

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

part of **S&P**
CAPITAL IQ

QuantHouse® FeedOS™
FeedOS™ Developer's Notice
Reference 20130117
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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](#)
- [2. Functional Description](#)
- [3. QuantFEED® Technical Implementation](#)
- [4. Finding the Latest Information.](#)

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	<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

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>.