

S&P Capital IQ's Real-Time Solutions

QuantFEED® Developer's Notice

EUREX NTA – Feed Update

Reference n°: 20131113

Effective as of: **25 November 2013**

Action required from users: **Attention Required (Optional)**



**S&P
CAPITAL IQ**

McGRAW HILL FINANCIAL

S&P Capital IQ's Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 20131113
November 13, 2013

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UPDATE OF EUREX NTA MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on EUREX NTA market data stream, S&P Capital IQ's Real-Time Solutions 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	20131113
Exchanges	EUREX NTA
Concerned MICs	XEUR
Internal Source ID	52
Effective Date	2013-11-25
Impact	<ul style="list-style-type: none">• Update of the Referential Tags• Update of the Quotation Context Tags
Action required	Attention Required (Optional)

2. Functional Description

Effective Monday, **November 25, 2013**, S&P Capital IQ's Real-Time Solutions introduces a new referential tag – operatingMIC (NumericID: 9533, Type: String) – to reflect EUREX's adoption of the ISO 10383:2013 standard.

Moreover, the quotation context tag TradeID (NumericID: 1003, Type: String) will be added to accommodate the information disseminated on EUREX NTA market data stream.

3. QuantFEED® Technical Implementation

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

- [3.1. Operating MIC](#)
- [3.2. TradeID](#).

3.1. Operating MIC

The values of the referential tag **Operating MIC** conveyed on the EUREX NTA market data stream are disseminated via QuantFEED®'s data stream in *Referential* to specify the parent MIC.

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

Table 2 **OperatingMIC – technical implementation in QuantFEED®**

Component	Value	Description
Tag Name	OperatingMIC	QuantFEED® tag name.
Numeric ID	9533	QuantFEED® unique ID disseminated on S&P Capital IQ's Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format	<i>[Exchange Specific value]</i>	An exchange specific value , specifying the parent MIC.
Possible Values	XEUR	Parent MIC for all EUREX's branches.

Below is an example of the current implementation of the newly added referential tag:

```
instr # 12/9543 = 25175367
PriceCurrency          string{EUR}
Symbol                 string{OESX}
Description             string{OPT ON EURO STOXX 50}
SecurityType           string{OPT}
StdMaturity            string{202112}
StrikePrice            float64{4500}
FOSMarketId            XEUR
ContractMultiplier     float64{10}
CFICode                string{OCEICX}
SecuritySubType         string{OINX}
MarketSegmentID        string{185}
InternalCreationDate    Timestamp{2013-11-08 16:51:15:859}
InternalModificationDate Timestamp{2013-11-12 05:00:24:217}
InternalSourceId        uint16{52}
LocalCodeStr            string{OESX1221C4500}
ISIN                   string{DE0009652396}
PriceIncrement_static   float64{0.1}
UnderlyingLocalCodeStr  string{EU0009658145}
MaturityYear            uint16{2021}
MaturityMonth           uint8{12}
MaturityDay             uint8{21}
SecurityTradingId        string{47024}
OperatingMIC            string{XEUR}
MARKET_EUREX_ULTRA_PLUS_ProductComplexType uint8{1}
MARKET_EUREX_ULTRA_PLUS_DisseminatedByNTA  bool{True}
```

3.2. TradeID

Each time a trade occurs, the values of the quotation tag **Trade ID** conveyed on EUREX NTA market data stream are disseminated via QuantFEED®'s data stream in *Context* to detail the unique ID assigned to the trade entity once it is received or matched by the exchange or central counterparty:

- 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 values currently available for the tag **TradeID** is described in the table below:

Table 3 TradeID – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	TradeID	QuantFEED® tag name.
Numeric ID	1003	QuantFEED® unique ID disseminated on S&P Capital IQ's Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format / Possible Values	<i>[Exchange Specific Value]</i>	An exchange specific value , detailing the unique ID assigned to the trade entity once it is received or matched by the exchange or central counterparty.

Below is an example of the current implementation of the quotation context tag `TradeID` in EUREX NTA market data stream:

```
TE      2013-11-11 21:15:44:508.443    2013-11-11 21:15:44:507.865    25193546    100.1
10      *          *          *          *
      TradeID=850
      AggressorSide='2'=Sell
      TradeConditionsDictionaryKey=uint32{109052041}
      NbofBuyOrdersTraded=int32{1}
      NbofSellOrdersTraded=int32{1}
      MARKET_EUREX_ULTRA_PLUS_TradeIndicator=UAX
```

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>.