QuantHouse® FeedOS™

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

part of S&P CAPITAL IQ

QuantHouse® FeedOS™
FeedOS™ Developer's Notice
Reference 20130211
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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 EURESX'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

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	*`[Exchange Specific Value]`*	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.