

## **FeedOS™ Developer's Notice**

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### **BATS EU – Update of the Referential and Quotation Tags**

Reference n°: 20130419

Effective as of: **22 April 2013**

Action required from users: **Optional**

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QuantHouse® FeedOS™  
FeedOS™ Developer's Notice  
Reference 20130419  
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### **Corporate Headquarters**

QuantHouse®  
52 Rue de la Victoire  
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 Offices**

55 Water Street, 44th floor  
New York, NY 10041  
United States of America  
Tel: +1-(212)-438-4346

130 East Randolph  
One Prudential Plaza, Suite 2900  
Chicago, IL 60601  
United States of America  
Tel: +1-(312)-233-7129

[www.quanthouse.com](http://www.quanthouse.com)

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# UPDATE OF THE REFERENTIAL AND QUOTATION TAGS ON BATS EU

To reflect the changes caused by the dissemination of new values on BATS EU 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	20130419
Scope	Reference Data
Exchanges	BATS EU
Effective Date	2013-04-22
Impact	• Update of the Referential and Quotation Tags
Action required	Optional

## 2. Functional Description

Starting Monday, **April 22, 2013**, QuantHouse® introduces two new referential tags – MaxFloor (**NumericID**: 111, **Type**: Float64) and SecurityGroup (**NumericID**: 1151, **Type**: String) – and one quotation tag – AggressorSide (**NumericID**: 9356, **Type**: Char) – to accommodate the information disseminated on BATS EU market data stream.

Moreover, starting the same date, the tags ReutersInstrumentCode (**NumericID**: 9508, **Type**: String) and RoundLot (**NumericID**: 567, **Type**: Float64) will no longer be disseminated on BATS EU market data stream.

### 3. QuantFEED® Technical Implementation

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

- [3.1. Max Floor](#)
- [3.2. Security Group](#)
- [3.3. Aggressor Side](#)

#### 3.1. Max Floor

The values of the referential tag **Max Floor** conveyed on the BATS EU market data stream are disseminated via QuantFEED®'s data stream in *Referential* to indicate the MiFid large in scale value. Orders with a notional value less than this value must be displayed (cannot be hidden). This value is expressed in the traded currency. For instance, for GBX, this value is in pence.

QuantFEED®'s implementation of the values currently available for the tag MaxFloor is described in the following table:

**Table 2**      **DynamicVariationRange – technical implementation in QuantFEED®**

Component	Value	Description
Tag Name	MaxFloor	QuantFEED® tag name.
Numeric ID	111	QuantFEED® unique ID disseminated on QuantHouse®'s 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 <b>exchange specific percentile value</b> , indicating the MiFid large in scale value.

#### 3.2. Security Group

The values of the referential tag **Security Group** conveyed on the BATS EU market data stream are disseminated via QuantFEED®'s data stream in *Referential* to indicate when new details about the instruments are available.

QuantFEED®'s implementation of the values currently available for the tag securityGroup is described in the following table:

**Table 3**      **SecurityGroup – technical implementation in QuantFEED®**

Component	Value	Description
Tag Name	SecurityGroup	QuantFEED® tag name.
Numeric ID	1151	QuantFEED® unique ID disseminated on QuantHouse®'s 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 percentile value</b> , indicating the security group including the instrument.

Below is an example of the current implementation of the referential tags MaxFloor and SecurityGroup in BATS EU market data stream:

```
instr # 448/750079 = 940274175
  PriceCurrency      string{SEK}
  Symbol             string{AZN}
  Description         string{AstraZeneca PLC}
  MaxFloor           float64{4308300}
  SecurityType       string{NONE}
  FOSMarketId        BATE
  CFICode            string{EXXXXX}
  SecurityGroup       string{12}
  InternalCreationDate Timestamp{2013-04-18 16:24:02:172}
  InternalModificationDate Timestamp{2013-04-19 06:30:03:293}
  InternalSourceId    uint16{43}
  LocalCodeStr        string{AZNs}
  ForeignFOSMarketId  XSTO
  ForeignMarketId     string{XSTO}
  ISIN               string{GB0009895292}
  PriceIncrement_dynamic_TableId uint32{2818154}
  PrimaryReutersInstrumentCode string{AZN.ST}
  UMTF               string{AZNs}
```

### 3.3. Aggressor Side

Each time a trade occurs, the values of the quotation context tag **Aggressor Side** conveyed on the BATS EU market data stream are disseminated via QuantFEED®'s data stream in *Context*, to indicate whether the aggressor is a buyer or a seller:

- 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 `AggressorSide` is described in the following table:

**Table 4      AggressorSide – technical implementation in QuantFEED®**

Component	Value	Description
<b>Tag Name</b>	AggressorSide	QuantFEED® tag name.
<b>Numeric ID</b>	9356	QuantFEED® unique ID disseminated on QuantHouse®'s data stream. This is the numeric equivalent of the tag name.
<b>Type</b>	Char	Char data type.
<b>Format</b>	<i>[Exchange specific value]</i>	An <b>exchange specific value</b> , indicating whether the aggressor is a buyer or a seller.
<b>Possible Values</b>	Space	No aggressor
	1	Buy Side
	2	Seller Side

Below is an example of the current implementation of the quotation context tag AggressorSide in BATS EU market data stream:

```
EV 448/750079          2013-04-18 07:00:12:788.782 /ServerUTCTime: 2013-04-18 16:08:01:280
content: Bid LastPrice LastTradeQty Context
      BestBid      = 328.8    600    @1
      LastTradeQty = 600
      LastPrice    = 328.8
CONTEXT:
      AggressorSide: '2'=sell
```

## 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>.