



## New Quotation Tags for CEF Eurex Ultra Plus

<b>Notice Reference</b>	20100128
<b>Scope</b>	Level 1
<b>Exchanges</b>	CEF Eurex Ultra Plus
<b>Effective Date</b>	2010-02-08
<b>Impact</b>	Data enrichment

Dear FeedOS developer,

Please be advised that starting the 2010-02-08, the following quotation context tags will be disseminated in Level 1 data:

9356 = AggressorSide (type: char)  
15800 = MARKET\_EUREX\_ULTRA\_PLUS\_TradeType (type: String)  
15801 = MARKET\_EUREX\_ULTRA\_PLUS\_TradeIndicator (type: String)  
15802 = MARKET\_EUREX\_ULTRA\_PLUS\_StrategyTradeIndicator (type: String)

Please find below the definition of each tag:

1. AggressorSide: it indicates which kind of order has triggered the trade; it can have the following values in CEF Eurex Ultra Plus:

Value	Description
“ “	No aggressor, it is the default value which is not send
1	Buy Side
2	Sell Side

2. MARKET\_EUREX\_ULTRA\_PLUS\_TradeType: it describes the trade type; it can have the following values:

Value	Description
“ “	Regular Trade, it is the default values which is not send
A	Block Auction Trade
B	Basis Trade
E	EFP Trade
N	EFP-Index Futures Trade
O	OTC Block Trade
P	EFP-Fin Trade
V	Vola Trade
W	EFS Trade

3. MARKET\_EUREX\_ULTRA\_PLUS\_TradeIndicator: it describes the trade price; it can have the following values:

Value	Description
1	First on-exchange trade price of the day.
2	New high on-exchange trade price
3	New low on-exchange trade price
4	On-exchange trade price, it is the default values which is not send
7	OTC trade price
8	IPS trade price
9	MS trade price

4. MARKET\_EUREX\_ULTRA\_PLUS\_StrategyTradeIndicator: it can have the following values:

Value	Description
N	No, it is the default values which is not send
Y	Strategy trade reported on leg

For additional support please contact [support@quanthouse.com](mailto:support@quanthouse.com)