

FeedOS™ Developer's Notice

EUREX – Update of the Referential Tags

Reference n°: 20130403

Effective as of: **08 April 2013**

Action required from users: **Optional**

QUANTHOUSE

part of **S&P**
CAPITAL IQ

QuantHouse® FeedOS™
FeedOS™ Developer's Notice
Reference 20130403
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UPDATE OF THE REFERENTIAL TAGS ON EUREX

To reflect the changes caused by the progressive migration of EUREX market data feed to NTA technology, QuantHouse® has decided to enhance the content of QuantFEED®.

The progressive product migration follows the EUREX's planning available here: <http://www.eurexchange.com/exchange-en/technology/new-trading-architecture/implementation-news/305542/>

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	20130403
Scope	Reference Data
Exchanges	EUREX
Effective Date	2013-04-08
Impact	• Update of the Referential Tags
Action required	Optional

2. Functional Description

Starting Monday, **April 08, 2013**, QuantHouse® introduces two new referential tags – **MarketSegmentID** (**NumericID**: 1300, **Type**: String) and **SecurityTradingID** (**NumericID**: 9525, **Type**: String) – to accommodate the information disseminated on EUREX for futures and options.

3. QuantFEED® Technical Implementation

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

3.1. Market Segment ID

The values of the referential tag **Market Segment ID** conveyed on the EUREX market data stream are disseminated via QuantFEED®'s data stream in *Referential* to detail the ID of the market segment.

QuantFEED®'s implementation of the tag MarketSegmentID is described in the following table:

Table 2 MarketSegmentID – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	MarketSegmentID	QuantFEED® tag name.
Numeric ID	1300	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 exchange specific value , detailing the ID of the market segment.

3.2. Security Trading ID

The values of the referential tag **Security Trading ID** conveyed on the EUREX market data stream are disseminated via QuantFEED®'s data stream in *Referential* to detail the trading ID of the instrument.

QuantFEED®'s implementation of the tag SecurityTradingID is described in the following table:

Table 3 SecurityTradingID – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	SecurityTradingID	QuantFEED® tag name.
Numeric ID	9525	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 exchange specific value , detailing the trading ID of the instrument.

Below is an example of the current implementation of the referential tags MarketSegmentID and SecurityTradingID in EUREX market data stream:

```
instr # 12/474883 = 25640707
PriceCurrency      string{EUR}
Symbol             string{DAIF}
Description         string{FUT ON DAIMLER AG}
SecurityType        string{FUT}
StdMaturity         string{201311}
FOSMarketId        XEUR
ContractMultiplier float64{100}
CFICode            string{FFSCXX}
SecuritySubType     string{FSTK}
MarketSegmentID     string{366}
InternalCreationDate Timestamp{2013-04-02 10:19:32:667}
InternalModificationDate Timestamp{2013-04-02 10:19:32:667}
InternalSourceId    uint16{52}
LocalCodeStr        string{DAIF1113}
ISIN                string{DE000A0C38U4}
PriceIncrement_static float64{0.0001}
UnderlyingLocalCodeStr string{DE0007100000}
MaturityYear        uint16{2013}
MaturityMonth        uint8{11}
MaturityDay          uint8{15}
SecurityTradingId    string{194129}
MARKET_EUREX_ULTRA_PLUS_ProductComplexType uint8{1}
MARKET_EUREX_ULTRA_PLUS_DisseminatedByNTA bool{True}
```

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>.