FeedOS
Developer Notice

Enhancement on Euronext UTP (MBO)

Notice Reference	20101118
Scope	MBO
Exchanges	Euronext UTP
Effective Date	2010-11-28
Impact	New data

Dear FeedOS developer,

Please be advised that starting the 2010-11-28, the Peg orders limit price will be disseminated in the MBO

The Peg orders limit price will be disseminated in the order book.

Peg Order's Definition:

A peg order is a limit order to buy or sell a stated amount of a security at a displayed price set to track the current bid or ask of the Euronext central order book. The order may be assigned a limit price which if reached, will cause the pegging to temporarily stop as long as the benchmark is higher for a buy order or lower for a sell order than this price. The pegging of the order to current best bid or ask will resume if the bid/ask becomes less aggressive than the limit price. The associated price of each peg order that is updated will be assigned a new entry time with priority.

The OrderBook:

Please find below an example of a Peg order with limit price which will be disseminated in the MBO:

```
0    PEG x    3 (86332716710114325   )   context:
PegOrderLimitPrice=float64{48.25},MARKET_EURONEXT_OrderPriorityTimestamp=Timestamp{
2010-09-02 13:58:36:943}

0    PEG x    3 (86332716710114325   )   context:
PegOrderLimitPrice=float64{48.285},MARKET_EURONEXT_OrderPriorityTimestamp=Timestamp
{2010-09-02 14:00:06:048}
```

- <u>Clarification:</u>

    i.   The magic value 'PEG' indicates the order type.
    ii.   All the data after 'context:' is the set of context data associated with this order:

        a.   PegOrderLimitPrice: with it is associated price (format being float64)
        b.   MARKET_EURONEXT_OrderPriorityTimestamp: timestamp of this order.

How to handle it:

The event ValuesUpdateOneInstrument available under
SubscribeOneInstrumentMarketSheet will contain the sent context values

For additional support please contact support@quanthouse.com