

**S&P Capital IQ Real-Time Solutions**

## **QuantFEED® Developer's Notice**

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### **EUREX NTA – Quotation Context Data Update**

Reference n°: 18365 – 20140404

Effective as of: **12 May 2014**

Action required from users: **Attention Required**



S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®  
QuantFEED® Developer's Notice  
Reference 18365 – 20140404  
April 04, 2014

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# UPDATE OF THE QUOTATION CONTEXT DATA 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. Functional Description](#)
- [3. QuantFEED® Technical Implementation](#)
- [4. Finding the Latest Information.](#)

## 1. Update Summary

Table 1 Current update summary

Notice Reference	18365 – 20140404
Exchanges	EUREX NTA
Concerned MICs	XEUR
Internal Source ID	52, 131
Effective Date	<b>2014-05-12</b>
Impact	• Update of the Quotation Context Tags
Action required	<b>Attention Required</b>

## 2. Functional Description

Effective Monday, **May 12, 2014**, S&P Capital IQ Real-Time Solutions enhances the content of the quotation context data to accommodate the new information disseminated on the EUREX NTA market data stream, as described below:

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

## 2.1. Changes to the Quotation Context Data

S&P Capital IQ Real-Time Solutions **updates** the values disseminated by the quotation context tag below to accommodate the information broadcast on the EUREX NTA market data stream:

**Table 2** Quotation context tags added on the EUREX NTA market data stream

Tag Name	Numeric ID	Type
<a href="#">MARKET_EUREX_ULTRA_PLUS_TradeIndicator</a>	15801	String

Below is an example of the current implementation of the updated (in **blue**) quotations context tags:

```
TE 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=BD
```

## 3. QuantFEED® Technical Implementation

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

- [3.1. MARKET\\_EUREX\\_ULTRA\\_PLUS\\_TradeIndicator](#).

### 3.1. MARKET\_EUREX\_ULTRA\_PLUS\_TradeIndicator

Each time a trade occurs, the values of the quotation context tag **MARKET EUREX ULTRA PLUS Trade Indicator** conveyed on the EUREX NTA market data stream are disseminated via QuantFEED®'s data stream in *Context*, to detail the trade price, when the value of the tag `DisseminatedByNTA` is set to `True`:

- 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 the values currently available for the tag `MARKET_EUREX_ULTRA_PLUS_TradeIndicator` is described in the table below (existing values are in black, newly added values are in **green**):

**Table 3** MARKET\_EUREX\_ULTRA\_PLUS\_TradeIndicator – technical implementation in QuantFEED®

Component	Value	Description
<b>Tag Name</b>	MARKET_EUREX_ULTRA_PLUS_TradeIndicator	QuantFEED® tag name.
<b>Numeric ID</b>	15801	QuantFEED® unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
<b>Type</b>	String	String data type.
<b>Format</b>	<i>[Exchange Specific Value]</i>	An <b>exchange specific value</b> , describing the trade price.

Table 3 MARKET\_EUREX\_ULTRA\_PLUS\_TradeIndicator – technical implementation in QuantFEED®

Component	Value	Description
Possible Values	U	ExchangeLast
	R	OpeningPrice
	AX	HighPrice
	AY	LowPrice
	AJ	OfficialClosingPrice
	AW	LastAuctionPrice
	k	Out of sequence
	BD	Previous Closing Price
	a	Volume Only

## 4. 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](mailto:rts-support@spcapitaliq.com)
- Web: <http://support.quanthouse.com>.