

S&P Capital IQ Real-Time Solutions

QuantFEED® Developer's Notice

CEF CORE – Feed Update (Addition of New Markets)

Reference n°: 18313 – 20140404

Effective as of: **28 April 2014**

Action required from users: **Attention Required**



S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 18313 – 20140404
April 04, 2014

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UPDATE OF THE CEF CORE MARKET DATA STREAM (ADDITION OF NEW MARKETS)

To reflect the changes caused by the introduction of the following new markets on the CEF CORE exchange:

- XEEE – European Energy Exchange
- EPEX – EPEX Spot SE
- XDBV – Deutsche Börse – Volatility indices,

S&P Capital IQ Real-Time Solutions has decided to enhance the content of QuantFEED®. Please note that you need new entitlements to access the new markets.

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	18313 – 2014040
Exchanges	CEF CORE
Concerned MICs	XEEE, EPEX, XDBV
Internal Source ID	23, 24, 25, 26, 27, 51, 87
Effective Date	2014-04-28
Impact	• Update of the Referential Tags (Addition of New Markets)
Action required	Attention Required

2. Functional Description

Effective Monday, **April 28, 2014**, S&P Capital IQ Real-Time Solutions enhances the content of the referential data to accommodate the information disseminated on the CEF CORE market data stream by the newly introduced instruments, as shown below:

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

2.1. Changes to the Referential Data

Moreover, S&P Capital IQ Real-Time Solutions **updates** the values of the referential tags below to accommodate the information broadcast on the CEF CORE market data stream:

Table 2 Referential tags disseminating updated values on the CEF CORE market data stream

Tag Name	Numeric ID	Type
SecurityType	167	String
FOSMarketId	207	Uint16
CFICode	461	String

Below is an example of the current implementation of the updated (in **blue**) referential tags:

```
instr # 88/1041 = 184550417
  PriceCurrency          string{EUR}
  SecurityType           string{FUT}
  FOSMarketId           XEEE
  ContractMultiplier    float64{2208}
  CFICode                string{FCXXX}
  InternalCreationDate   Timestamp{2014-05-19 10:36:37:966}
  InternalModificationDate Timestamp{2014-05-19 10:36:37:966}
  InternalSourceId       uint16{52}
  InternalEntitlementId   int32{1140}
  LocalCodeStr           string{DE0006606049.201407}
  ISIN                   string{DE0006606049}
  PriceIncrement_static  float64{0.01}
  MaturityYear           uint16{2014}
  MaturityMonth          uint8{6}
  MaturityDay            uint8{26}
  OperatingMIC           string{XEEE}
```

3. QuantFEED® Technical Implementation

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

- [3.1. SecurityType](#)
- [3.2. FOSMarketId](#)
- [3.3. CFICode.](#)

3.1. SecurityType

The values of the referential tag **Security Type** conveyed on the CEF CORE market data stream are disseminated via QuantFEED® data stream in *Referential* to specify the type of security.

QuantFEED® implementation of the values currently available for the tag SecurityType is described in the table below (existing values are in black, newly added values are in green):

Table 3 SecurityType – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	SecurityType	QuantFEED® tag name.
Numeric ID	167	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	<i>[Exchange Specific Value]</i>	An exchange specific value , detailing the type of security. Note: The newly added security types describe the instruments available on the newly introduced markets detailed in the section 3.2. FOSMarketId .
Possible Values	NONE	Unknown Security Type
	COMMODITY	Commodity
	FUT	Future
	INDEX	Index
	MLEG	Multileg Instrument
	OPT	Option
	WAR	Warrant

3.2. FOSMarketId

The values of the referential tag **FOS Market ID** conveyed on the CEF CORE market data stream are disseminated via QuantFEED® data stream in *Referential* to identify a security.

QuantFEED® implementation of the values currently available for the tag FOSMarketId is described in the table below (existing values are in black, newly added values are in green):

Table 4 FOSMarketId – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	FOSMarketId	QuantFEED® tag name.
Numeric ID	207	QuantFEED® unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	UInt16	UInt16 data type.
Format	<i>[Exchange Specific Value]</i>	An exchange specific value , specifying the market used to help identify a security. Note: The security types of the instruments available on the newly introduced markets are described in the section 3.1. SecurityType .

Table 4 FOSMarketId – technical implementation in QuantFEED® (Continued)

Component	Value	Description
Possible Values	XETR	Xetra Deutsche Börse
	XFRA	Xetra 2 Deutsche Börse
	XDUB	Irish Stock Exchange
	XEEE	European Energy Exchange
	EPEX	EPEX Spot SE
	XDBV	Deutsche Börse - Volatility indices

3.3. CFICode

The values of the referential tag **CFI Code** conveyed on the CEF CORE market data stream are disseminated via QuantFEED® data stream in *Referential* to specify the standardized identification code of an instrument.

QuantFEED® implementation of the values currently available for the tag CFICode is described in the table below (existing values are in black, newly added values are in green):

Table 5 CFICode – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	CFICode	QuantFEED® tag name.
Numeric ID	461	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	<i>[Exchange specific value]</i>	An exchange specific value , detailing the standardized identification code of an instrument.
Possible Values	DBXXX	Debts - Bonds
	EUXXX	Equities - Units
	EXXXX	Equities
	FCXXX	Futures - Commodities Futures
	MRXXX	Other - Referential Instruments - Indices
	MRTXXX	Other - Referential Instruments - Commodities
	OCEXXX	Options - Call Options - European
	OPEXXX	Options - Put Options - European
	RSXXX	Rights - Subscription Rights
	RWXXX	Rights - Warrants
	TTEXXX	Referential Instruments - Commodities - Extraction Resources

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
- Web: <http://support.quanthouse.com>.