

S&P Capital IQ Real-Time Solutions

QuantFEED® Developer's Notice

XETRA ULTRA PLUS – Feed Update

Reference n°: 18180 – 21009 - 20140612

Effective as of: **23 June 2014**

Action required from users: **Attention Required**



**S&P
CAPITAL IQ**

McGRAW HILL FINANCIAL

S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 18180 – 21009 - 20140612
June 12, 2014

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UPDATE OF THE XETRA ULTRA PLUS MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the XETRA ULTRA PLUS 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. Functional Description](#)
- [3. QuantFEED® Technical Implementation](#)
- [4. Finding the Latest Information.](#)

1. Update Summary

Table 1 Current update summary

Notice Reference	18180 – 21009 - 20140612
Exchanges	XETRA ULTRA PLUS
Concerned MICs	XETR
Internal Source ID	44
Effective Date	2014-06-23
Impact	• Update of the Quotation Tags
Action required	Attention Required

2. Functional Description

Effective Monday, **June 23, 2014**, S&P Capital IQ Real-Time Solutions enhances the content of the quotation data to accommodate the new information disseminated on the XETRA ULTRA PLUS market data stream, as described below:

- [2.1. Changes to the Quotation Data.](#)

2.1. Changes to the Quotation Data

S&P Capital IQ Real-Time Solutions **introduces** the quotation tags below to accommodate the information broadcast on the XETRA ULTRA PLUS market data stream:

Table 2 Quotation tags added on the XETRA ULTRA PLUS market data stream

Tag Name	Numeric ID	Type
LastAuctionImbalanceSide	9151	Char
LastAuctionImbalanceVolume	9152	Float64
InternalDailyClosingPriceType	9155	Char

Below is an example of the current implementation of the newly added (in **green**) quotation tags:

```
InstrumentStatusL1
-- 89/517774
  BID: 96.51      5000    @1
  ASK: 96.57      5000    @1
  LastPrice                float64{96.711}
  LastTradeQty             float64{1}
  DailyHighPrice           float64{96.86}
  DailyLowPrice            float64{96.64}
  DailyTotalVolumeTraded   float64{12400}
  DailyTotalAssetTraded    float64{1198484.221}
  LastTradePrice           float64{96.711}
  LastTradeTimestamp       Timestamp{2014-07-12 12:57:44:121}
  InternalDailyOpenTimestamp Timestamp{2014-07-12 07:04:18:045}
  InternalDailyCloseTimestamp Timestamp{2014-07-11 15:36:04:008}
  InternalDailyHighTimestamp Timestamp{2014-07-12 10:13:38:202}
  InternalDailyLowTimestamp Timestamp{2014-07-12 07:48:52:844}
  InternalPriceActivityTimestamp Timestamp{2014-07-12 13:08:13:149}
  TradingStatus            17=ReadyToTrade
  DailyOpeningPrice        float64{96.83}
  PreviousDailyTotalVolumeTraded float64{12236}
  PreviousDailyTotalAssetTraded float64{1185827.252}
  PreviousDailyClosingPrice float64{96.71}
  PreviousBusinessDay       Timestamp{2014-07-11}
  CurrentBusinessDay        Timestamp{2014-07-12}
  LastAuctionPrice          float64{96.83}
  LastAuctionVolume         float64{1}
  LastAuctionImbalanceSide  char{2}
  LastAuctionImbalanceVolume float64{932}
  InternalDailyClosingPriceType char{a}
  InternalLastAuctionTimestamp Timestamp{2014-07-12 07:04:12:882}
  MARKET_XETRA_ULTRA_PLUS_InstrumentStatus float64{26}
```

3. QuantFEED® Technical Implementation

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

- [3.1. LastAuctionImbalanceSide](#)
- [3.2. LastAuctionImbalanceVolume](#)

- [3.3. InternalDailyClosingPriceType.](#)

3.1. LastAuctionImbalanceSide

The values of the quotation tag **LastAuctionImbalanceSide** conveyed on the XETRA ULTRA PLUS market data stream are disseminated via QuantFEED® data stream in *Other Values* to indicate the imbalance side of a closing auction:

- 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 available for the tag **LastAuctionImbalanceSide** is described below:

Table 3 LastAuctionImbalanceSide – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	LastAuctionImbalanceSide	QuantFEED® tag name.
Numeric ID	9151	QuantFEED® unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Char	Char data type.
Format	<i>[Exchange Specific Value]</i>	An exchange specific value , detailing the imbalance side of a closing auction.
Possible Values	1	Buy
	2	Sell

3.2. LastAuctionImbalanceVolume

The values of the quotation tag **Last Auction Imbalance Volume** conveyed on the XETRA ULTRA PLUS market data stream are disseminated via QuantFEED® data stream in *Other Values* to indicate the imbalance volume of a closing auction:

- 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 available for the tag **LastAuctionImbalanceVolume** is described below:

Table 4 LastAuctionImbalanceVolume – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	LastAuctionImbalanceVolume	QuantFEED® tag name.
Numeric ID	9152	QuantFEED® unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Float64	Float64 data type.
Format / Possible Values	<i>[Exchange Specific Value]</i>	An exchange specific value , detailing the imbalance volume of a closing auction.

3.3. InternalDailyClosingPriceType

The values of the quotation tag **InternalDailyClosingPriceType** conveyed on the XETRA ULTRA PLUS market data stream are disseminated via QuantFEED® data stream in *Other Values* to indicate the type of the internal daily closing price:

- 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 available for the tag **InternalDailyClosingPriceType** is described in the table below (the values disseminated as of 2014-06-23 are highlighted in **green**):

Table 5 InternalDailyClosingPriceType – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	InternalDailyClosingPriceType	QuantFEED® tag name.
Numeric ID	9155	QuantFEED® unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Char	Char data type.
Format	<i>[Internal specific value]</i>	An internal specific value , detailing the type of daily closing price, as described below.
Possible Values	0	Undefined
	a	Official Close – Explicit closing price value calculated and distributed by an exchange for the main trading session of a given trading day.
	b	Official Indicative – Exchange has provided an indicative price and marked it as indicative, however no trading activity is observed.
	c	Official Carry Over – Explicit Closing price value from a previous trading day carried forward by the exchange to the given trading day.
	d	Last Price – Final price disseminated by the exchange for the main trading session or dissemination period of a given trading day (for indices).
	e	Last Eligible Price – Execution price of the final trade (subject to trade qualifiers) accepted by the exchange for the main trading session of a given trading day.
	z	Manual – Price disseminated manually (in case of production correction).

4. 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
- Web: <http://support.quanthouse.com>.