QuantHouse® FeedOS™

FeedOS™ Developer's Notice

Chi-X Migration

Reference n°: 20120412

Effective as of: 30 April 2012

Action required from users: Optional

QUANTHOUSE

QuantHouse® FeedOS™
FeedOS™ Developer's Notice
Reference 20120412
April 12, 2012

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FEEDOS™ DEVELOPER'S NOTICE

To reflect the changes caused by the migration of the Chi-X market data stream to the BATS protocol, QuantHouse® has decided to update 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:

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1. Update Summary

Table 1   Current update summary

Notice Reference	20120412
Scope	Level 1 Data
Exchanges	Chi-X
Effective Date	**2012-04-30**
Impact	Migration to BATS protocol
Action required	Optional

2. Functional Description

Starting **April 30, 2012**, the Chi-X market data stream becomes BATS protocol compliant. Following this migration, the internal code, referential tag `localcodestr` and referential data are not impacted.

Moreover, the tag `TradeID` (**NumericID:** 1003, **Syntax:** String) previously broadcast on Level 1 Data is removed.

A new tag – `MARKET_CHIX_ExecutionType` – describing the **Execution Type** will be disseminated in the BATS Chi-X Level 1 data stream. Its possible values are listed in the Table 2.

3. QuantFEED® Technical Implementation

If an execution occurs, the Execution Type tag is broadcast via QuantHouse® data stream among *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® implementation of Execution Type tag is described in the table below:

Table 2   Execution Type technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`MARKET_CHIX_ExecutionType`	QuantFEED® tag name.
Numeric ID	`16300`	QuantFEED® unique ID broadcast on QuantHouse® data stream. Is the numeric equivalent of the tag name.
Syntax	`String`	String data type.
Possible Values	`1` (Default value, not sent)	Chi-X Europe Integrated Book
	`E`	Chi-X Europe Chi-Delta Dark Pool Execution
	`R`	Negotiated Transaction

4. Finding the Latest Information

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

- E-mail: support@quanthouse.com

- Web: http://support.quanthouse.com.