



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

## **FeedOS™ Feed Description**

**EUREX NTA**

Reference n°: 20150821 – 26395 – 28366 – 28367

S&P Capital IQ Real-Time Solutions  
FeedOS™ Feed Description: EUREX NTA  
Reference 20150821 – 26395 – 28366 – 28367  
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# FEEDOS™ EUREX NTA FEED DESCRIPTION

As part of the S&P Capital IQ Real-Time Solutions FeedOS™ documentation, this feed description provides you with details about the types of data broadcast on the EUREX NTA market data stream, their possible values and current FeedOS technical implementation.

The topics this feed description covers include\*:

- [1. Referential Data](#)
- [2. Quotation Data](#)
- [3. Closing Price](#)
- [4. Finding the Latest Information.](#)

## 1. Referential Data

The following sections describe the characteristics of the referential data on the EUREX NTA market data stream, in terms of:

- [1.1. Available Markets and Branches](#)
- [1.2. Types of Instruments](#)
- [1.3. Specific Referential Tags.](#)

### 1.1. Available Markets and Branches

This section details the list of markets and branches available on the EUREX NTA market data stream:

- [1.1.1. Markets](#)
- [1.1.2. Branches.](#)

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\* The red bars in the left margin highlight content that has been added or changed since the previous release of this document.

### 1.1.1. Markets

The EUREX NTA market data stream disseminates informations about the following markets:

**Table 1** List of markets available on the EUREX NTA market data stream

FeedOS Market ID	Market
XEUR	EUREX UltraPlus Deutschland

The following example shows the list of markets available on the EUREX NTA market data stream and their IDs, returned by the command dumps:

```
MARKETS
market # 12      CC=DE/GERMANY/FRANKFURT AM MAIN,DESCR=EUREX DEUTSCHLAND,
WEB=www.eurexchange.com
MIC = XEUR
TimeZone = Europe/Berlin
Country = DE
NbMaxInstruments = 2000000
```

### 1.1.2. Branches

The example below shows the list of branches available on the EUREX NTA market data stream, returned by the command dumps. Each branch displays the following details: FOSMarketID, SecurityType, CFICode and Quantity (of instruments):

```
BRANCHES
{ XEUR FUT  FFDCXX } qty: 372
{ XEUR FUT  FFDPXX } qty: 40
{ XEUR FUT  FFICXX } qty: 1265
{ XEUR FUT  FFSCXX } qty: 20075
{ XEUR FUT  FFSPXX } qty: 293
{ XEUR FUT  FXXCXX } qty: 1736
{ XEUR FUT  FXXPXX } qty: 449
{ XEUR MLEG MRXXXX } qty: 95299
{ XEUR OPT  OCADPX } qty: 3337
{ XEUR OPT  OCASCX } qty: 60
{ XEUR OPT  OCASPX } qty: 119610
{ XEUR OPT  OCEICX } qty: 31076
{ XEUR OPT  OCESPX } qty: 14536
{ XEUR OPT  OCEXCX } qty: 1034
{ XEUR OPT  OCEXPX } qty: 5115
{ XEUR OPT  OPADPX } qty: 3337
{ XEUR OPT  OPASCX } qty: 59
{ XEUR OPT  OPASPX } qty: 116408
{ XEUR OPT  OPEICX } qty: 31076
{ XEUR OPT  OPESPX } qty: 14252
{ XEUR OPT  OPEXCX } qty: 1034
{ XEUR OPT  OPEXPX } qty: 5115
```

## 1.2. Types of Instruments

The following sections describe the instruments available on the EUREX NTA market data stream, according to their type:

- [1.2.1. Futures](#)

- [1.2.2. Multilegs](#)
- [1.2.3. Options.](#)

### 1.2.1. Futures

The sample below illustrates the details of a future:

```
instr # 12/426255 = 25592079
  PriceCurrency      string{TWD}
  Symbol             string{FTX}
  Description         string{DAILY FUT. ON TAIEX FUTURES}
  SecurityType       string{FUT}
  StdMaturity        string{201510}
  FOSMarketId        XEUR
  ContractMultiplier float64{1}
  CFICode            string{FFICXX}
  SecuritySubType    string{FINX}
  MarketSegmentID    string{37533}
  InternalCreationDate Timestamp{2015-08-20 03:30:46:049}
  InternalModificationDate Timestamp{2015-08-21 03:31:06:063}
  InternalSourceId    uint16{52}
  InternalAggregationId uint16{52}
  InternalEntitlementId int32{1032}
  LocalCodeStr        string{FTX1015}
  ISIN                string{DE000A1XQ3Q7}
  PriceIncrement_static float64{1}
  UnderlyingLocalCodeStr string{XC0009694149}
  MaturityYear         uint16{2015}
  MaturityMonth        uint8{10}
  MaturityDay          uint8{21}
  SecurityTradingId    string{1368501}
  OperatingMIC         string{XEUR}
  MARKET_EUREX_ULTRA_PLUS_ProductComplexType uint8{1}
  MARKET_EUREX_ULTRA_PLUS_DisseminatedByNTA bool{True}
```

## 1.2.2. Multilegs

The sample below illustrates the details of a multileg:

```
instr # 12/816853 = 25982677
  PriceCurrency      string{EUR}
  Symbol             string{ODAX}
  Description         string{ODAX.O.150102.BER.000020}
  SecurityType        string{MLEG}
  StdMaturity         string{201503}
  FOSMarketId         XEUR
  CFICode             string{MRXXXX}
  NbLegs              uint8{2}
  SecuritySubType     string{OINX}
  InternalCreationDate Timestamp{2014-10-22 10:51:53:245}
  InternalModificationDate Timestamp{2015-03-23 04:31:59:513}
  InternalHideFromLookup bool{True}
  InternalSourceId    uint16{131}
  InternalAggregationId uint16{131}
  InternalEntitlementId int32{1033}
  LocalCodeStr        string{+1xODAX0315P8800-1xODAX0315P8700}
  ISIN                 string{DE0008469495}
  PriceIncrement_static float64{0.1}
  UnderlyingLocalCodeStr string{DE0008469008}
  MaturityYear         uint16{2015}
  MaturityMonth        uint8{3}
  MaturityDay          uint8{20}
  OperatingMIC         string{XEUR}
  LegFOSInstrumentCode  uint32{25606743}
  LegFOSInstrumentCode_1 uint32{25606739}
  LegRatioQty          float64{1}
  LegRatioQty_1        float64{1}
  LegFIXSide           '1'=Buy
  LegFIXSide_1         '2'=Sell
  MARKET_EUREX_ULTRA_PLUS_DisseminatedByNTA bool{True}
```

### 1.2.3. Options

The sample below illustrates the details of an option:

```
instr # 12/426683 = 25592507
  PriceCurrency      string{EUR}
  Symbol             string{OVS}
  Description         string{OPT ON VSTOXX}
  SecurityType       string{OPT}
  StdMaturity        string{201604}
  StrikePrice        float64{105}
  FOSMarketId        XEUR
  ContractMultiplier float64{100}
  CFICode            string{OPEXCX}
  SecuritySubType    string{OFIX}
  MarketSegmentID    string{1378}
  InternalCreationDate Timestamp{2015-08-20 03:31:28:666}
  InternalModificationDate Timestamp{2015-08-21 03:31:17:971}
  InternalSourceId    uint16{131}
  InternalAggregationId uint16{131}
  InternalEntitlementId int32{1033}
  LocalCodeStr        string{OVS0416P105}
  ISIN                string{DE000A0E4S49}
  PriceIncrement_static float64{0.05}
  UnderlyingLocalCodeStr string{DE000A0Z3CW9}
  MaturityYear         uint16{2016}
  MaturityMonth        uint8{4}
  MaturityDay          uint8{20}
  SecurityTradingId    string{1368904}
  OperatingMIC         string{XEUR}
  MARKET_EUREX_ULTRA_PLUS_ProductComplexType uint8{1}
  MARKET_EUREX_ULTRA_PLUS_DisseminatedByNTA bool{True}
```

## 1.3. Specific Referential Tags

The following sections describe the specific referential tags available on the EUREX NTA market data stream:

- [1.3.1. SecurityStatus](#)
- [1.3.2. OperatingMIC](#)
- [1.3.3. MARKET\\_EUREX\\_ULTRA\\_PLUS\\_ProductComplexType](#)
- [1.3.4. MARKET\\_EUREX\\_ULTRA\\_PLUS\\_DisseminatedByNTA.](#)

### 1.3.1. SecurityStatus

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



FeedOS implementation of the tag `SecurityStatus` is described in the table below:

**Table 2      SecurityStatus – technical implementation in FeedOS**

Component	Value	Description
Tag Name	SecurityStatus	FeedOS tag name.
Numeric ID	965	FeedOS 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 <b>exchange specific value</b> , indicating the status of an instrument.
Possible Values	1	Active (Default value)
	2	Inactive
	3	Suspended

### 1.3.2. OperatingMIC

The values of the referential tag `OperatingMIC` conveyed on the EUREX NTA market data stream are disseminated via FeedOS data stream in *Referential* to specify the parent MIC.

FeedOS implementation of the tag `OperatingMIC` is described in the table below:

**Table 3      OperatingMIC – technical implementation in FeedOS**

Component	Value	Description
Tag Name	OperatingMIC	FeedOS tag name.
Numeric ID	9533	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format	<i>[Exchange Specific value]</i>	An <b>exchange specific value</b> , specifying the parent MIC.
Possible Values	XEUR	Parent MIC for all EUREX's branches.

### 1.3.3. 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 FeedOS data stream in *Referential* to indicate the instrument type.

FeedOS implementation of the tag `MARKET_EUREX_ULTRA_PLUS_ProductComplexType` is described in the table below:

**Table 4      MARKET\_EUREX\_ULTRA\_PLUS\_ProductComplexType – technical implementation in FeedOS**

Component	Value	Description
Tag Name	MARKET_EUREX_ULTRA_PLUS_ProductComplexType	FeedOS tag name.
Numeric ID	11670	FeedOS 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 <b>exchange specific value</b> , indicating the instrument type.

**Table 4** MARKET\_EUREX\_ULTRA\_PLUS\_ProductComplexType – technical implementation in FeedOS

Component	Value	Description
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

### 1.3.4. MARKET\_EUREX\_ULTRA\_PLUS\_DisseminatedByNTA

The values of the referential tag **MARKET\_EUREX\_ULTRA\_PLUS\_DisseminatedByNTA** conveyed on the EUREX NTA market data stream are disseminated via FeedOS data stream in *Referential* to indicate whether the instrument values are distributed by NTA.

FeedOS implementation of the tag **MARKET\_EUREX\_ULTRA\_PLUS\_DisseminatedByNTA** is described in the table below:

**Table 5** MARKET\_EUREX\_ULTRA\_PLUS\_DisseminatedByNTA – technical implementation in FeedOS

Component	Value	Description
Tag Name	MARKET_EUREX_ULTRA_PLUS_DisseminatedByNTA	FeedOS tag name.
Numeric ID	11671	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Bool	Bool data type.
Format	<i>[Exchange specific value]</i>	An <b>exchange specific value</b> , indicating whether the instrument values are disseminated by NTA.
Possible Values	True	The symbols with that field set to True will be fed by the new NTA technology feed.
	False	The instrument values are not distributed by NTA.

## 2. Quotation Data

The following sections describe the characteristics of the quotation data on the EUREX NTA market data stream, in terms of:

- [2.1. Quotation Values](#)
- [2.2. TradingStatus](#)
- [2.3. Specific Quotation Tags](#)
- [2.4. MBL and MBO Data.](#)

## 2.1. Quotation Values

The examples below shows the possible values of an instrument on the EUREX NTA market data stream:

```
InstrumentStatusL1
-- 12/901101
    BID: 3311      123      @27
    ASK: 3312      427      @70
    LastPrice      float64{3311}
    LastTradeQty   float64{1}
    DailyHighPrice float64{3354}
    DailyLowPrice  float64{3269}
    DailyTotalVolumeTraded float64{1079390}
    DailyTotalAssetTraded float64{3583690965}
    LastTradePrice float64{3311}
    LastTradeTimestamp Timestamp{2015-08-21 14:00:43:895}
    InternalDailyOpenTimestamp Timestamp{2015-08-21 06:00:06:764}
    InternalDailyCloseTimestamp Timestamp{2015-08-20 20:00:00:024}
    InternalDailyHighTimestamp Timestamp{2015-08-21 09:36:04:054}
    InternalDailyLowTimestamp Timestamp{2015-08-21 06:00:07:815}
    InternalPriceActivityTimestamp Timestamp{2015-08-21 14:00:45:645}
    TradingStatus  17=ReadyToTrade
    DailyOpeningPrice float64{3276}
    PreviousDailyTotalVolumeTraded float64{1407291}
    PreviousDailyTotalAssetTraded float64{4757903569}
    PreviousDailyClosingPrice float64{3318}
    PreviousBusinessDay Timestamp{2015-08-20}
    CurrentBusinessDay Timestamp{2015-08-21}
    PreviousDailySettlementPrice float64{3356}
    PriceActivityMarketTimestamp Timestamp{2015-08-21 14:00:45:645}
    InternalDailyBusinessDayTimestamp Timestamp{2015-08-21 06:00:06:764}
```

For more details about the fields and tags available in quotation data type, and their possible values, see *FeedOS Quotation Tags Guide*.

## 2.2. TradingStatus

Each time a modification of the trading status occurs, the values of the quotation tag **TradingStatus** conveyed on the EUREX NTA market data stream are disseminated via FeedOS data stream in *Other Values*:

- 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.

FeedOS implementation of the tag `TradingStatus` is described in the following table:

**Table 6      `TradingStatus` – technical implementation in FeedOS**

Component	Value	Description
Tag Name	<code>TradingStatus</code>	FeedOS tag name.
Numeric ID	9100	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Enum	Enum data type.
Format	<i>[Exchange specific value]</i>	An <i>exchange specific value</i> , detailing the characteristics of the trading status.
Possible Values	2	Trading Halt
	5	Price Indication
	17	Ready to Trade
	18	Not Available for Trading
	21	Pre-Open
	23	Fast Market

## 2.3. Specific Quotation Tags

The following sections describe the specific quotation tags available on the EUREX NTA market data stream:

- [2.3.1. Trade Conditions](#)
- [2.3.2. Other Values.](#)

### 2.3.1. Trade Conditions

The following subsections describe the trade conditions available on the EUREX NTA market data stream:

- [2.3.1.1. TradeID](#)
- [2.3.1.2. MARKET\\_EUREX\\_ULTRA\\_PLUS\\_TradeType](#)
- [2.3.1.3. MARKET\\_EUREX\\_ULTRA\\_PLUS\\_TradeIndicator](#)
- [2.3.1.4. MARKET\\_EUREX\\_ULTRA\\_PLUS\\_StrategyTradeIndicator.](#)

#### 2.3.1.1. TradeID

Each time a trade occurs, the values of the quotation tag **TradeID** conveyed on EUREX NTA market data stream are disseminated via FeedOS data stream in *Context* to detail the unique ID assigned to the trade entity once it is received or matched by the exchange or central counterparty:

- 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.

FeedOS implementation of the tag TradeID is described in the table below:

**Table 7 TradeID – technical implementation in FeedOS**

Component	Value	Description
Tag Name	TradeID	FeedOS tag name.
Numeric ID	1003	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format / Possible Values	<i>[Exchange specific value]</i>	An <b>exchange specific value</b> , detailing the unique ID assigned to the trade entity once it is received or matched by the exchange or central counterparty.

### 2.3.1.2. MARKET\_EUREX\_ULTRA\_PLUS\_TradeType

Each time a trade occurs, the values of the quotation context tag **MARKET\_EUREX\_ULTRA\_PLUS\_TradeType** conveyed on the EUREX NTA market data stream are disseminated via FeedOS data stream in *Context*, to identify the type of trade, when the value of the tag MARKET\_EUREX\_ULTRA\_PLUS\_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.

Moreover, the values of the tag **MARKET\_EUREX\_ULTRA\_PLUS\_TradeType** are disseminated only when the tag **MARKET\_EUREX\_ULTRA\_PLUS\_TradeIndicator** has the value **AW**. For the trades outside the auctions, this field is not set.

FeedOS implementation of the tag **MARKET\_EUREX\_ULTRA\_PLUS\_TradeType** is described in the following table:

**Table 8 MARKET\_EUREX\_ULTRA\_PLUS\_TradeType – technical implementation in FeedOS**

Component	Value	Description
Tag Name	MARKET_EUREX_ULTRA_PLUS_TradeType	FeedOS tag name.
Numeric ID	15800	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format	<i>[Exchange specific value]</i>	An <b>exchange specific value</b> , indicating the type of trade.
Possible Values	1	BlockTrade30
	2	EFP30
	12	ExchangeForSwap30
	55	ExchangeBasisFacility 30
	1000	VolaTrade30
	1001	EFPPFinTrade30
	1002	EFPIndexFuturesTrade30
	1100	OpeningAuctionTrade
	1101	IntradayAuctionTrade
	1102	VolatilityAuctionTrade
	1103	ClosingAuctionTrade
	1104	CrossAuctionTrade

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

Each time a trade occurs, the values of the quotation context tag **MARKET\_EUREX\_ULTRA\_PLUS\_TradeIndicator** conveyed on the EUREX NTA market data stream are disseminated via FeedOS data stream in *Context*, to detail the trade price, when the value of the tag **MARKET\_EUREX\_ULTRA\_PLUS\_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.

FeedOS implementation of the tag **MARKET\_EUREX\_ULTRA\_PLUS\_TradeIndicator** is described in the following table:

**Table 9**      **MARKET\_EUREX\_ULTRA\_PLUS\_TradeIndicator – technical implementation in FeedOS**

Component	Value	Description
<b>Tag Name</b>	MARKET_EUREX_ULTRA_PLUS_TradeIndicator	FeedOS tag name.
<b>Numeric ID</b>	15801	FeedOS unique ID disseminated on the 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.
<b>Possible Values</b>	U	ExchangeLast
	R	OpeningPrice
	AX	HighPrice
	AY	LowPrice
	AJ	OfficialClosingPrice
	AW	LastAuctionPrice
	k	Out of sequence
	BD	Previous Closing Price
	a	Volume Only

### 2.3.1.4. MARKET\_EUREX\_ULTRA\_PLUS\_StrategyTradeIndicator

Each time a trade occurs, the values of the quotation tag **MARKET\_EUREX\_ULTRA\_PLUS\_StrategyTradeIndicator** conveyed on the EUREX NTA market data stream are disseminated via FeedOS data stream in *Context* to identify the type of strategy:

- 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.

FeedOS implementation of the tag `MARKET_EUREX_ULTRA_PLUS_StrategyTradeIndicator` is described in the table below:

**Table 10** `MARKET_EUREX_ULTRA_PLUS_StrategyTradeIndicator` – technical implementation in FeedOS

Component	Value	Description
Tag Name	<code>MARKET_EUREX_ULTRA_PLUS_StrategyTradeIndicator</code>	FeedOS tag name.
Numeric ID	15802	FeedOS unique ID broadcast on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format	<i>[Exchange specific value]</i>	An <i>exchange specific value</i> , indicating the type of strategy.
Possible Values	N	No – the default value, not sent.
	Y	Strategy trade reported on leg.

## 2.3.2. Other Values

The following subsections describe the other values available on the EUREX NTA market data stream:

- [2.3.2.1. LastAuctionPrice.](#)

### 2.3.2.1. LastAuctionPrice

The values of the quotation tag **LastAuctionPrice** conveyed on the EUREX NTA market data stream are disseminated via FeedOS data stream in *Other Values* to detail the last price, when the value of the tag `MARKET_EUREX_ULTRA_PLUS_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.

FeedOS implementation of the tag `LastAuctionPrice` is described in the following table:

**Table 11** `LastAuctionPrice` – technical implementation in FeedOS

Component	Value	Description
Tag Name	<code>LastAuctionPrice</code>	FeedOS tag name.
Numeric ID	9146	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Float64	Float64 data type.
Format / Possible Values	<i>[Exchange specific value]</i>	An <i>exchange specific value</i> , detailing the last price.

## 2.4. MBL and MBO Data \*

The MBL book has a 10-level depth. There is no MBO.

### 3. Closing Price

The closing price is the last trade price upon close, as provided by the exchange. There settlement price is handled when provided by the market.

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

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\* The MBL and MBO data may not be included by default in your Level1 data subscription, but sold separately. Depending on your contract, additional terms, conditions and fees may apply. For more details about the subscription options, please contact S&P Capital IQ Real-Time Solutions.