S&P Capital IQ Real-Time Solutions

FeedOS™ Feed Description

XETRA ULTA PLUS Feed

Reference n°: 20150224 – 18180 – 21005

S&P CAPITAL IQ
McGRAW HILL FINANCIAL

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FeedOS™ Feed Description: XETRA ULTA PLUS Feed
Reference 20150224 – 18180 – 21005
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FEEDOS™ XETRA ULTRA PLUS FEED DESCRIPTION

As part of S&P Capital IQ Real-Time Solutions FeedOS™ documentation, this feed description provides you with details about the types of data broadcast on the XETRA ULTRA PLUS market data stream, their possible values and current FeedOS technical implementation.

The topics this feed description covers include:

- 1. Referential Data
- 2. Quotation Data
- 3. Official Closing Price
- 4. Finding the Latest Information.

1. Referential Data

The following sections describe the characteristics of the referential data on the XETRA ULTRA PLUS market data stream, in terms of:

- 1.1. Available Markets and Branches
- 1.2. Types of Instruments
- 1.3. Additional Referential Tags.

1.1. Available Markets and Branches

This section details the list of Markets and Branches available on the XETRA ULTRA PLUS market data stream.

1.1.1. Markets

The XETRA ULTRA PLUS market data stream broadcasts informations about the following markets:

Table 1 List of markets available on XETRA ULTRA PLUS market data stream

FeedOS Market ID	Market
XETR	XETRA

The following example shows the complete list of markets available on the XETRA ULTRA PLUS market data stream and their IDs, returned by the `dumps` command:

```
MARKETS
market # 89     CC=DE/GERMANY/FRANKFURT AM MAIN,DESCR=DEUTSCHER KASSENVEREIN AG GRUPPE
DEUTSCHE BOERSE,WEB=www.deutsche-boerse.com
    MIC = XETR
    TimeZone = Europe/Berlin
    Country = DE
    NbMaxInstruments = 2000000
```

1.1.2. Branches

The example below shows the complete list of branches available on the XETRA ULTRA PLUS market data stream for each market, returned by the `dumps` command. Each branch displays the following details: `FOSMarketID`, `SecurityType`, `CFICode` and `Quantity` (of instruments):

```
BRANCHES
    { XETR CS   EXXXXX } qty: 2820
    { XETR WAR  RWXXXX } qty: 13
```

1.2. Types of Instruments

This section describes the instruments available on the XETRA ULTRA PLUS market data stream, according to their type:

- 1.2.1. Equities
- 1.2.2. Warrants.

1.2.1. Equities

The sample below illustrates the details of an equity:

```
instr # 89/518684 = 187165212
    PriceCurrency               string{EUR}
    Symbol                      string{ELF5}
    Description                 string{DEKA MSCI EUR.EX EMU U.E}
    SecurityType                string{CS}
    FOSMarketId                 XETR
    CFICode                     string{EXXXXX}
    RoundLot                    float64{1}
    MinTradeVol                 float64{1}
    SecuritySubType             string{EQU}
    SecurityGroup               string{FONO}
    MarketSegmentID             string{DEL}
    InternalCreationDate        Timestamp{2015-02-24 05:01:10:054}
    InternalModificationDate    Timestamp{2015-02-24 05:20:00:956}
    InternalSourceId            uint16{44}
    InternalAggregationId       uint16{44}
    InternalEntitlementId       int32{1108}
    DelayedFeedMin              uint16{15}
    LocalCodeStr                string{DE000ETFL458}
    ISIN                        string{DE000ETFL458}
    WertpapierKennNummer        string{ETFL45}
    PriceIncrement_dynamic_TableId      uint32{2883686}
    OperatingMIC                string{XFRA}
    SegmentMIC                  string{XETR}
    CCP_Eligible                bool{True}
    MARKET_XETRA_ISIX           uint32{97}
    MARKET_XETRA_OptimalGatewayLocation string{0001}
```

1.2.2. Warrants

The sample below illustrates the details of a warrant:

```
instr # 89/518415 = 187164943
    PriceCurrency                string{EUR}
    Symbol                       string{PEU2}
    Description                  string{BSA 29.04.17}
    SecurityType                 string{WAR}
    StdMaturity                  string{201704}
    StrikePrice                  float64{6}
    FOSMarketId                  XETR
    CFICode                      string{RWXXXX}
    RoundLot                     float64{1}
    MinTradeVol                  float64{1}
    SecuritySubType              string{WAR}
    SecurityGroup                string{WAR1}
    InternalCreationDate         Timestamp{2014-06-23 04:01:01:458}
    InternalModificationDate     Timestamp{2015-02-24 05:20:01:105}
    InternalSourceId             uint16{44}
    InternalAggregationId        uint16{44}
    InternalEntitlementId        int32{1108}
    DelayedFeedMin               uint16{15}
    LocalCodeStr                 string{FR0011832237}
    ISIN                         string{FR0011832237}
    MaturityYear                 uint16{2017}
    MaturityMonth                uint8{4}
    MaturityDay                  uint8{29}
    WertpapierKennNummer         string{A12RLL}
    PriceIncrement_dynamic_TableId       uint32{2883687}
    InitialListingMarketId       string{XPAR}
    OperatingMIC                 string{XFRA}
    SegmentMIC                   string{XETR}
    CCP_Eligible                 bool{False}
    MARKET_XETRA_ISIX            uint32{510}
    MARKET_XETRA_OptimalGatewayLocation string{0001}
```

1.3. Additional Referential Tags

The following sections describe additional, specific referential tags available on the XETRA ULTRA PLUS market data stream:

- 1.3.1. SecurityGroup
- 1.3.2. InitialListingMarketID
- 1.3.3. MARKET_XETRA_SegmentCode
- 1.3.4. MARKET_XETRA_ISIX
- 1.3.5. MARKET_XETRA_OptimalGatewayLocation
- 1.3.6. CCP_Eligible.

1.3.1. SecurityGroup

The values of the referential tag **SecurityGroup** conveyed on the XETRA ULTRA PLUS market data stream are disseminated via FeedOS data stream in *Referential* to detail the instrument group identifier.

FeedOS implementation of the tag `SecurityGroup` is described in the table below:

Table 2 SecurityGroup – technical implementation in FeedOS

Component	Value	Description
Tag Name	`SecurityGroup`	FeedOS tag name.
Numeric ID	`1151`	FeedOS unique ID broadcast on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`String`	String data type.
Format / Possible Values	*`[Exchange Specific Name]`*	An ***exchange specific name*** assigned to a group of related securities, which may be concurrently affected by market events and actions.

1.3.2. InitialListingMarketID

The values of the referential tag **InitialListingMarketId** conveyed on the XETRA ULTRA PLUS market data stream are disseminated via FeedOS market data stream in *Referential* to detail the primary market identifier code.

FeedOS implementation of the tag `InitialListingMarketId` is described in the table below:

Table 3 InitialListingMarketId – technical implementation in FeedOS

Component	Value	Description
Tag Name	`InitialListingMarketId`	FeedOS tag name.
Numeric ID	`9529`	FeedOS unique ID broadcast on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`String`	String data type.
Format / Possible Values	`Any Market Identifier Code (ISO 10383).`	The “home market” or the market where the first IPO took place.

1.3.3. MARKET_XETRA_SegmentCode

The values of the referential tag **SegmentCode** conveyed on the XETRA ULTRA PLUS market data stream are disseminated via FeedOS data stream in *Referential* to uniquely identify a specific trading area as defined by XETRA.

FeedOS implementation of the tag `MARKET_XETRA_SegmentCode` is described in the table below:

Table 4 MARKET_XETRA_SegmentCode – technical implementation in FeedOS

Component	Value	Description
Tag Name	`MARKET_XETRA_SegmentCode`	FeedOS tag name.
Numeric ID	`11100`	FeedOS unique ID broadcast on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`String`	String data type.
Format	*`[Exchange Specific Value]`*	An ***exchange specific value***, uniquely identifying a particular trading area as defined by XETRA, as described below.
Possible Values	`BGA`	Market A
	`BGB`	Market B
	`OED`	US Stars
	`DEE`	European Stars
	`DEL`	XTF Exchange Traded Funds
	`DER`	Scoach Qualitätsstandard
	`DES`	Deutschland - Fonds
	`DEX`	Boerse Frankfurt (Fonds)
	`DEZ`	Exchange Traded Commodities, ETC
	`DEO`	Scoach Select
	`DE1`	Scoach
	`DE2`	Select Bonds
	`DE3`	Prime Bonds
	`DE4`	Deutsche Boerse REITs
	`DE5`	Deutsche Boerse First Quotation Board
	`DE7`	Scoach Asia
	`DE8`	Scoach Premium Asia
	`DE9`	Scoach Sec
	`DX1`	Scoach Currency
	`DX2`	Scoach North
	`DX3`	Scoach East
	`DX7`	Xetra Bonds
	`DX8`	Exchange Traded Notes (ETN)
	`DX9`	Open Market Plus
	`LJA`	LJSE Prime Market
	`LJB`	LJSE Standard Market
	`LJC`	LJSE Entry Market
	`LJD`	LJSE Bonds
	`LJE`	LJSE Fund Market
	`LJG`	LJSE Closed-end Fund Shares
	`LJL`	LJSE T-Bills
	`VIB`	WBAG Bonds Financial Sector
	`VIC`	WBAG Equities Standard Market Auction

Table 4 MARKET_XETRA_SegmentCode – technical implementation in FeedOS (Continued)

Component	Value	Description
Possible Values	VIE	WBAG ETFs
	VIG	WBAG Bonds Public Sector
	VIK	WBAG Bonds Corporate Sector
	VIL	WBAG Performance Linked Bonds
	VIM	WBAG Mid Market
	VIO	WBAG Other Securities
	VIP	WBAG Equities Prime Market
	VIS	WBAG Equities Standard Market Continuous
	VIW	WBAG Warrants
	VIZ	WBAG Certificates

1.3.4. MARKET_XETRA_ISIX

The values of the referential tag **MARKET_XETRA_ISIX** conveyed on the XETRA ULTRA PLUS market data stream are disseminated via FeedOS data stream in *Referential* to uniquely identify an instrument across the system.

FeedOS implementation of the tag `MARKET_XETRA_ISIX` is described in the table below:

Table 5 MARKET_XETRA_ISIX – technical implementation in FeedOS

Component	Value	Description
Tag Name	`MARKET_XETRA_ISIX`	FeedOS tag name.
Numeric ID	`11101`	FeedOS unique ID broadcast on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`UInt32`	UInt32 data type.
Format / Possible Values	*[Exchange Specific Value]*	An ***exchange specific value***, uniquely identifying an instrument across the system.

1.3.5. MARKET_XETRA_OptimalGatewayLocation

The values of the referential tag **MARKET_XETRA_OptimalGatewayLocation** conveyed on the XETRA ULTRA PLUS market data stream are disseminated via FeedOS data stream in *Referential* to identify the optimal performance gateway location for trading the instrument.

FeedOS implementation of the tag `MARKET_XETRA_OptimalGatewayLocation` is described in the table below:

Table 6 MARKET_XETRA_OptimalGatewayLocation – technical implementation in FeedOS

Component	Value	Description
Tag Name	`MARKET_XETRA_OptimalGatewayLocation`	FeedOS tag name.
Numeric ID	`11102`	FeedOS unique ID broadcast on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`String`	String data type.
Format / Possible Values	*[Exchange Specific Value]*	An ***exchange specific value***, identifying the optimal performance gateway location for trading the instrument.

1.3.6. CCP_Eligible

The values of the referential tag **CCP_Eligible** conveyed on the XETRA ULTRA PLUS market data stream are disseminated via FeedOS data stream in *Referential* to specify whether an instrument is cleared via the CCP or not.

FeedOS implementation of the values currently available for the tag `CCP_Eligible` is described in the following table:

Table 7 CCP_Eligible – technical implementation in FeedOS

Component	Value	Description
Tag Name	`CCP_Eligible`	FeedOS tag name.
Numeric ID	`9552`	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`Bool`	Bool data type.
Format	*`[Exchange Specific Value]`*	An ***exchange specific value***, detailing whether an instrument is cleared via the CCP.
Possible Values	`True`	CCP eligibility and post trade anonymity.
	`False`	Default value, not sent.

2. Quotation Data

The following sections describe the characteristics of the quotation data on the XETRA ULTRA PLUS market data stream, in terms of:

- 2.1. Quotation Values
- 2.2. TradingStatus
- 2.3. Specific Quotation Tags
- 2.4. MBL, MBO and BBO Data.

2.1. Quotation Values

The example below shows the possible values of an instrument on the XETRA ULTRA PLUS market data stream:

```
InstrumentStatusL1
-- 89/518415
        BID: 1.81       500
        ASK: 2.95       625
        LastPrice                       float64{2.8}
        LastTradeQty                    float64{150}
        DailyHighPrice                  float64{2.8}
        DailyLowPrice                   float64{2.8}
        DailyTotalVolumeTraded          float64{150}
        DailyTotalAssetTraded           float64{420}
        LastTradePrice                  float64{2.8}
        LastTradeTimestamp              Timestamp{2015-02-24 10:35:06:168}
        InternalDailyOpenTimestamp      Timestamp{2015-02-24 08:04:22:015}
        InternalDailyCloseTimestamp     Timestamp{2015-02-23 16:36:25:024}
        InternalDailyHighTimestamp      Timestamp{2015-02-23 08:04:05:017}
        InternalDailyLowTimestamp       Timestamp{2015-02-23 08:04:05:017}
        InternalPriceActivityTimestamp  Timestamp{2015-02-24 16:30:59:713}
        TradingStatus                   5=PriceIndication
        DailyOpeningPrice               float64{2.8}
        PreviousDailyTotalVolumeTraded  float64{3181}
        PreviousDailyTotalAssetTraded   float64{8652.32}
        PreviousDailyClosingPrice       float64{2.72}
        PreviousBusinessDay             Timestamp{2015-02-23}
        CurrentBusinessDay              Timestamp{2015-02-24}
        PreviousInternalDailyClosingPriceType   char{d}
        PriceActivityMarketTimestamp    Timestamp{2015-02-24 16:30:59:622}
        InternalDailyBusinessDayTimestamp       Timestamp{2015-02-24 08:04:22:015}
        MARKET_XETRA_ULTRA_PLUS_InstrumentStatus        float64{7}
```

For more details about the fields and tags available in quotation data type, and their possible values, see *FeedOS Quotation Tags Guide*.

2.2. TradingStatus

Each time a modification of the trading status occurs, the values of the quotation tag **TradingStatus** conveyed on the XETRA ULTRA PLUS market data stream are disseminated via FeedOS 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.

FeedOS implementation of the tag `TradingStatus` is described in the table below:

Table 8 Trading Status – technical implementation in FeedOS

Component	Value	Description
Tag Name	`TradingStatus`	FeedOS tag name.
Numeric ID	`9100`	FeedOS unique ID broadcast on the S&P Capital IQ Real-Time Solutions data stream. It is the numeric equivalent of the tag name.
Type	`Enum`	Enumeration data type.
Format	*`[Exchange Specific Value]`*	An ***exchange specific value***, as described below, concerning 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

2.3. Specific Quotation Tags

The following sections describe additional, specific quotation tags available on the XETRA ULTRA PLUS market data stream:

- 2.3.1. Trade Conditions
- 2.3.2. Other Values.

2.3.1. Trade Conditions

The following subsections describe the trade conditions on the XETRA ULTRA PLUS market data stream:

- 2.3.1.1. MARKET_XETRA_ULTRA_PLUS_TradeType
- 2.3.1.2. MARKET_XETRA_ULTRA_PLUS_TradeTypeIndicator.

2.3.1.1. MARKET_XETRA_ULTRA_PLUS_TradeType

Each time a trade occurs, the values of the quotation tag **MARKET_XETRA_ULTRA_PLUS_TradeType** conveyed on the XETRA ULTRA PLUS market data stream are disseminated via FeedOS data stream in *Context* to detail the trade type:

- 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.

FeedOS implementation of the tag `XETRA_Ultra_Plus_Trade_Type` is described in the table below:

Table 9 XETRA_Ultra_Plus_Trade_Type – technical implementation in FeedOS

Component	Value	Description
Tag Name	`MARKET_XETRA_ULTRA_PLUS_TradeType`	FeedOS tag name.
Numeric ID	`15900`	FeedOS unique ID broadcast on the S&P Capital IQ Real-Time Solutions data stream. It is the numeric equivalent of the tag name.
Type	`String`	String data type.
Format	*`[Exchange Specific Value]`*	An ***exchange specific value***, as described below, concerning the characteristics of the trade type.
Possible Values	`4`	Last traded price (it indicates the normal trade; by default, not sent).
	`9`	Price from the subscription period
	`10`	BEST price
	`11`	Midpoint order trade
	`25`	Price determined with Bundesbank participation

2.3.1.2. MARKET_XETRA_ULTRA_PLUS_TradeTypeIndicator

Each time a trade occurs, the values of the quotation tag **MARKET_XETRA_ULTRA_PLUS_TradeTypeIndicator** conveyed on the XETRA ULTRA PLUS market data stream are disseminated via FeedOS data stream in *Context* to detail the type of trade:

- 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.

FeedOS implementation of the tag `MARKET_XETRA_ULTRA_PLUS_TradeTypeIndicator` is described in the table below:

Table 10 MARKET_XETRA_ULTRA_PLUS_TradeTypeIndicator – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`MARKET_XETRA_ULTRA_PLUS_TradeType Indicator`	FeedOS tag name.
Numeric ID	`15901`	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`Char`	Char data type.
Format	*`[Exchange Specific Value]`*	An ***exchange specific value***, detailing the type of trade.
Possible Values	`A`	Auction
	`C`	Continuous Trading
	`E`	End-of-Day Auction
	`F`	Closing Auction
	`L`	Liquidity Interruption
	`M`	Mini Auction
	`O`	Opening Auction
	`V`	Volatility / Interruption in Continuous Trading

2.3.2. Other Values

The following subsections describe the other values available on the XETRA ULTRA PLUS market data stream:

- 2.3.2.1. LastAuctionImbalanceSide
- 2.3.2.2. LastAuctionImbalanceVolume
- 2.3.2.3. InternalDailyClosingPriceType
- 2.3.2.4. MARKET_XETRA_ULTRA_PLUS_InstrumentStatus.

2.3.2.1. LastAuctionImbalanceSide

The values of the quotation tag **LastAuctionImbalanceSide** conveyed on the XETRA ULTRA PLUS market data stream are disseminated via FeedOS 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.

FeedOS implementation of the values available for the tag `LastAuctionImbalanceSide` is described below:

Table 11 LastAuctionImbalanceSide – technical implementation in QuantFEED®

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

2.3.2.2. LastAuctionImbalanceVolume

The values of the quotation tag **LastAuctionImbalanceVolume** conveyed on the XETRA ULTRA PLUS market data stream are disseminated via FeedOS 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.

FeedOS implementation of the values available for the tag `LastAuctionImbalanceVolume` is described below:

Table 12 LastAuctionImbalanceVolume – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`LastAuctionImbalanceVolume`	FeedOS tag name.
Numeric ID	9152	FeedOS unique ID disseminated on the 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	*[Exchange Specific Value]*	An ***exchange specific value***, detailing the imbalance volume of a closing auction.

2.3.2.3. InternalDailyClosingPriceType

The values of the quotation tag **InternalDailyClosingPriceType** conveyed on the XETRA ULTRA PLUS market data stream are disseminated via FeedOS 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.

FeedOS implementation of the values available for the tag `InternalDailyClosingPriceType` is described in the table below (the values currently disseminated are highlighted in `green`):

Table 13 InternalDailyClosingPriceType – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`InternalDailyClosingPriceType`	FeedOS tag name.
Numeric ID	9155	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`Char`	Char data type.
Format	*[Internal Specific Value]*	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).

2.3.2.4. MARKET_XETRA_ULTRA_PLUS_InstrumentStatus

Each time a change of the instrument status occurs, the values of the quotation tag **MARKET_XETRA_ULTRA_PLUS_InstrumentStatus** conveyed on the XETRA ULTRA PLUS market data stream are disseminated via FeedOS 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.

FeedOS implementation of the tag **MARKET_XETRA_ULTRA_PLUS_InstrumentStatus** is described in the table below:

Table 14 MARKET_XETRA_ULTRA_PLUS_InstrumentStatus – technical implementation in FeedOS

Component	Value	Description
Tag Name	`MARKET_XETRA_ULTRA_PLUS_InstrumentStatus`	FeedOS tag name.
Numeric ID	14480	FeedOS unique ID broadcast on the S&P Capital IQ Real-Time Solutions data stream. It is the numeric equivalent of the tag name.
Type	`Float64`	Float64 data type.
Format	*[Exchange Specific Value]*	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
	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

Table 14 MARKET_XETRA_ULTRA_PLUS_InstrumentStatus – technical implementation in FeedOS (Continued)

Component	Value	Description
Possible Values	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

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 15 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
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

Table 15 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
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

2.4. MBL, MBO and BBO Data*

The MBL book has a 20-level depth.

* The MBL, MBO and BBO data may not be included by default in your Level1 data subscription, but sold separately. Depending on your contract, additional terms, conditions and fees may apply. For more details about the subscription options, please contact S&P Capital IQ Real-Time Solutions.

3. Official Closing Price

Usually, the exchange sends the closing price. If the closing price is not sent, the last trade is used instead. There is no settlement price.

4. Finding the Latest Information

For the latest documentation and product updates, additional support and training, please contact our support services one of the following ways:

- E-mail: rts-support@spcapitaliq.com
- Web: https://support.quanthouse.com.