

S&P Capital IQ Real-Time Solutions

FeedOS™ Developer's Notice

ICE LIFFE US & EU – Referential Tags Update

Reference n°: 20150220 – 24623 – 25470 (UPDATE 01 TO 20150217 – 24623 – 25372)

Effective as of: 02 March 2015*

Action required from users: MANDATORY ACTION



* For the actual day when the changes to your custom feed handler take effect, please contact your QuantFEED® project manager.

S&P Capital IQ Real-Time Solutions
FeedOS™ Developer's Notice: ICE LIFFE US & EU – Referential Tags Update
Reference 20150220 – 24623 – 25470
February 20, 2015

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UPDATE OF THE REFERENTIAL TAGS ON THE ICE LIFFE US & EU MARKET DATA STREAMS

To improve the quality of the market data disseminated on the ICE LIFFE US & EU market data streams, S&P Capital IQ Real-Time Solutions has decided to enhance the content of FeedOS.

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. FeedOS Technical Implementation](#)
- [3. Finding the Latest Information.](#)

1. Update Summary

Table 1 Current update summary

Notice Reference	20150220 – 24623 – 25470 ⁱ (UPDATE 01 TO 20150217 – 24623 – 25372)
Exchanges	ICE LIFFE US & EU
Concerned MICs	XLIF
Internal Source ID	69, 70
Effective Date	2015-03-02*
Action required	MANDATORY ACTION - see sections: <ul style="list-style-type: none">• 2.1.1. ISIN.
Impact	<ul style="list-style-type: none">• Update of the Referential Tags

i. The red bars in the left margin highlight content that has been added or changed since the previous release of this document.

2. FeedOS Technical Implementation

Effective Monday, May 04^{*} 2015, S&P Capital IQ Real-Time Solutions enhances the referential data to accommodate the information disseminated on the ICE LIFFE US & EU market data streams, 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 disseminated on the ICE LIFFE US & EU market data streams:

Table 2 Referential tags added on the ICE LIFFE US & EU market data streams

Tag Name	Numeric ID	Type
ISIN	9503	String

2.1.1. ISIN

The values of the referential tag **ISIN** conveyed on the ICE LIFFE US & EU market data streams are disseminated via FeedOS data stream in *Referential* to specify the International Securities Identification Number.

FeedOS implementation of the values currently available for the tag **ISIN** is described in the table below:

Table 3 ISIN – technical implementation in FeedOS

Component	Value	Description
Tag Name	ISIN	FeedOS tag name.
Numeric ID	9503	FeedOS unique ID disseminated on the 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 exchange specific value , specifying the currency of the International Securities Identification Number.

* This is the proposed day for the update of the standard version of the feed handler. For dedicated feed handlers, the date and Source IDs may differ. For the actual day when the changes to your custom feed handler will take effect, please contact your FeedOS™ project manager.

Referential Data Sample

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

```
instr # 293/678437 = 615143973
  PriceCurrency           string{GBX}
  Symbol                 string{RMU}
  Description             string{Royal Mail - Standard Option - ICEU - Mar17}
  SecurityType           string{CS}
  StdMaturity            string{201703}
  FOSMarketId           XLIF
  Factor                 float64{1000}
  ContractMultiplier    float64{1000}
  CFICode               string{ESXXX}
  ISIN                  string{GB00BDVZY77}
  MinTradeVol           float64{1}
  SecuritySubType       string{Common_Stock/Month}
  ProductComplex        string{RMU 20170317F}
  InternalCreationDate   Timestamp{2015-01-10 02:53:15:491}
  InternalModificationDate Timestamp{2015-02-07 06:00:04:827}
  InternalSourceId      uint16{69}
  InternalAggregationId uint16{69}
  InternalEntitlementId  int32{1175}
  LocalCodeStr          string{5140028}
  PriceIncrement_static float64{0.25}
  MaturityYear          uint16{2017}
  MaturityMonth         uint8{3}
  MaturityDay           uint8{17}
  OperatingMIC          string{IFEU}
  SegmentMIC            string{IFLO}
  MARKET_ICE_ContractSymbol string{RMU EMH0017!}
  MARKET_ICE_OffExchangeIncrementQty float64{1}
  MARKET_ICE_OffExchangeIncrementPrice float64{0.25}
```

3. 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.quanhouse.com>.