

S&P Capital IQ Real-Time Solutions

FeedOS™ Developer's Notice

EURONEXT UTP (CASH) – Market News Update

Reference n°: 20150120 – 20892 – 24616

Effective as of: 09 February 2015*

Action required from users: Attention Required



* For the actual day when the changes to your custom feed handler take effect, please contact your QuantFEED® project manager.

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Reference 20150120 – 20892 – 24616
January 22, 2015

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MARKET NEWS UPDATE ON THE EURONEXT UTP (CASH) MARKET DATA STREAM

To improve the quality of the Euronext UTP (CASH) market data stream, S&P Capital IQ Real-Time Solutions has decided to enhance the content of FeedOS.

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. FeedOS Technical Implementation](#)
- [3. Finding the Latest Information.](#)

1. Update Summary

Table 1 Current update summary

Notice Reference	20150120 – 20892 – 24616
Exchanges	EURONEXT UTP (CASH)
Concerned MICs	XBRU, XPAR, XLIS, XAMS, XLUX
Internal Source ID	95
Effective Date	2015-02-09*
Impact	• Update of the Market News Values – RequestForSize
Action required	Attention Required

2. FeedOS Technical Implementation

Effective Monday, **February 09^{*} 2015**, S&P Capital IQ Real-Time Solutions enhances the Market News to accommodate the information disseminated on the EURONEXT UTP (CASH) market data stream, as described below:

- [2.1. Update of the Market News Values – RequestForSize.](#)

* This is the proposed day for the update of the standard version of the feed handler. For dedicated feed handlers, the date and Source IDs may differ. For the actual day when the changes to your custom feed handler will take effect, please contact your FeedOS™ project manager.

2.1. Update of the Market News Values – RequestForSize

Effective 2015-02-09, each time the exchange sends a RequestForSize message, this is disseminated in EURONEXT UTP (CASH) market data stream in *Market News*:

- in the callback carrying the Level1 event `notif_MarketNews()`, for C++
- in the event handler `MarketNewsEventHandler`, for C#
- in the callback carrying the Level1 event `quotNotifMarketNewsEvent`, for Java.

Below is an example showing the RequestForSize message dissemination in the Market News:

```
"TE (TradeEvent) : MARKET_TIME INSTRUMENT LAST_PRICE TRADE_QTY BID_PRICE BID_QTY ASK_PRICE
ASK_QTY *CONTENT_MASK* *FLAGS*"
"VU (ValuesUpdate) : SERVER_TIME INSTRUMENT VALUES..."
"MN : MARKE NEWS"

MN null null XPAR Normal RequestForSize | SymbolIndex=22370 | RFSID=5 | Side=1 |
VolumeRequested=500000 related_instruments: 81/754144
```

3. 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>.