

QuantFEED® Developer's Notice

CBOE FUTURES – Feed Update

Reference n°: 20140828 – 21187 – 22373

Effective as of: 22 September 2014*

Action required from users: Attention Required



* This is the proposed day for the update of the standard version of the feed handler. For dedicated feed handlers, this date may differ. 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 (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 20140828 – 21187 – 22373
September 05, 2014

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UPDATE OF THE CBOE FUTURES MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the CBOE FUTURES 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. QuantFEED® Technical Implementation](#)
- [3. Finding the Latest Information.](#)

1. Update Summary

Table 1 Current update summary

Notice Reference	20140828 – 21187 – 22373
Exchanges	CBOE FUTURES
Concerned MICs	XCBF
Internal Source ID	228, 229
Effective Date	2014-09-22*
Impact	<ul style="list-style-type: none">• Update of the Referential Tags• Update of the Quotation Tags• Addition of the MBL Data
Action required	Attention Required

2. QuantFEED® Technical Implementation

Effective Monday, **September 22^{*}, 2014**, S&P Capital IQ Real-Time Solutions enhances the referential and quotation data, and introduces MBL Data to accommodate the new information disseminated on the CBOE FUTURES market data stream, as described below:

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

* This is the proposed day for the update of the standard version of the feed handler. For dedicated feed handlers, this date may differ. For the actual day when the changes to your custom feed handler take effect, please contact your QuantFEED® project manager.

- [2.2. Changes to the Quotation Data](#)
- [2.3. Addition of the MBL Data.](#)

2.1. Changes to the Referential Data

S&P Capital IQ Real-Time Solutions **introduces** the referential tags below to accommodate the information disseminated on the CBOE FUTURES market data stream:

Table 2 Referential tags added on the CBOE FUTURES market data stream

Tag Name	Numeric ID	Type
PriceCurrency	15	String

2.1.1. PriceCurrency

The values of the referential tag **PriceCurrency** conveyed on the CBOE FUTURES market data stream are disseminated via QuantFEED® data stream in *Referential* to specify the currency of the price.

QuantFEED® implementation of the values currently available for the tag **PriceCurrency** is described in the table below:

Table 3 PriceCurrency – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	PriceCurrency	QuantFEED® tag name.
Numeric ID	15	QuantFEED® 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	<i>[Exchange specific value]</i>	An exchange specific value , specifying the currency of the price.
Possible Values	USD	United States Dollar

Referential Data Sample

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

```
instr # 303/1055 = 635438111
  PriceCurrency      string{USD}
  Symbol             string{VX_M4_CF}
  Description         string{S&P 500 volatility Index (VIX) Futures}
  SecurityType       string{FUT}
  StdMaturity        string{201406}
  FOSMarketId        XCBF
  ContractMultiplier float64{1000}
  PriceType          uint8{3}
  CFICode            string{FFIXXX}
  InternalCreationDate Timestamp{2014-10-14 14:21:41:870}
  InternalModificationDate Timestamp{2014-10-14 14:21:41:870}
  InternalSourceId    uint16{228}
  LocalCodeStr        string{1568963813}
  PriceIncrement_static float64{0.05}
  UnderlyingLocalCodeStr string{VIX}
  MaturityYear        uint16{2014}
  MaturityMonth       uint8{6}
  MaturityDay         uint8{18}
  OperatingMIC        string{XCBO}
  SegmentMIC          string{XCBF}
```

2.2. Changes to the Quotation Data

S&P Capital IQ Real-Time Solutions **introduces** the quotation tags below to accommodate the information disseminated on the CBOE FUTURES market data stream:

Table 4 Quotation tags added on the CBOE FUTURES market data stream

Tag Name	Numeric ID	Type
SettlementPriceDate	9380	Timestamp
OpenInterestDate	9382	Timestamp
SettlementPriceType	9383	Char

2.2.1. SettlementPriceDate

The values of the quotation tag **SettlementPriceDate** conveyed on the CBOE FUTURES market data stream are disseminated via QuantFEED® data stream in *Other Values* to indicate the date of the settlement price:

- in the callback carrying the Level1 event `notif_TradeEventExt()`, for C++
- in the event handler `TradeEventExtEventHandler`, for C#
- in the callback carrying the Level1 event `quotNotifTradeEventExt`, for Java.

QuantFEED® implementation of the tag `SettlementPriceDate` is described in the table below:

Table 5 **SettlementPriceDate – technical implementation in QuantFEED®**

Component	Value	Description
Tag Name	SettlementPriceDate	QuantFEED® tag name.
Numeric ID	9380	QuantFEED® unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Timestamp	Timestamp data type.
Format / Possible Values	<i>[Exchange Specific Value]</i>	An exchange specific value , indicating the date of the settlement price.

2.2.2. OpenInterestDate

The values of the quotation tag `OpenInterestDate` conveyed on the CBOE FUTURES market data stream are disseminated via QuantFEED® data stream in *Other Values* to indicate the date of the derivative contracts that have not been settled in the immediately previous time period for a specific underlying security:

- in the callback carrying the Level1 event `notif_TradeEventExt()`, for C++
- in the event handler `TradeEventExtEventHandler`, for C#
- in the callback carrying the Level1 event `quotNotifTradeEventExt`, for Java.

QuantFEED® implementation of tag `OpenInterestDate` is described below:

Table 6 **OpenInterestDate – technical implementation in QuantFEED®**

Component	Value	Description
Tag Name	OpenInterestDate	QuantFEED® tag name.
Numeric ID	9382	QuantFEED® unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Timestamp	Timestamp data type.
Format / Possible Values	<i>[Exchange Specific Value]</i>	An exchange specific value , indicating the date of the derivative contracts that have not been settled in the immediately previous time period for a specific underlying security.

2.2.3. SettlementPriceType

The values of the quotation tag `SettlementPriceType` conveyed on the CBOE FUTURES market data stream are disseminated via QuantFEED® data stream in *Other Values* to indicate the type of settlement price:

- in the callback carrying the Level1 event `notif_TradeEventExt()`, for C++
- in the event handler `TradeEventExtEventHandler`, for C#
- in the callback carrying the Level1 event `quotNotifTradeEventExt`, for Java.

QuantFEED® implementation of the tag SettlementPriceType is described in the following table (currently disseminated values are in green):

Table 7 SettlementPriceType – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	SettlementPriceType	QuantFEED® tag name.
Numeric ID	9383	QuantFEED® unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Char	Timestamp data type.
Format	<i>[Exchange Specific value]</i>	An exchange specific value , indicating the type of settlement price.
Possible Values	a	Official – Explicit Official Daily Settlement Price, as distributed by the exchange.
	b	Preliminary – Settlement Price subject to change until the Official Daily Settlement Price is published.
	z	Manual – Settlement Price disseminated manually (in case of a correction).
	0	Undefined

Quotation Data Sample

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

```
InstrumentStatusL1
-- 303/1055
    BID: 14.85      189
    ASK: 14.9       189
    LastPrice                float64{14.9}
    LastTradeQty             float64{1}
    DailyHighPrice           float64{15.25}
    DailyLowPrice            float64{14.65}
    DailyTotalVolumeTraded   float64{88024}
    DailyTotalAssetTraded    float64{15244.5}
    LastTradePrice           float64{14.9}
    LastTradeTimestamp        Timestamp{2014-10-14 09:18:59:596}
    InternalDailyOpenTimestamp Timestamp{2014-10-13 20:30:34:010}
    InternalDailyCloseTimestamp Timestamp{2014-10-13 20:15:00:032}
    InternalDailyHighTimestamp Timestamp{2014-10-13 20:32:14:299}
    InternalDailyLowTimestamp Timestamp{2014-10-13 20:30:42:233}
    InternalPriceActivityTimestamp Timestamp{2014-10-14 09:23:24:762}
    TradingStatus            17=ReadyToTrade
    DailyOpeningPrice         float64{14.72}
    DailySettlementPrice       float64{14.9}
    PreviousDailyTotalVolumeTraded float64{141081}
    PreviousDailyTotalAssetTraded float64{1409483.02}
    PreviousDailyClosingPrice float64{14.9}
    PreviousBusinessDay        Timestamp{2014-10-13}
    CurrentBusinessDay          Timestamp{2014-10-14}
    PreviousDailySettlementPrice float64{14.75}
    LastAuctionPrice           float64{14.85}
    LastAuctionVolume          float64{24}
    OpenInterest               float64{152055}
    InternalLastAuctionTimestamp Timestamp{2014-10-14 07:00:10:288}
    PriceActivityMarketTimestamp Timestamp{2014-10-14 09:23:24:762}
    SettlementPriceDate        Timestamp{2014-10-14}
    OpenInterestDate           Timestamp{2014-10-13}
    SettlementPriceType         char{a}
```

2.3. Addition of the MBL Data^{*}

Effective 2014-09-22, S&P Capital IQ Real-Time Solutions adds MBL data on the CBOE FUTURES market data stream. The MBL Book has a 5-level depth.

^{*} The MBL and MBO data may not be included by default in your Level1 data subscription, but sold separately. Depending on your contract, additional terms, conditions and fees may apply. For more details about the subscription options, please contact S&P Capital IQ Real-Time Solutions.

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.quanthouse.com>.