

S&P Capital IQ Real-Time Solutions

QuantFEED® Developer's Notice

EUREX NTA – Referential Tags Update

Reference n°: 20140925 – 19773 – 22409

Effective as of: **24 November 2014**

Action required from users: **Attention Required**



**S&P
CAPITAL IQ**

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S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 20140925 – 19773 – 22409
September 30, 2014

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UPDATE OF THE REFERENTIAL TAGS ON THE EUREX NTA MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the EUREX NTA market data stream, S&P Capital IQ 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. QuantFEED® Technical Implementation](#)
- [3. Finding the Latest Information.](#)

1. Update Summary

Table 1 Current update summary

Notice Reference	20140925 – 19773 – 22409
Exchanges	EUREX NTA
Concerned MICs	XEUR
Internal Source ID	52, 131
Effective Date	2014-11-24*
Impact	• Update of the Referential Tags
Action required	Attention Required

2. QuantFEED® Technical Implementation

Effective Friday, **November 24^{*}, 2014**, S&P Capital IQ Real-Time Solutions enhances the referential data to accommodate the new information disseminated on the EUREX NTA market data stream, as described below:

- [2.1. Changes to the Referential Data.](#)

* This is the proposed day for the update of the standard version of the feed handler. For dedicated feed handlers, this date may differ. For the actual day when the changes to your custom feed handler take effect, please contact your QuantFEED® project manager.

2.1. Changes to the Referential Data

S&P Capital IQ Real-Time Solutions **introduces** the referential tags below to accommodate the information disseminated on the EUREX NTA market data stream:

Table 2 Referential tags added on the EUREX NTA market data stream

Tag Name	Numeric ID	Type
SecurityStatus	965	UInt8

Moreover, S&P Capital IQ Real-Time Solutions **updates** the values of the referential tags below:

Table 3 Referential tags disseminating updated values on the EUREX NTA market data stream

Tag Name	Numeric ID	Type
MARKET_EUREX_ULTRA_PLUS_ProductComplexType	11670	UInt8

2.1.1. SecurityStatus

The values of the referential tag **SecurityStatus** conveyed on the EUREX NTA market data stream are disseminated via QuantFEED® data stream in *Referential* to indicate the status of an instrument.

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

Table 4 SecurityStatus – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	<code>SecurityStatus</code>	QuantFEED® tag name.
Numeric ID	965	QuantFEED® unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	UInt8	String data type.
Format	<i>[Exchange Specific Value]</i>	An exchange specific value , indicating the status of an instrument.
Possible Values	1	Active (Default value)
	2	Inactive
	3	Suspended

2.1.2. MARKET_EUREX_ULTRA_PLUS_ProductComplexType

The values of the referential tag **MARKET_EUREX_ULTRA_PLUS_ProductComplexType** conveyed on the EUREX NTA market data stream are disseminated via QuantFEED® data stream in *Referential* to indicate the instrument type.

QuantFEED® implementation of the tag MARKET_EUREX_ULTRA_PLUS_ProductComplexType is described in the table below (existing values are in black, newly added values are in green):

Table 5 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 the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	uint8	uint8 data type.
Format	<i>[Exchange Specific value]</i>	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
	6	Inter-Product Spread
	7	Standard Futures Strategy
	8	Pack and Bundle
	9	Strip

Referential Data Sample

Below is an example showing the implementation of the newly added (in **green**) and updated (in **blue**) referential tags:

```
instr # 12/753928 = 25919752
  PriceCurrency      string{CHF}
  Symbol             string{OCPF}
  Description         string{OPT ON GBPCHF}
  SecurityType        string{OPT}
  StdMaturity         string{201509}
  StrikePrice         float64{1.59}
  FOSMarketId         XEUR
  ContractMultiplier float64{100000}
  CFICode             string{OCEXPX}
  SecuritySubType     string{OCUR}
  SecurityStatus      uint8{1}
  MarketSegmentID    string{17322}
  InternalCreationDate Timestamp{2014-09-23 04:01:08:165}
  InternalModificationDate Timestamp{2014-09-24 05:32:04:759}
  InternalSourceId    uint16{131}
  InternalAggregationId uint16{131}
  LocalCodeStr        string{OCPF0915C1.59}
  ISIN                string{GB0009534727}
  PriceIncrement_static float64{5e-05}
  UnderlyingLocalCodeStr string{GB0009534727}
  MaturityYear         uint16{2015}
  MaturityMonth        uint8{9}
  MaturityDay          uint8{16}
  SecurityTradingId    string{969214}
  OperatingMIC         string{XEUR}
  MARKET_EUREX_ULTRA_PLUS_ProductComplexType uint8{1}
  MARKET_EUREX_ULTRA_PLUS_DisseminatedByNTA bool{True}
```

3. Finding the Latest Information

For the latest documentation and product updates, additional support and training, please contact our support services:

- E-mail: rts-support@spcapitaliq.com
- Web: <http://support.quanthouse.com>.