

## **FeedOS™ Developer's Notice**

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### **EURONEXT – Update of the Quotation Context Tags**

Reference n°: 20130123

Effective as of: **28 January 2013**

Action required from users: **Optional**

**QUANTHOUSE**

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**CAPITAL IQ**

QuantHouse® FeedOS™  
FeedOS™ Developer's Notice  
Reference 20130123  
January 23, 2013

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# UPDATE OF THE QUOTATION CONTEXT TAGS

To reflect the changes caused by the dissemination of new values on EURONEXT 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	20130123
Scope	Reference Data
Exchanges	EURONEXT
Effective Date	2013-01-28
Impact	• Update of the Quotation Context Tags
Action required	Optional

## 2. Functional Description

Starting Monday, **January 28, 2013**, QuantHouse® introduces new values for the quotation context tag `MARKET_EURONEXT_CrossOrderIndicator` (**NumericID**: 15050, **Type**: String) to accommodate the information disseminated on EURONEXT UTP.

## 3. QuantFEED® Technical Implementation

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

### 3.1. Cross Order Indicator

Each time a cross order occurs, the values of the quotation tag **Cross Order Indicator** conveyed on the EURONEXT market data stream are disseminated via QuantHouse®'s data stream in *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®'s implementation of the tag `MARKET_EURONEXT_CrossOrderIndicator` is described in the following table (new values are in **bold**):

**Table 2** `MARKET_EURONEXT_CrossOrderIndicator` – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	<code>MARKET_EURONEXT_CrossOrderIndicator</code>	QuantFEED® tag name.
Numeric ID	15050	QuantFEED® unique ID disseminated on QuantHouse®'s 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 presence of a cross order.
Possible Values	0	The trade does not stem from a cross order.
	1	The trade stems from a cross order.
	4	Valuation trade.
	7	The cumulated volume data of the day, either traded on UTP or received from TCS (CumulativeQuantity=Cumulative Quantity of TCS + CumulativeQuantity of UTP).
	N	For future use.
	<b>R</b>	<b>Retail Matching Facility Trade.</b>

Below is an example of the current implementation of the quotation context tag `MARKET_EURONEXT_CrossOrderIndicator` in EURONEXT market data stream:

```

HEADER:TE TradeEvent : SERVER_TIME MARKET_TIME INSTRUMENT LAST_PRICE TRADE_QTY BID_PRICE
BID_QTY ASK_PRICE ASK_QTY *CONTENT_MASK* *FLAGS*
TE 2013-01-21 09:43:57:696 2012-11-14 09:43:57:696 424375000 1.968 1154 * * * *
TE 2013-01-21 09:43:57:696 2012-11-14 09:43:57:696 424375000 1.968 980 * * * *
TE 2013-01-21 09:43:57:697 2012-11-14 09:43:57:696 424375000 1.967 2988 * * * *
TE 2013-01-21 09:43:57:697 2012-11-14 09:43:57:696 424375000 1.967 236 * * * *
TE 2013-01-21 09:44:04:503 2012-11-14 09:44:04:502 424375000 1.968 1076 * * * *
TE 2013-01-21 09:44:58:990 2012-11-14 09:44:58:990 424375000 1.97 200000 * * * *
MARKET_EURONEXT_CrossOrderIndicator=R
TE 2013-01-21 09:44:59:929 2012-11-14 09:44:59:929 424375000 1.969 1996 * * * *
TE 2013-01-21 09:45:00:931 2012-11-14 09:45:00:931 424375000 1.969 896 * * * *
TE 2013-01-21 09:45:00:932 2012-11-14 09:45:00:931 424375000 1.969 61 * * * *
TE 2013-01-21 09:45:02:129 2012-11-14 09:45:02:129 424375000 1.97 1480 * * * *
TE 2013-01-21 09:45:02:129 2012-11-14 09:45:02:129 424375000 1.97 8381 * * * *
TE 2013-01-21 09:45:02:129 2012-11-14 09:45:02:129 424375000 1.97 10000 * * * *
TE 2013-01-21 09:45:02:129 2012-11-14 09:45:02:129 424375000 1.97 323 * * * *

```

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