

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

## **QuantFEED® Developer's Notice**

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### **XETRA Ultra Plus – Update of the Quotation Tags**

Reference n°: 20131018

Effective as of: **28 October 2013**

Action required from users: **Attention Required**



**S&P  
CAPITAL IQ**

**McGRAW HILL FINANCIAL**

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	<b>Attention Required</b>

## 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	<i>[Exchange specific value]</i>	An <b>exchange specific value</b> , detailing the characteristics of the trading status.
Possible Values	2	Trading Halt
	5	Price Indication
	<b>15</b>	<b>New Price Indication</b>
	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
<b>1 - Pre Trading</b>	<b>5 - PriceIndication</b>	<b>15 - NewPriceIndication</b>
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
<b>28 - Post Trading</b>	<b>5 - PriceIndication</b>	<b>15 - NewPriceIndication</b>
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](mailto:support@quanthouse.com)
- Web: <http://support.quanthouse.com>.