

FeedOS™ Developer's Notice

EUREX – Update of the Referential Tags

Reference n°: 20130211

Effective as of: **18 February 2013** for Futures

Action required from users: **Optional**

QUANTHOUSE

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CAPITAL IQ

QuantHouse® FeedOS™
FeedOS™ Developer's Notice
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UPDATE OF THE REFERENTIAL TAGS ON EUREX

To reflect the changes caused by the progressive migration of EUREX market data feed to NTA technology, QuantHouse® has decided to enhance the content of QuantFEED®.

The progressive product migration follows the EUREX's planning available here: <http://www.eurexchange.com/exchange-en/technology/new-trading-architecture/implementation-news/305542/>

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	20130211
Scope	Reference Data
Exchanges	EUREX
Effective Date	2013-02-18 for Futures
Impact	• Update of the Referential Tags
Action required	Optional

2. Functional Description

Starting Monday, February 18, 2013, QuantHouse® introduces two new referential tags – MARKET_EUREX_ULTRA_PLUS_ProductComplexType (NumericID: 11670, Type: UInt8) and MARKET_EUREX_ULTRA_PLUS_DisseminatedByNTA (NumericID: 11671, Type: Bool) – to accommodate the information disseminated on EUREX for Futures.

3. QuantFEED® Technical Implementation

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

3.1. Product Complex Type

The values of the referential tag **Product Complex Type** conveyed on the EUREX market data stream are disseminated via QuantFEED®'s data stream in *Referential* to indicate the instrument type.

QuantFEED®'s implementation of the tag MARKET_EUREX_ULTRA_PLUS_ProductComplexType is described in the following table:

Table 2 MARKET_EUREX_ULTRA_PLUS_ProductComplexType – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	MARKET_EUREX_ULTRA_PLUS_ProductComplexType	QuantFEED® tag name.
Numeric ID	11670	QuantFEED® unique ID disseminated on QuantHouse®'s data stream. This is the numeric equivalent of the tag name.
Type	uint8	uint8 data type.
Format	[Exchange Specific Value]	An exchange specific value , indicating the instrument type.
Possible Values	1	Simple Instrument
	2	Standard Option Strategy
	3	Non-Standard Option Strategy
	4	Options Volatility Strategy
	5	Futures Spread

Below is an example of the current implementation of the referential tag MARKET_EUREX_ULTRA_PLUS_ProductComplexType in EUREX market data stream:

```
instr # 12/1114 = 25166938
  PriceCurrency      string{USD}
  Symbol             string{HU52}
  Description         string{HURR FUT USA 50BN 12}
  SecurityType       string{FUT}
  StdMaturity        string{201406}
  FOSMarketId        XEUR
  ContractMultiplier float64{1}
  CFICode            string{FXXXXX}
  SecuritySubType     string{FCRD}
  InternalCreationDate Timestamp{2013-01-08 10:37:39:978}
  InternalModificationDate Timestamp{2013-01-08 10:37:39:978}
  InternalSourceId    uint16{52}
  LocalCodeStr       string{HU520614}
  ISIN               string{DE000A1HUNS4}
  PriceIncrement_static float64{0.1}
  MaturityYear        uint16{2014}
  MaturityMonth        uint8{6}
  MaturityDay          uint8{30}
  MARKET_EUREX_ULTRA_PLUS_ProductComplexType uint8{1}
```

3.2. Disseminated by NTA

The values of the referential tag **Disseminated by NTA** conveyed on the EUREX market data stream are disseminated via QuantFEED®'s data stream in *Referential* to indicate whether the instrument values are distributed by NTA.

QuantFEED®'s implementation of the tag MARKET_EUREX_ULTRA_PLUS_DisseminatedByNTA is described in the following table:

Table 3 MARKET_EUREX_ULTRA_PLUS_DisseminatedByNTA – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	MARKET_EUREX_ULTRA_PLUS_DisseminatedByNTA	QuantFEED® tag name.
Numeric ID	11671	QuantFEED® unique ID disseminated on QuantHouse®'s data stream. This is the numeric equivalent of the tag name.
Type	Bool	Bool data type.
Format	<i>[Exchange specific value]</i>	An exchange specific value , indicating whether the instrument values are disseminated by NTA.
Possible Values	True	The instrument values are distributed by NTA.
	False	The instrument values are not distributed by NTA.

Below is an example of the current implementation of the referential tag MARKET_EUREX_ULTRA_PLUS_DisseminatedByNTA in EUREX market data stream:

```
instr # 12/440060 = 25605884
  PriceCurrency      string{CHF}
  Symbol             string{N2ES}
  Description         string{NESTLE S.A. - N. DIVIDEND FUT}
  SecurityType       string{FUT}
  StdMaturity        string{201312}
  FOSMarketId        XEUR
  ContractMultiplier float64{1020.8333}
  CFICode            string{FFSXXX}
  SecuritySubType    string{FSTK}
  InternalCreationDate Timestamp{2013-01-21 05:05:43:216}
  InternalModificationDate Timestamp{2013-01-21 05:05:43:216}
  InternalSourceId   uint16{52}
  InternalAggregationId uint16{52}
  LocalCodeStr       string{N2ES1213}
  ISIN               string{DE000A1HTZC4}
  PriceIncrement_static float64{0.001}
  UnderlyingLocalCodeStr string{XC000A1HTZN3}
  MaturityYear       uint16{2013}
  MaturityMonth      uint8{12}
  MaturityDay        uint8{19}
  MARKET_EUREX_ULTRA_PLUS_ProductComplexType uint8{1}
  MARKET_EUREX_ULTRA_PLUS_DisseminatedByNTA bool{True}
```

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>.