



OTC trade and New Tags for CEF Eurex Ultra Plus

Notice Reference	20100727
Scope	Level 1
Exchanges	CEF Eurex Ultra Plus
Effective Date	2010-09-27
Impact	Data enrichment

Dear FeedOS developer,

Please be advised that starting the 2010-09-27, the **OTC TRADE** will be available under the **Level 1 data** and for this matter the following quotation context tags will be disseminated in Level 1 data:

9356 = AggressorSide (type: char)
15800 = MARKET_EUREX_ULTRA_PLUS_TradeType (type: String)
15801 = MARKET_EUREX_ULTRA_PLUS_TradeIndicator (type: String)
15802 = MARKET_EUREX_ULTRA_PLUS_StrategyTradeIndicator (type: String)
9359 = NbOfBuyOrdersTraded (type: int32)
9360 = NbOfSellOrdersTraded (type: int32)

Please find below the definition of each tag:

1. AggressorSide: it indicates which kind of order has triggered the trade; it can have the following values in CEF Eurex Ultra Plus:

Value	Description
“ “	No aggressor, it is the default value which is not send
1	Buy Side
2	Sell Side

2. MARKET_EUREX_ULTRA_PLUS_TradeType: it describes the trade type; it can have the following values:

Value	Description
“ “	Regular Trade, it is the default values which is not send
A	Block Auction Trade
B	Basis Trade
E	EFP Trade
N	EFP-Index Futures Trade
O	OTC Block Trade
P	EFP-Fin Trade
V	Vola Trade
W	EFS Trade

3. MARKET_EUREX_ULTRA_PLUS_TradeIndicator: it describes the trade price; it can have the following values:

Value	Description
1	First on-exchange trade price of the day.
2	New high on-exchange trade price
3	New low on-exchange trade price
4	On-exchange trade price, it is the default values which is not send
7	OTC trade price
8	IPS trade price
9	MS trade price

4. MARKET_EUREX_ULTRA_PLUS_StrategyTradeIndicator: it can have the following values:

Value	Description
N	No, it is the default values which is not send
Y	Strategy trade reported on leg

5. NbOfBuyOrdersTraded: it indicates the number of “buy” orders involved in the trade.
6. NbOfSellOrdersTraded: it indicates the number of “sell” orders involved in the trade.

For additional support please contact support@quanthouse.com