QuantHouse® FeedOS™

FeedOS™ Developer's Notice

EUREX – Update of the Referential Tags

Reference n°: 20130117

Effective as of: **21 January 2013 for Options**

Action required from users: Optional

QuantHouse® FeedOS™
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Reference 20130117
January 17, 2013

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UPDATE OF THE REFERENTIAL TAGS ON EUREX

To reflect the changes caused by the dissemination of new values on EUREX market data stream, QuantHouse® 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

Table 1 Current update summary

Notice Reference	20130117
Scope	Reference Data
Exchanges	EUREX
Effective Date	**2013-01-21 for Options**
Impact	• Update of the Referential Tags
Action required	Optional

2. Functional Description

Starting Monday, **January 21, 2013**, QuantHouse® introduces a new referential tag `MARKET_EUREX_ULTRA_PLUS_ProductComplexType` (**NumericID**: `11670`, **Type**: `uint8`) to accommodate the information disseminated on EUREX for Options.

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 # 12/42563 = 25208387
    PriceCurrency                string{CHF}
    Symbol                       string{ABBN}
    Description                  string{OPT ON ABB LTD}
    SecurityType                 string{OPT}
    StdMaturity                  string{201301}
    StrikePrice                  float64{0.01}
    FOSMarketId                  XEUR
    ContractMultiplier           float64{100}
    CFICode                      string{OCASXX}
    SecuritySubType              string{OSTK}
    InternalCreationDate         Timestamp{2013-01-08 10:37:41:434}
    InternalModificationDate     Timestamp{2013-01-16 05:01:31:142}
    InternalSourceId             uint16{131}
    LocalCodeStr                 string{ABBN0113C0.01}
    ISIN                         string{CH0012221716}
    PriceIncrement_static        float64{0.01}
    UnderlyingLocalCodeStr       string{CH0012221716}
    MaturityYear                 uint16{2013}
    MaturityMonth                uint8{1}
    MaturityDay                  uint8{18}
    MARKET_EUREX_ULTRA_PLUS_ProductComplexType uint8{1}
```

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.