

**S&P Capital IQ's Real-Time Solutions**

## **QuantFEED® Developer's Notice**

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### **CHIX Europe EU – Trading Status Update**

Reference n°: 20130923

Effective as of: **02 October 2013**

Action required from users: **Optional**



**S&P  
CAPITAL IQ**

**McGRAW HILL FINANCIAL**

S&P Capital IQ's Real-Time Solutions (QuantHouse®) – QuantFEED®  
QuantFEED® Developer's Notice  
Reference 20130923  
September 23, 2013

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# UPDATE OF THE TRADING STATUS ON CHIX EUROPE

To reflect the changes caused by the dissemination of new values on CHIX Europe market data stream, S&P Capital IQ's 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	20130923
Scope	Reference Data
Exchanges	CHIX Europe
Effective Date	2013-10-02
Impact	• Update of the Trading Status
Action required	Optional

## 2. Functional Description

Effective Wednesday, **October 2, 2013**, S&P Capital IQ's Real-Time Solutions adds two new values — **2 – Instrument Halted** and **16 – Trade Dissemination Time** — for the quotation tag `TradingStatus` (**NumericID**: 9100, **Type**: Enum) to provide you with additional details about the status of an instrument. Moreover, the timestamp `Close` is sent at 16:30 London Local Time.

### 3. QuantFEED® Technical Implementation

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

- [3.1. Trading Status.](#)

#### 3.1. Trading Status

Each time a modification of the trading status occurs, the values of the quotation tag **Trading Status** conveyed on the CHIX Europe market data stream are disseminated via QuantFEED®'s data stream in *Other Values*:

- 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®'s implementation of the tag `TradingStatus` is described in the table below (newly added values are in **bold**):

**Table 2**      **TradingStatus – technical implementation in QuantFEED®**

Component	Value	Description
Tag Name	TradingStatus	QuantFEED® tag name.
Numeric ID	9100	QuantFEED® unique ID disseminated on S&P Capital IQ's Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	Enum	Enum data type.
Format	<i>[Exchange specific value]</i>	An <b>exchange specific value</b> , detailing the characteristics of the trading status.
Possible Values	2	<b>Instrument Halted</b>
	5	Price Indication
	17	Ready to Trade – 08:00 London Local Time
	16	<b>Trade Dissemination Time – 16:30 London Local Time</b>
	18	Not Available for Trading – 16:50 London Local Time

### 4. Finding the Latest Information

For the latest documentation and product updates, additional support and training, please contact our support services:

- E-mail: [support@quanthouse.com](mailto:support@quanthouse.com)
- Web: <http://support.quanthouse.com>.