 20:44:49 906740672 * * 2.7312 1@1 * *
TE 20:45:29 906740672 * * * * 2.8 1@1
TE 20:45:29 906740672 * * 2.0001 1@1 * *
TE 20:45:29 906740672 * * * * 2.7999 1@1
VU 21:06:12 906740672 DailyTotalVolumeTraded=1807
SI 22:00:00 906740672 CLOSE 2.7212
TE 22:00:00 906740672 2.7212 * * * * * C
VU 22:00:00 906740672 TradingStatus=18
TE 22:10:00 906740672 DailyClosingPrice=2.9987
```

### 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](mailto:rts-support@spcapitaliq.com)
- Web: <http://support.quanthouse.com>.