

FeedOS™ Developer's Notice

Chi-X Migration

Reference n°: 20120412

Effective as of: **30 April 2012**

Action required from users: **Optional**



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

Corporate Headquarters

QuantHouse®
13-15 rue Taitbout (5th floor)
75009 Paris
France
Tel: +33 (0) 1 73 02 32 11
Fax: +33 (0) 1 73 02 32 12

UK Office

10 Foster Lane
London EC2V 6HR
United Kingdom
Tel: +44 (0) 203 107 1676

US Office

1350 Ave. of the Americas, 2nd floor
New York, NY 10019
United States of America
Tel: +1-(646)-837-8775

www.quanthouse.com

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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:

- [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	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>.