

S&P Capital IQ's Real-Time Solutions

QuantFEED® Developer's Notice

XETRA Ultra Plus – Update of the Quotation Tags

Reference n°: 20130919

Effective as of: **30 September 2013**

Action required from users: **MANDATORY**



**S&P
CAPITAL IQ**

McGRAW HILL FINANCIAL

S&P Capital IQ's Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 20130919
September 19, 2013

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UPDATE OF THE QUOTATION TAGS ON XETRA ULTRA PLUS

To reflect the changes caused by the dissemination of new values on XETRA Ultra Plus 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	20130919
Scope	Reference Data
Exchanges	XETRA Ultra Plus
Effective Date	2013-09-30
Impact	• Update of the Quotation Tags
Action required	MANDATORY

2. Functional Description

Effective Monday, **September 30, 2013**, S&P Capital IQ's Real-Time Solutions disseminates new values for the tag MARKET_XETRA_ULTRA_PLUS_InstrumentStatus (**NumericID**: 14480, **Type**: Float64) to accommodate the information disseminated on XETRA Ultra Plus market data stream.

Moreover, the value **20 – Unknown or Invalid** of the quotation tag TradingStatus (**NumericID**: 9100, **Type**: Enum) is no longer disseminated.

3. QuantFEED® Technical Implementation

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

- [3.1. Instrument Status](#)
- [3.2. Trading Status](#).

3.1. Instrument Status

Each time a change of the instrument status occurs, the values of the quotation tag **Instrument Status** tag in the XETRA Ultra Plus market data stream are disseminated via S&P Capital IQ's Real-Time Solutions'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® implementation of the tag `MARKET_XETRA_ULTRA_PLUS_InstrumentStatus` is described in the table below (newly added values are in **bold**):

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

Component	Value	Description
Tag Name	<code>MARKET_XETRA_ULTRA_PLUS_Instrument Status</code>	QuantFEED® tag name.
Numeric ID	14480	QuantFEED® unique ID broadcast on S&P Capital IQ's Real-Time Solutions data stream. It is the numeric equivalent of the tag name.
Type	Float64	Float64 data type.
Format	<i>[Exchange Specific value]</i>	An exchange specific value , as described below, concerning the status of the instrument.
Possible Values	0	Start
	1	Pre Trading
	2	Pre-call
	3	Crossing Period
	4	Closing Crossing Period
	5	Opening Auction Call
	6	Intra Day Auction Call
	7	Closing Auction Call
	8	End Auction Call
	9	Auction Call
	10	Opening Auction IPO Call
	11	Opening Auction IPO Freeze
	12	Intra Day Auction IPO Call
	13	Intra Day Auction IPO Freeze
	14	IPO
	15	Quote Driven IPO Freeze
	16	Opening Auction Pre-Orderbook Balancing

Table 2 MARKET_XETRA_Ultra_Plus_InstrumentStatus – technical implementation in QuantFEED® (Continued)

Component	Value	Description
Possible Values	17	Intra Day Auction Pre-Orderbook Balancing
	18	Closing Auction Pre-Orderbook Balancing
	19	End-of-day Auction Pre-Orderbook Balancing
	20	Pre-Orderbook Balancing of Quote Driver Auction
	21	Opening Auction Orderbook Balancing
	22	Intra Day Auction Orderbook Balancing
	23	Closing Auction Orderbook Balancing
	24	End-of-day Auction Orderbook Balancing
	25	Orderbook Balancing
	26	Continuous Trading
	27	In Between Auctions
	28	Post Trading
	29	End of Trading
	30	Halt
	31	Suspend
	32	Volatility Interruption
	35	Add
	36	Delete
	38	Call Unfreeze
	39	Continuous Auction Pre-Call
	40	Continuous Auction Call
	41	Continuous Auction Freeze
	51	Knocked Out
	52	Knocked Out / Revoked
	53	Midpoint Book Freeze
	54	Midpoint Book Unfreeze

3.2. Trading Status

Each time a modification of the trading status occurs, the values of the quotation tag **Trading Status** conveyed on the XETRA Ultra Plus 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 3 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 exchange specific value , detailing the characteristics of the trading status.
Possible Values	2	Trading Halt
	5	Price Indication
	17	Ready to Trade
	18	Not Available for Trading
	21	Pre-Open

The table below shows the correspondences between the values of the tags XETRA_Ultra_Plus_InstrumentStatus and TradingStatus that change after 30 September 2013:

Table 4 Changes in the correspondence MARKET_XETRA_Ultra_Plus_InstrumentStatus – Trading Status before and after 30-09-2013

MARKET_XETRA_Ultra_Plus_InstrumentStatus	Trading Status	
	Before 2013-09-30	After 2013-09-30
1 - Pre Trading	21 - Pre-Open	5 - Price Indication
10 - Opening Auction IPO Call	5 - Price Indication	21 - Pre-Open
16 - Opening Auction Pre-Orderbook Balancing	5 - Price Indication	21 - Pre-Open
21 - Opening Auction Orderbook Balancing	5 - Price Indication	21 - Pre-Open
28 - Post Trading	18 - Not Available for Trading	5 - Price Indication
35 - Add	5 - Price Indication	18 - Not Available for Trading
36 - Delete	5 - Price Indication	18 - Not Available for Trading
38 - Call Unfreeze	5 - Price Indication	17 - Ready to Trade
51 - Knocked Out	20 - Unknown or Invalid	17 - Ready to Trade
52 - Knocked Out / Revoked	20 - Unknown or Invalid	17 - Ready to Trade
53 - Midpoint Book Freeze	—	2 - Trading Halt
54 - Midpoint Book Unfreeze	—	17 - Ready to Trade

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