

FeedOS™ Developer's Notice

New Value for Type of Unit Expression on NYSE Euronext

Reference n°: 20120420

Effective as of: **25 May 2012**

Action required from users: **Optional**



QuantHouse® FeedOS™
FeedOS™ Developer's Notice
Reference 20120420
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Corporate Headquarters

QuantHouse®
13-15 rue Taitbout (5th floor)
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 Office

1350 Ave. of the Americas, 2nd floor
New York, NY 10019
United States of America
Tel: +1-(646)-837-8775

www.quanthouse.com

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NEW VALUE FOR TYPE OF UNIT EXPRESSION ON NYSE EURONEXT

To reflect the changes caused by the addition of a new value for Type of Unit Expression on NYSE Euronext UTP market data stream, QuantHouse® has decided to update 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	20120420
Scope	Reference Data
Exchanges	NYSE Euronext UTP
Effective Date	2012-05-25
Impact	New value for Type of Unit Expression
Action required	Optional

2. Functional Description

Starting **May 25, 2012**, the NYSE Euronext adds a new value for Type of Unit Expression in the Reference Data message 553. The referential tag **MARKET_EURONEXT_TypeOfUnitOfExpressionForInstrumentPrice** will be able to carry a new value **5**, which indicates the price expression as a “% of nominal including accrued interest”, also known as *Dirty*.

3. QuantFEED® Technical Implementation

The Type of Unit Expression tag is broadcast via QuantHouse® data stream in *Referential*, when a new value is added to the list of referential attributes (in Referential download request).

QuantFEED® implementation of Type of Unit Expression tag is described in the table below:

Table 2 Type of Unit Expression technical implementation in QuantFEED®

Component	Value	Description
Tag Name	MARKET_EURONEXT_TypeOfUnitofExpressionForInstrumentPrice	QuantFEED® tag name.
Numeric ID	11051	QuantFEED® unique ID broadcast on QuantHouse® data stream. Is the numeric equivalent of the tag name.
Type	String	String data type.
Possible Values	1	In Units
	2	As a % of nominal (excluding accrued interest – <i>Clean</i>)
	5	As a % of nominal (including accrued interest – <i>Dirty</i>)
	8	In Kilograms
	9	In Ounces

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