

S&P Capital IQ Real-Time Solutions

QuantFEED® Developer's Notice

CEF CORE – Feed Update

Reference n°: 20140107

Effective as of: **20 January 2014**

Action required from users: **Attention Required (Optional)**



S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 20140107
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UPDATE OF THE CEF CORE MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the CEF CORE 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	20140107
Exchanges	CEF CORE
Concerned MICs	XETR, XFRA, XDUB
Internal Source ID	27, 51, 87
Effective Date	2014-01-20
Impact	<ul style="list-style-type: none">• Update of the Quotation Tags• Upgrade of the MBL Data Details
Action required	Attention Required (Optional)

2. Functional Description

Effective Monday, **January 20, 2014**, S&P Capital IQ Real-Time Solutions introduces on the **XETR** and **XFRA** markets a new value for the quotation tag TradingStatus (NumericID: 9100, Type: Enum) — **15 – New Price Indication** — to indicate the beginning of the Pre-Trading Phase at 06:30 London Time. Moreover, the same value **15 – New Price Indication** replaces the value **17 – Ready to Trade**, which signaled the beginning of the Post-Trading Phase at 16:35 London Time.

On the **XDUB** market, the value **15 – New Price Indication** replaces the value **5 – Price Indication**, which signaled the beginning of the Pre-Trading Phase at 06:30 London Time. The same value **15 – New Price Indication** also indicates the beginning of the Post-Trading Phase at 16:30 London Time.

S&P Capital IQ Real-Time Solutions also introduces the quotation tag `MARKET_XETRA_ULTRA_PLUS_InstrumentStatus` (**NumericID**: 14480, **Type**: `Float64`) to detail the changes in the instrument status.

Furthermore, S&P Capital IQ Real-Time Solutions introduces the number of orders on MBL data to accommodate the information disseminated on the CEF CORE market data stream.

3. QuantFEED® Technical Implementation

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

- [3.1. Trading Status](#)
- [3.2. Instrument Status](#)
- [3.3. Number of Orders on MBL Data.](#)

3.1. Trading Status

Each time a modification of the trading status occurs, the values of the quotation tag **Trading Status** conveyed on the CEF CORE market data stream are disseminated via QuantFEED® 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 `TradingStatus` is described in the table below (newly added values are in **green**):

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 Real-Time Solutions 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
	15	New Price Indication
	17	Ready to Trade
	18	Not Available for Trading
	21	Pre-Open

3.2. Instrument Status

Each time a change of the instrument status occurs, the values of the quotation tag **Instrument Status** in the CEF CORE market data stream are disseminated via S&P Capital IQ Real-Time Solutions 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:

Table 3 XETRA_Ultra_Plus_InstrumentStatus – technical implementation in QuantFEED®

Component	Value	Description	
Tag Name	MARKET_XETRA_ULTRA_PLUS_InstrumentStatus	QuantFEED® tag name.	
Numeric ID	14480	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	<i>[Exchange specific value]</i>	An exchange specific value , as described below, detailing the status of the instrument.	Corresponding Value of the Trading Status
Possible Values	0	Start	18 - NotAvailableForTrading
	1	Pre Trading	15 - NewPriceIndication
	2	Pre-call	18 - NotAvailableForTrading
	3	Crossing Period	5 - PriceIndication
	4	Closing Crossing Period	5 - PriceIndication
	5	Opening Auction Call	21 - PreOpen
	6	Intra Day Auction Call	5 - PriceIndication
	7	Closing Auction Call	5 - PriceIndication
	8	End Auction Call	5 - PriceIndication
	9	Auction Call	5 - PriceIndication
	10	Opening Auction IPO Call	21 - PreOpen
	11	Opening Auction IPO Freeze	2 - TradingHalt
	12	Intra Day Auction IPO Call	5 - PriceIndication
	13	Intra Day Auction IPO Freeze	2 - TradingHalt
	14	IPO	5 - PriceIndication
	15	Quote Driven IPO Freeze	2 - TradingHalt
	16	Opening Auction Pre-Orderbook Balancing	21 - PreOpen
	17	Intra Day Auction Pre-Orderbook Balancing	5 - PriceIndication
	18	Closing Auction Pre-Orderbook Balancing	5 - PriceIndication
	19	End-of-day Auction Pre-Orderbook Balancing	5 - PriceIndication

Table 3 XETRA_Ultra_Plus_InstrumentStatus – technical implementation in QuantFEED® (Continued)

Component	Value	Description	
Possible Values	20	Pre-Orderbook Balancing of Quote Driver Auction	5 - PriceIndication
	21	Opening Auction Orderbook Balancing	21 - PreOpen
	22	Intra Day Auction Orderbook Balancing	5 - PriceIndication
	23	Closing Auction Orderbook Balancing	5 - PriceIndication
	24	End-of-day Auction Orderbook Balancing	5 - PriceIndication
	25	Orderbook Balancing	5 - PriceIndication
	26	Continuous Trading	17 - ReadyToTrade
	27	In Between Auctions	17 - ReadyToTrade
	28	Post Trading	15 - NewPriceIndication
	29	End of Trading	18 - NotAvailableForTrading
	30	Halt	2 - TradingHalt
	31	Suspend	2 - TradingHalt
	32	Volatility Interruption	5 - PriceIndication
	35	Add	18 - NotAvailableForTrading
	36	Delete	18 - NotAvailableForTrading
	38	Call Unfreeze	17 - ReadyToTrade
	39	Continuous Auction Pre-Call	5 - PriceIndication
	40	Continuous Auction Call	5 - PriceIndication
	41	Continuous Auction Freeze	2 - TradingHalt
	51	Knocked Out	18 - NotAvailableForTrading
	52	Knocked Out / Revoked	5 - PriceIndication
	53	Midpoint Book Freeze	17 - ReadyToTrade
	54	Midpoint Book Unfreeze	17 - ReadyToTrade

Below is an example of the newly added or updated values of the quotation tags:

```

06:30:00:039    MARKET_XETRA_ULTRA_PLUS_InstrumentStatus=1    TradingStatus=15
07:50:00:018    MARKET_XETRA_ULTRA_PLUS_InstrumentStatus=5    TradingStatus=21
08:00:22:159    MARKET_CEF_LastTradeTradingPhase=?
MARKET_XETRA_ULTRA_PLUS_InstrumentStatus=26    TradingStatus=17
12:00:00:011    MARKET_XETRA_ULTRA_PLUS_InstrumentStatus=6    TradingStatus=5
12:02:27:350    MARKET_XETRA_ULTRA_PLUS_InstrumentStatus=26    TradingStatus=17
16:30:00:012    MARKET_XETRA_ULTRA_PLUS_InstrumentStatus=7    TradingStatus=5
16:35:08:006    MARKET_CEF_LastTradeTradingPhase=?
MARKET_XETRA_ULTRA_PLUS_InstrumentStatus=28    TradingStatus=15
19:30:00:014    MARKET_CEF_LastTradeTradingPhase=?
MARKET_XETRA_ULTRA_PLUS_InstrumentStatus=29    TradingStatus=18

```

3.3. Number of Orders on MBL Data

S&P Capital IQ Real-Time Solutions introduces the number of orders for Bid and Ask on MBL data to accommodate the information disseminated on the CEF CORE market data stream (newly added information is shown in **green**):

```
OB 89/9255 L(0) bid(4) ask(4) TimesUTC(Market=2013-12-04 13:32:58:067.339,Server=2013-12-04
13:32:58:571.339) MVD=10
  0      BID   11.2850 x   7890 @           6 ASK   11.2900 x   2484 @           4
  1      BID   11.2800 x  34406 @          23 ASK   11.2950 x  27852 @          16
  2      BID   11.2750 x  32919 @          20 ASK   11.3000 x  42661 @          21
  3      BID   11.2700 x  35436 @          22 ASK   11.3050 x  40500 @          18
  4      BID ***** ASK *****
```

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>.