QUANTHOUSE

FeedOS

Developer Notice

OTC trade, Strategy trades and New Tags for CEF Eurex Ultra Plus

Notice Reference	20101104
Scope	Level 1
Exchanges	CEF Eurex Ultra Plus (XEUR)
Effective Date	2010-11-15
Impact	Data enrichment

Dear FeedOS developer,

Please be advised that starting the 2010-11-15, **the OTC TRADES and the STRATEGY TRADES will be disseminated in the Level 1 feed.** For this matter 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)
9359 = NbOfBuyOrdersTraded (type: int32)
9360 = NbOfSellOrdersTraded (type: int32)

Please note that the **OTC trades** will be flagged as off book trade. Technically the **OffBookTrade** bit will be set in the **content mask** of the **TradeEventExt** containing an OTC trade. If you do not want to receive the OTC trades you need to discard such events upon receipt.

The **Strategy trades** will be sent along with the **context** tag **15802 = "Y".** The default value **"N"** for other kind of trade will not be sent. If you do not want to receive the Strategy trades, you need to process the context structure, find the tag 15802 and look for its value.

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

5. NbOfBuyOrdersTraded: it indicates the number of “buy” orders involved in the trade.

6. NbOfSellOrdersTraded: it indicates the number of “sell” orders involved in the trade.

Example of a snapshotL1 request on FDAX1210:

Before:

```
-- XEUR@FDAX1210

        BID: 6738       3
        ASK: 6739       11
        LastPrice                       float64{6737}
        LastTradeQty                    float64{1}
        DailyHighPrice                  float64{6737}
        DailyLowPrice                   float64{6682}
        DailyTotalVolumeTraded          float64{189}
        DailyTotalAssetTraded           float64{382380.5}
        LastTradePrice                  float64{6737}
        LastTradeTimestamp              Timestamp{2010-11-04 10:13:08:260}
        InternalDailyOpenTimestamp      Timestamp{2010-11-04 07:00:46:325}
        InternalDailyCloseTimestamp     Timestamp{2010-11-03 21:03:18:775}
        InternalDailyHighTimestamp      Timestamp{2010-11-04 10:13:02:939}
        InternalDailyLowTimestamp       Timestamp{2010-11-04 07:17:11:841}
        InternalPriceActivityTimestamp  Timestamp{2010-11-04 10:15:14:335}
        TradingStatus                   17/ReadyToTrade
        DailyOpeningPrice               float64{6691.5}
        PreviousDailyTotalVolumeTraded  float64{0}
        PreviousDailyTotalAssetTraded   float64{439742}
        PreviousDailyClosingPrice       float64{6679}
        PreviousBusinessDay             Timestamp{2010-11-03}
        CurrentBusinessDay              Timestamp{2010-11-04}
        PreviousDailySettlementPrice    float64{6633}
        OpenInterest                    float64{12014}
```

After:

```
-- XEUR@FDAX1210

        BID: 6719       12
        ASK: 6719.5     1
        LastPrice                       float64{6719.5}
        LastTradeQty                    float64{1}
        DailyHighPrice                  float64{6724.5}
        DailyLowPrice                   float64{6665}
        DailyTotalVolumeTraded          float64{40840}
        DailyTotalAssetTraded           float64{271705037.5}
        LastTradePrice                  float64{6719.5}
        LastTradeTimestamp              Timestamp{2010-11-04 10:12:43:827}
        InternalDailyOpenTimestamp      Timestamp{2010-11-04 07:00:01:983}
        InternalDailyCloseTimestamp     Timestamp{2010-11-03 21:03:18:775}
        InternalDailyHighTimestamp      Timestamp{2010-11-04 08:29:51:244}
        InternalDailyLowTimestamp       Timestamp{2010-11-04 07:18:34:851}
        InternalPriceActivityTimestamp  Timestamp{2010-11-04 10:12:45:114}
        TradingStatus                   17/ReadyToTrade
        LastOffBookTradePrice           float64{6715}
        LastOffBookTradeQty             float64{16}
        LastOffBookTradeTimestamp       Timestamp{2010-11-04 10:08:49:142}
        DailyOpeningPrice               float64{6670.5}
        PreviousDailyTotalVolumeTraded  float64{0}
        PreviousDailyTotalAssetTraded   float64{868074335}
        PreviousDailyClosingPrice       float64{6666}
        PreviousBusinessDay             Timestamp{2010-11-03}
        CurrentBusinessDay              Timestamp{2010-11-04}
        PreviousDailySettlementPrice    float64{6617.5}
        DailyTotalOffBookVolumeTraded   float64{308}
        DailyTotalOffBookAssetTraded    float64{2067260}
        OpenInterest                    float64{180087}
```

Example of an OffBookTrade:

```
EV  12/22197                    2010-11-04  13:16:43:007  /ServerUTCTime:  2010-11-04
13:16:43:009
content: LastPrice LastTradeQty OtherValues OffBookTrade
        LastTradeQty  = 8
        LastPrice     = 6730
CONTEXT:
TradeConditionsDictionaryKey:   uint32{184549480}
        MARKET_EUREX_ULTRA_PLUS_TradeType:      O
        MARKET_EUREX_ULTRA_PLUS_TradeIndicator: 7
        MARKET_EUREX_ULTRA_PLUS_StrategyTradeIndicator: Y
```

Example of a normal trade

```
EV  12/22197                    2010-11-04  13:16:43:407  /ServerUTCTime:  2010-11-04
13:16:43:408
content: LastPrice LastTradeQty
        LastTradeQty  = 1
        LastPrice     = 6738.5
CONTEXT:
AggressorSide:  Sell
        NbOfBuyOrdersTraded:    int32{1}
        NbOfSellOrdersTraded:   int32{1}
```

For additional support please contact support@quanthouse.com