

FeedOS™ Developer's Notice

XETRA – Update of the Referential Tags

Reference n°: 20130320

Effective as of: **25 March 2013**

Action required from users: **Optional**

QUANTHOUSE

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CAPITAL IQ

QuantHouse®FeedOS™
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Corporate Headquarters
QuantHouse®
52 Rue de la Victoire
75009 Paris
France
Tel: +33 (0) 1 73 02 32 11
Fax: +33 (0) 1 73 02 32 12

UK Office
10 Foster Lane
London EC2V 6HR
United Kingdom
Tel: +44 (0) 203 107 1676

US Offices
55 Water Street, 44th floor
New York, NY 10041
United States of America
Tel: +1-(212)-438-4346

130 East Randolph
One Prudential Plaza, Suite 2900
Chicago, IL 60601
United States of America
Tel: +1-(312)-233-7129

www.quanthouse.com

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UPDATE OF THE REFERENTIAL TAGS ON XETRA

To reflect the changes caused by the dissemination of new values on XETRA market data stream, QuantHouse® 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	20130320
Scope	Reference Data
Exchanges	XETRA
Effective Date	2013-03-25
Impact	• Update of the Referential Tags
Action required	Optional

2. Functional Description

Starting Monday, March 25, 2013, QuantHouse® introduces a new referential tag **CCP_Eligible** (NumericID: 9552, Type: **Bool**) to accommodate the information disseminated on XETRA market data stream.

QuantHouse® disseminates only the variation ranges related to the continuous trading session.

Warning The referential tag **MARKET_XETRA_CCP_Eligible** (NumericID: 11103, Type: **Bool**) continues to be disseminated in QuantFEED®s.
These referential tag will be removed in a future version of the feed.

3. QuantFEED® Technical Implementation

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

3.1. CCP_Eligible

The referential tag CCP Eligible is disseminated via QuantHouse®'s market data stream in *Referential* to specify whether an instrument is cleared via the CCP.

QuantFEED®'s implementation of the values currently available for the tag `CCP_Eligible` is described in the following table:

Table 2 CCP_Eligible – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	CCP_Eligible	QuantFEED® tag name.
Numeric ID	9552	QuantFEED® unique ID disseminated on QuantHouse®'s data stream. This is the numeric equivalent of the tag name.
Type	Bool	Float64 data type.
Format	[Exchange Specific Value]	An exchange specific value , specifying whether an instrument is cleared via the CCP.
Possible Values	True	True CCP eligibility and post trade anonymity
	False	False Default value, not sent

Below is an example of the current implementation of the referential tag `CCP_Eligible` in XETRA market data stream:

```
instr # 89/500052 = 187146580
  PriceCurrency      string{EUR}
  Symbol            string{OHT}
  Description        string{ORAD HI-TEC SYS   IS 10}
  SecurityType      string{NONE}
  FOSMarketId       XETR
  CFICode           string{EXXXXX}
  SecuritySubType   string{EQU}
  SecurityGroup     string{AFR0}
  InternalCreationDate Timestamp{2013-03-08 14:34:01:866}
  InternalModificationDate Timestamp{2013-03-13 05:01:10:370}
  InternalSourceId  uint16{44}
  LocalCodeStr      string{IL0010838071}
  ISIN              string{IL0010838071}
  wertpapierKennNummer string{928634}
  PriceIncrement_dynamic_TableId uint32{1376356}
  InitialListingMarketId string{XFRA}
  CCP_Eligible      bool{False}
  MARKET_XETRA_ISIX uint32{597}
  MARKET_XETRA_OptimalGatewayLocation string{0000}
  MARKET_XETRA_CCP_Eligible bool{False}
```

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
- Web: <http://support.quanthouse.com>.