**QuantHouse® FeedOS™**

# FeedOS™ Developer's Notice

### EURONEXT – Update of the Quotation Context Tags

Reference n°: 20130123

**Effective as of: 28 January 2013**

**Action required from users: Optional**

**QUANTHOUSE**

*part of* **S&P**
**CAPITAL IQ**

QuantHouse® FeedOS™
FeedOS™ Developer's Notice
Reference 20130123
January 23, 2013

**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 | 130 East Randolph |
| New York, NY 10041 | One Prudential Plaza, Suite 2900 |
| United States of America | Chicago, IL 60601 |
| Tel: +1-(212)-438-4346 | United States of America |
| | Tel: +1-(312)-233-7129 |

www.quanthouse.com

# UPDATE OF THE QUOTATION CONTEXT TAGS

To reflect the changes caused by the dissemination of new values on EURONEXT 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 | 20130123 |
|---|---|
| Scope | Reference Data |
| Exchanges | EURONEXT |
| Effective Date | **2013-01-28** |
| Impact | • Update of the Quotation Context Tags |
| Action required | Optional |

# 2. Functional Description

Starting Monday, **January 28, 2013**, QuantHouse® introduces new values for the quotation context tag `MARKET_EURONEXT_CrossOrderIndicator` (**NumericID**: 15050, **Type**: `String`) to accommodate the information disseminated on EURONEXT UTP.

# 3. QuantFEED® Technical Implementation

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

# 3.1. Cross Order Indicator

Each time a cross order occurs, the values of the quotation tag **Cross Order Indicator** conveyed on the EURONEXT market data stream are disseminated via QuantHouse®'s data stream in *Context*:

- in the callback carrying the Level1 event `notif_TradeEventExt()`, for C++

- in the event handler `TradeEventExtEventHandler`, for C#

- in the callback carrying the Level1 event `quotNotifTradeEventExt`, for Java.

QuantFEED®'s implementation of the tag `MARKET_EURONEXT_CrossOrderIndicator` is described in the following table new values are in **bold**):

Table 2        MARKET_EURONEXT_CrossOrderIndicator – technical implementation in QuantFEED®

| Component | Value | Description |
|---|---|---|
| Tag Name | `MARKET_EURONEXT_CrossOrderIndicator` | QuantFEED® tag name. |
| Numeric ID | 15050 | QuantFEED® unique ID disseminated on QuantHouse®'s data stream. This is the numeric equivalent of the tag name. |
| Type | `String` | String data type. |
| Format | *[Exchange Specific Value]* | An **exchange specific value**, indicating the presence of a cross order. |
| Possible Values | 0 | The trade does not stem from a cross order. |
| | 1 | The trade stems from a cross order. |
| | 4 | Valuation trade. |
| | 7 | The cumulated volume data of the day, either traded on UTP or received from TCS (CumulativeQuantity=Cumulative Quantity of TCS + CumulativeQuantity of UTP). |
| | N | For future use. |
| | **R** | **Retail Matching Facility Trade.** |

Below is an example of the current implementation of the quotation context tag `MARKET_EURONEXT_CrossOrderIndicator` in EURONEXT market data stream:

```
HEADER:TE TradeEvent : SERVER_TIME MARKET_TIME INSTRUMENT LAST_PRICE TRADE_QTY BID_PRICE
BID_QTY ASK_PRICE ASK_QTY *CONTENT_MASK* *FLAGS*
TE  2013-01-21 09:43:57:696 2012-11-14 09:43:57:696 424375000   1.968   1154    *   *   *   *
TE  2013-01-21 09:43:57:696 2012-11-14 09:43:57:696 424375000   1.968   980     *   *   *   *
TE  2013-01-21 09:43:57:697 2012-11-14 09:43:57:696 424375000   1.967   2988    *   *   *   *
TE  2013-01-21 09:43:57:697 2012-11-14 09:43:57:696 424375000   1.967   236     *   *   *   *
TE  2013-01-21 09:44:04:503 2012-11-14 09:44:04:502 424375000   1.968   1076    *   *   *   *
TE  2013-01-21 09:44:58:990 2012-11-14 09:44:58:990 424375000   1.97    200000  *   *   *   *
MARKET_EURONEXT_CrossOrderIndicator=R
TE  2013-01-21 09:44:59:929 2012-11-14 09:44:59:929 424375000   1.969   1996    *   *   *   *
TE  2013-01-21 09:45:00:931 2012-11-14 09:45:00:931 424375000   1.969   896     *   *   *   *
TE  2013-01-21 09:45:00:932 2012-11-14 09:45:00:931 424375000   1.969   61      *   *   *   *
TE  2013-01-21 09:45:02:129 2012-11-14 09:45:02:129 424375000   1.97    1480    *   *   *   *
TE  2013-01-21 09:45:02:129 2012-11-14 09:45:02:129 424375000   1.97    8381    *   *   *   *
TE  2013-01-21 09:45:02:129 2012-11-14 09:45:02:129 424375000   1.97    10000   *   *   *   *
TE  2013-01-21 09:45:02:129 2012-11-14 09:45:02:129 424375000   1.97    323     *   *   *   *
```

# 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.