

**S&P Capital IQ Real-Time Solutions**

## **QuantFEED® Developer's Notice**

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### **SWX – Feed Update**

Reference n°: 201403018

Effective as of: **24 March 2014**

Action required from users: **Attention Required (Optional)**



**S&P  
CAPITAL IQ**

**McGRAW HILL FINANCIAL**

S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®  
QuantFEED® Developer's Notice  
Reference 201403018  
March 18, 2014

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# UPDATE OF THE SWX MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the SWX market data stream, S&P Capital IQ Real-Time Solutions 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	20140318
Exchanges	SWX
Concerned MICs	XSWX, XVTX, XQMH
Internal Source ID	29
Effective Date	2014-03-24
Impact	• Update of the Referential Tags
Action required	Attention Required (Optional)

## 2. Functional Description

Effective Monday, **March 24, 2014**, S&P Capital IQ Real-Time Solutions enhances the content of the referential data to accommodate the new information disseminated on the SWX market data stream, as described below:

- [2.1. Changes to the Referential Data.](#)

## 2.1. Changes to the Referential Data

S&P Capital IQ Real-Time Solutions **introduces** the referential tag below to accommodate the information broadcast on the SWX market data stream:

**Table 2** Referential tags added on the SWX market data stream

Tag Name	Numeric ID	Type
<a href="#">SecurityTradingId</a>	9525	String

Below is an example of the current implementation of the newly added (in **green**) referential tags:

```
instr # 498/702473 = 1045084169
  PriceCurrency      string{CHF}
  Symbol             string{VTDB1I}
  Issuer             string{Bank Vontobel AG}
  Description         string{VTDB1I VON C 12/13}
  SecurityType       string{NONE}
  StdMaturity        string{201312}
  StrikePrice        float64{44}
  FOSMarketId        XQMH
  Factor             float64{1}
  ContractMultiplier float64{10}
  PriceType          uint8{2}
  CFICode            string{XXXXXX}
  RoundLot           float64{10}
  MinTradeVol        float64{0}
  SecuritySubType     string{Other Warrant}
  DatedDate          Timestamp{2013-04-22}
  StrikeCurrency      string{EUR}
  SecurityGroup       string{3111}
  MarketSegmentID    string{HS}
  MarketSegmentDesc   string{Main Market}
  InternalCreationDate Timestamp{2014-04-10 12:52:00:887}
  InternalModificationDate Timestamp{2014-04-10 12:52:09:815}
  InternalSourceId    uint16{29}
  LocalCodeStr        string{CH0210963325_CHF}
  ISIN               string{CH0210963325}
  UnderlyingLocalCodeStr string{DE0005810055}
  MaturityYear        uint16{2013}
  MaturityMonth       uint8{12}
  MaturityDay         uint8{20}
  Telekurs_Value      string{21096332}
  PriceIncrement_dynamic_TableId uint32{3670120}
  SecurityTradingId    string{3171821}
  OperatingMIC        string{XQMH}
  CCP_Eligible        bool{False}
  MARKET_SWX_IssuerCountry string{CH}
  MARKET_SWX_TradingSessionID string{DJU}
  MARKET_SWX_ListingStateCode string{LI}
  MARKET_SWX_ListingStateDesc string{Listed}
```

### 3. QuantFEED® Technical Implementation

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

- [3.1. SecurityTradingId](#).

#### 3.1. SecurityTradingId

The values of the referential tag **Security Trading ID** conveyed on the SWX market data stream are disseminated via QuantFEED® data stream in *Referential* to specify the trading ID of a security.

QuantFEED® implementation of the values currently available for 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 S&P Capital IQ Real-Time Solutions 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 value</b> , specifying trading ID of a security.

### 4. Finding the Latest Information

For the latest documentation and product updates, additional support and training, please contact our support services:

- E-mail: [rts-support@spcapitaliq.com](mailto:rts-support@spcapitaliq.com)
- Web: <http://support.quanthouse.com>.