S&P Capital IQ's Real-Time Solutions

QuantFEED® Developer's Notice

XETRA Ultra Plus – Update of the Quotation Tags

Reference n°: 20131018

Effective as of: 28 October 2013

Action required from users: Attention Required

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S&P Capital IQ's Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 20131018
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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	20131018
Scope	Reference Data
Exchanges	XETRA Ultra Plus
Concerned MICs	XETR
Internal Source ID	44
Effective Date	**2013-10-28**
Impact	• Update of the Quotation Tags
Action required	**Attention Required**

2. Functional Description

Effective Monday, **October 28, 2013**, S&P Capital IQ's Real-Time Solutions disseminates a new value for the tag `TradingStatus` (**NumericID**: 9100, **Type**: `Enum`) — **15 – New Price Indication** — to accommodate the information disseminated on XETRA Ultra Plus market data stream.

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 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 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	*[Exchange Specific Value]*	An ***exchange specific value***, detailing the characteristics of the trading status.
Possible Values	2	Trading Halt
	5	Price Indication
	15	**New 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 28 October 2013 (changes are highlighted in **red**):

Table 3   Changes in the correspondence MARKET_XETRA_Ultra_Plus_InstrumentStatus – Trading Status before and after 28-10-2013

MARKET_XETRA_Ultra_Plus_InstrumentStatus	Trading Status	
	Before 2013-10-28	**After 2013-10-28**
0 - Start	18 - NotAvailableForTrading	18 - NotAvailableForTrading
1 - Pre Trading	**5 - PriceIndication**	**15 - NewPriceIndication**
2 - Pre-call	18 - NotAvailableForTrading	18 - NotAvailableForTrading
3 - Crossing Period	5 - PriceIndication	5 - PriceIndication
4 - Closing Crossing Period	5 - PriceIndication	5 - PriceIndication
5 - Opening Auction Call	21 - PreOpen	21 - PreOpen
6 - Intra Day Auction Call	5 - PriceIndication	5 - PriceIndication

Table 3   Changes in the correspondence MARKET_XETRA_Ultra_Plus_InstrumentStatus – Trading Status before and after 28-10-2013 (Continued)

MARKET_XETRA_Ultra_Plus_InstrumentStatus	Trading Status	
	Before 2013-10-28	**After 2013-10-28**
7 - Closing Auction Call	5 - PriceIndication	5 - PriceIndication
8 - End Auction Call	5 - PriceIndication	5 - PriceIndication
9 - Auction Call	5 - PriceIndication	5 - PriceIndication
10 - Opening Auction IPO Call	21 - PreOpen	21 - PreOpen
11 - Opening Auction IPO Freeze	2 - TradingHalt	2 - TradingHalt
12 - Intra Day Auction IPO Call	5 - PriceIndication	5 - PriceIndication
13 - Intra Day Auction IPO Freeze	2 - TradingHalt	2 - TradingHalt
14 - IPO	5 - PriceIndication	5 - PriceIndication
15 - Quote Driven IPO Freeze	2 - TradingHalt	2 - TradingHalt
16 - Opening Auction Pre-Orderbook Balancing	21 - PreOpen	21 - PreOpen
17 - Intra Day Auction Pre-Orderbook Balancing	5 - PriceIndication	5 - PriceIndication
18 - Closing Auction Pre-Orderbook Balancing	5 - PriceIndication	5 - PriceIndication
19 - End-of-day Auction Pre-Orderbook Balancing	5 - PriceIndication	5 - PriceIndication
20 - Pre-Orderbook Balancing of Quote Driver Auction	5 - PriceIndication	5 - PriceIndication
21 - Opening Auction Orderbook Balancing	21 - PreOpen	21 - PreOpen
22 - Intra Day Auction Orderbook Balancing	5 - PriceIndication	5 - PriceIndication
23 - Closing Auction Orderbook Balancing	5 - PriceIndication	5 - PriceIndication
24 - End-of-day Auction Orderbook Balancing	5 - PriceIndication	5 - PriceIndication
25 - Orderbook Balancing	5 - PriceIndication	5 - PriceIndication
26 - Continuous Trading	17 - ReadyToTrade	17 - ReadyToTrade
27 - In Between Auctions	17 - ReadyToTrade	17 - ReadyToTrade
28 - Post Trading	**5 - PriceIndication**	**15 - NewPriceIndication**
29 - End of Trading	18 - NotAvailableForTrading	18 - NotAvailableForTrading
30 - Halt	2 - TradingHalt	2 - TradingHalt
31 - Suspend	2 - TradingHalt	2 - TradingHalt
32 - Volatility Interruption	5 - PriceIndication	5 - PriceIndication
35 - Add	18 - NotAvailableForTrading	18 - NotAvailableForTrading
36 - Delete	18 - NotAvailableForTrading	18 - NotAvailableForTrading
38 - Call Unfreeze	17 - ReadyToTrade	17 - ReadyToTrade
39 - Continuous Auction Pre-Call	5 - PriceIndication	5 - PriceIndication
40 - Continuous Auction Call	5 - PriceIndication	5 - PriceIndication
41 - Continuous Auction Freeze	2 - TradingHalt	2 - TradingHalt
43 - Holiday	18 - NotAvailableForTrading	18 - NotAvailableForTrading
50 - Unsuspended	5 - PriceIndication	5 - PriceIndication
51 - Knocked Out	17 - ReadyToTrade	17 - ReadyToTrade
52 - Knocked Out / Revoked	17 - ReadyToTrade	17 - ReadyToTrade
53 - Midpoint Book Freeze	2 - TradingHalt	2 - TradingHalt
54 - Midpoint Book Unfreeze	17 - ReadyToTrade	17 - ReadyToTrade

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.