

S&P Capital IQ's Real-Time Solutions

QuantFEED® Developer's Notice

BATS EU – Update of the Referential Tags

Reference n°: 20130916

Effective as of: **23 September 2013**

Action required from users: **Optional**



**S&P
CAPITAL IQ**

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S&P Capital IQ's Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
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UPDATE OF THE REFERENTIAL TAGS ON BATS EU

To reflect the changes caused by the dissemination of new values on BATS EU market data stream, S&P Capital IQ's 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	20130916
Scope	Reference Data
Exchanges	BATS EU
Effective Date	2013-09-23
Impact	• Update of the Referential Tags
Action required	Optional

2. Functional Description

Effective Monday, **September 23, 2013**, S&P Capital IQ's Real-Time Solutions introduces four new referential tags – `ReutersInstrumentCode` (**NumericID**: 9508, **Type**: String), `PrimaryReutersInstrumentCode` (**NumericID**: 9523, **Type**: String), `operatingMIC` (**NumericID**: 9533, **Type**: String) and `segmentMIC` (**NumericID**: 9534, **Type**: String) – to reflect the BATS EU's adoption of the ISO 10383:2012 standard. This new edition of the ISO standard refines the level of granularity on BATS EU market data stream, by introducing two levels of MIC codes – *operating* (parent-like) and *market segment* (child-like) MICs.

3. QuantFEED® Technical Implementation

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

- [3.1. Reuters Instrument Code](#)
- [3.2. Primary Reuters Instrument Code](#)
- [3.3. Operating MIC](#)
- [3.4. Segment MIC](#)

3.1. Reuters Instrument Code

The values of the referential tag **Reuters Instrument Code** conveyed on the BATS EU market data stream are disseminated via QuantFEED®'s data stream in *Referential* to detail the code used by Thomson Reuters to identify financial instruments.

QuantFEED®'s implementation of the values currently available for the tag `ReutersInstrumentCode` is described in the table below:

Table 2 **ReutersInstrumentCode – technical implementation in QuantFEED®**

Component	Value	Description
Tag Name	ReutersInstrumentCode	QuantFEED® tag name.
Numeric ID	9508	QuantFEED® unique ID disseminated on S&P Capital IQ's Real-Time Solutions's 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 , detailing the code used by Thomson Reuters to identify financial instruments.

3.2. Primary Reuters Instrument Code

The values of the referential tag **Primary Reuters Instrument Code** conveyed on the BATS EU market data stream are disseminated via QuantFEED®'s data stream in *Referential* to detail the code used by Thomson Reuters to identify financial instruments on the primary listing market.

QuantFEED®'s implementation of the values currently available for the tag `PrimaryReutersInstrumentCode` is described in the table below:

Table 3 `PrimaryReutersInstrumentCode` – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	<code>PrimaryReutersInstrumentCode</code>	QuantFEED® tag name.
Numeric ID	9523	QuantFEED® unique ID disseminated on S&P Capital IQ's Real-Time Solutions's 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 , detailing the code used by Thomson Reuters to identify financial instruments on the primary listing market.

3.3. Operating MIC

The values of the referential tag **Operating MIC** conveyed on the BATS EU market data stream are disseminated via QuantFEED®'s data stream in *Referential* to specify the parent MIC.

QuantFEED®'s implementation of the values currently available for the tag `operatingMIC` is described in the table below:

Table 4 `OperatingMIC` – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	<code>operatingMIC</code>	QuantFEED® tag name.
Numeric ID	9533	QuantFEED® unique ID disseminated on S&P Capital IQ's Real-Time Solutions's 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 parent MIC.
Possible Values	BCXE	Parent MIC for all BATS EU segment MICs.

3.4. Segment MIC

The values of the referential tag **Segment MIC** conveyed on the BATS EU market data stream are disseminated via QuantFEED®'s data stream in *Referential* to specify the child MIC of the market segment.

QuantFEED®'s implementation of the values currently available for the tag SegmentMIC is described in the table below:

Table 5 SegmentMIC – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	SegmentMIC	QuantFEED® tag name.
Numeric ID	9534	QuantFEED® unique ID disseminated on S&P Capital IQ's Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format	<i>[Exchange specific value]</i>	An <i>exchange specific value</i> , specifying the child MIC.
Possible Values	BATD	BATS CHI-X EUROPE – BXE DARK ORDER BOOK
	BATE	BATS CHI-X EUROPE – BXE ORDER BOOKS
	BATF	BATS CHI-X EUROPE – BATS OFF-BOOK
	BOTC	BATS CHI-X EUROPE – OFF EXCHANGE REPORTS
	CHID	BATS CHI-X EUROPE – CXE DARK ORDER BOOK
	CHIO	BATS CHI-X EUROPE – CXE OFF-BOOK
	CHIX	BATS CHI-X EUROPE – CXE ORDER BOOKS
	CHIY	BATS CHI-X EUROPE LIMITED – CHI-CLEAR

Below is an example of the current implementation of the referential tags OperatingMIC and SegmentMIC:

```
instr # 448/752148 = 940276244
  PriceCurrency      string{EUR}
  Symbol             string{SPYT}
  Description         string{SPDR ETFs - SPDR MSCI Europe Telecommunication Services ETF}
  SecurityType       string{NONE}
  FOSMarketId        BATE
  CFICode            string{EXXXXX}
  SecurityGroup      string{8}
  InternalCreationDate Timestamp{2013-04-22 06:01:23:023}
  InternalModificationDate Timestamp{2013-09-16 04:50:05:465}
  InternalSourceId   uint16{52}
  LocalCodeStr       string{SPYTD}
  ForeignFOSMarketId XETR
  ForeignMarketId    string{XETR}
  ISIN               string{FR00000001687}
  ReutersInstrumentCode string{SPYTD.BS}
  PriceIncrement_dynamic_TableId uint32{3407989}
  PrimaryReutersInstrumentCode string{SPYT.DE}
  UMTF               string{SPYTD}
  OperatingMIC        string{BCXE}
  SegmentMIC          string{BATE}
```

4. Finding the Latest Information

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

- E-mail: support@quanthouse.com
- Web: <http://support.quanthouse.com>.