

Errata to XDP for UTP Cash Version 2.6

#1 – 10062010 - Message Class State Change 516, field ClassState: phase Trading At Last ‘TAL’ is replaced by the phases ‘LTAL’ Late Trading At Last and ‘CTAL’ Core Trading At Last.

#2 – 10062010 - Message Real Time Index 542, field IndexLevelCode: addition of value ‘Z’ for Qatar Exchange, sent when the index is in ‘not treated’ phase and the broadcast indicator for ‘not treated’ indices is turned on.

#3 – 02072010 – Message Global Market Activity Summary 545

A filler is added between SourceTimeMicroSecs and NbTrades in message 545: the table below describes the body fields of an Equities Market Information message, MsgType = ‘545’ Global Market Activity Summary.

Field Name	Offset	Size (Bytes)	Format	Description
MsgSize	16	2	Binary Int.	Length of the message body, excluding the 2 byte MsgSize field.
MsgType	18	2	Binary Int.	545 – Global Market Summary Activity
SourceSeqNum	20	4	Binary Int.	This field specifies the sequence number assigned by the source system to this message. Please note that while the sequence number increases serially, it does not increase monotonically
SourceTime	24	4	Binary Int.	This field specifies the message generation time. The number in this field represents the number of milliseconds since midnight of the same day. Ex: If SourceTime = 13:12:56 secs, 170ms and 30 microsecs, this field will contain 47576170
SystemID	28	4	Binary Int.	The ID of the originating Exchange/System of the message
SourceTimeMicroSecs	32	2	Binary Int.	Number of micro seconds. To be combined with SourceTime field.
Filler	34	2	ASCII str.	Filler
NbTrades	36	4	Binary Int.	Number of Trades executed on the market since the beginning of the Trading Day
QtyShares	40	4	Binary Int.	Cumulated Quantity traded (number of shares) on the market since the beginning of the Trading Day
AmountTraded	44	4	Binary Int.	Total cumulated amount traded on the market since the beginning of the Trading day (To be calculated with the PriceScaleCode)
PriceScaleCode	48	1	Binary Int.	Applicable to all prices in the message
Filler	49	3	ASCII str.	reserved for future use

#4 – 16082010 – Message Class State Change 516, field ClassState: addition of value ‘CLSD’ Closed

#5 – 16082010 – Message Global Market Activity Summary 545

The PriceScaleCode is always be set to 0. As a consequence, the total cumulated amount traded on the market since the beginning of the day is to be calculated as an unsigned integer with no decimals.

#6 – 16082010 – Message VWAP Closing Price 247

The PriceScaleCode applies to ClosingPrice and AdjustedClosingPrice only; it does not apply to AmountTraded. As a consequence, the total cumulated amount traded on the market since the beginning of the day is to be calculated as an unsigned integer with no decimals.