

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

## **QuantFEED® Feed Description**

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### **CMA Feed**

Reference n°: 20140801 – 18306 – 22167



S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®  
QuantFEED® Feed Description  
Reference 20140801 – 18306 – 22167  
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# QUANTFEED® CMA FEED DESCRIPTION

As part of S&P Capital IQ Real-Time Solutions QuantFEED® documentation, this feed description provides you with details about the types of data broadcast on the CMA market data stream, their possible values and current QuantFEED® technical implementation.

The topics this feed description covers include:

- [1. Referential Data](#)
- [2. Quotation Data](#)
- [3. Official Closing Price](#)
- [4. Finding the Latest Information.](#)

## 1. Referential Data

The following sections describe the characteristics of the referential data on the CMA market data stream, in terms of:

- [1.1. Available Markets and Branches](#)
- [1.2. Types of Instruments.](#)

### 1.1. Available Markets and Branches

This section details the list of [Markets](#) and [Branches](#) available on the CMA market data stream.

#### 1.1.1. Markets

The CMA market data stream broadcasts informations about the following markets:

**Table 1** Markets available on the CMA market data stream

QuantFEED® Market ID	Market
Xcma	CMA Datavision

The following example shows the list of markets available on the CMA market data stream and their IDs, returned by the command dumps:

```
MARKETS
market # 473      CC=unknown/unknown/unknown,DESCR=CMA  Datavision,WEB=www.cmavision.com
MIC = Xcma
TimeZone = Europe/London
Country = EU
NbMaxInstruments = 2000000
```

### 1.1.2. Branches

The example below shows the list of branches available on the CMA market data stream, returned by the command dumps. Each branch displays the following details: FOSMarketID, SecurityType, CFICode and Quantity (of instruments):

```
BRANCHES
{ Xcma CDS      TSXXXX } qty: 2469
{ Xcma INDEX    TIXXXX } qty: 26

BRANCHES
{ Xcma CDS      TSXXXX } qty: 6071
{ Xcma INDEX    TIXXXX } qty: 182
{ Xcma NONE     DMXXXX } qty: 410
```

<b>Note</b>	The CFI Codes on the CMA market data stream reflect the exchange's adoption of the ISO 10962:2008 standard.
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## 1.2. Types of Instruments

These sections describe the instruments available on the CMA market data stream, according to their type:

- [1.2.1. Credit Default Swaps](#)
- [1.2.2. Credit Default Swap Indices](#)
- .

### 1.2.1. Credit Default Swaps

The sample below illustrates the details of a credit default swap:

```
instr # 473/4132 = 991957028
  PriceCurrency      string{EUR}
  Description         string{Tenor:1Y}
  SecurityType       string{CDS}
  FOSMarketId        Xcma
  CFICode            string{TSXXXX}
  InternalCreationDate Timestamp{2013-01-25 13:37:30:054}
  InternalModificationDate Timestamp{2014-04-26 09:38:58:433}
  InternalSourceId    uint16{213}
  InternalAggregationId uint16{213}
  LocalCodeStr        string{MWDP.SR.MM.EUR.1Y}
  BloombergTicker     string{CT371264}
```

### 1.2.2. Credit Default Swap Indices

The sample below illustrates the details of a credit default swap index:

```
instr # 473/6945 = 991959841
  PriceCurrency      string{USD}
  Description         string{Tenor:5Y}
  SecurityType       string{INDEX}
  FOSMarketId        Xcma
  CFICode            string{TIXXXX}
  InternalCreationDate Timestamp{2013-09-05 14:50:04:486}
  InternalModificationDate Timestamp{2014-04-26 09:38:58:426}
  InternalSourceId    uint16{213}
  InternalAggregationId uint16{213}
  LocalCodeStr        string{MCDX.15.5Y}
  BloombergTicker     string{MCDNA515}
```

### 1.2.3. Debts

The sample below illustrates the details of a debt:

```
instr # 473/5819 = 991958715
  PriceCurrency      string{EUR}
  Description         string{Tenor:1Y}
  SecurityType       string{NONE}
  FOSMarketId        Xcma
  CFICode            string{DMXXXX}
  InternalCreationDate Timestamp{2013-05-01 08:03:04:718}
  InternalModificationDate Timestamp{2014-04-26 09:38:58:424}
  InternalSourceId    uint16{213}
  InternalAggregationId uint16{213}
  LocalCodeStr        string{HMSOLN.SR.MM.EUR.1Y}
  BloombergTicker     string{CHAMR1E1}
```

## 2. Quotation Data

The following sections describe the characteristics of the quotation data on the CMA market data stream, in terms of:

- [2.1. Quotation Values](#)
- [2.2. TradingStatus](#)
- [2.3. Specific Quotation Tags](#).

### 2.1. Quotation Values

The example below shows the possible values of an instrument on the CMA market data stream:

```
InstrumentStatusL1
-- 473/6945
  BID: 0.00683    0      @1
  ASK: 0.00783    0      @1
  InternalPriceActivityTimestamp  Timestamp{2013-12-04 22:09:05:556}
  TradingStatus          17=ReadyToTrade
```

For more details about the fields and tags available in quotation data type, and their possible values, see *QuantFEED® Quotation Tags Guide*.

### 2.2. TradingStatus

Each time a modification of the trading status occurs, the values of the quotation tag **TradingStatus** conveyed on the CMA market data stream is disseminated via QuantFEED® data stream in *Other Values*:

- 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 **TradingStatus** is described in the following table:

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

Component	Value	Description
Tag Name	TradingStatus	QuantFEED® tag name.
Numeric ID	9100	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	Enum	Enum data type.
Format	<i>[Exchange specific value]</i>	An <b>exchange specific value</b> , concerning the characteristics of the trading status.
Possible Values	17	Ready to Trade
	18	Not Available for Trading

## 2.3. Specific Quotation Tags

The following sections describe additional, specific quotation tags available on the CMA market data stream:

- [2.3.1. Trade Conditions](#)

### 2.3.1. Trade Conditions

The following subsections describe the trade conditions on the CMA market data stream:

- [2.3.1.1. MARKET\\_CMA\\_QuoteType](#)
- [2.3.1.2. MARKET\\_CMA\\_QuoteStatus](#)

#### 2.3.1.1. MARKET\_CMA\_QuoteType

The values of the quotation tag **MARKET\_CMA\_QuoteType** conveyed on the CMA market data stream are disseminated via QuantFEED® data stream in *Context* to indicate the category of the quote:

- 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 **MARKET\_CMA\_QuoteType** is described in the following table:

**Table 3**      **MARKET\_CMA\_QuoteType – technical implementation in QuantFEED®**

Component	Value	Description
Tag Name	MARKET_CMA_QuoteType	QuantFEED® tag name.
Numeric ID	16280	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	Int	Integer data type.
Format	<i>[Exchange specific value]</i>	An <b>exchange specific value</b> , indicating the category of the quote.
Possible Values	1	cBid, cAsk - Cash Bid / Ask for Bonds and Loans
	2	yBid, yAsk - Yield Bid / Ask for Bonds
	3	ufBid, ufAsk - Upfront Bid /Ask for single name CDS, Indices and Tranches
	4	gsBid, gsAsk - Govie Spread Bid / Ask for Bonds
	5	zsBid, zsAsk - Z-spread Bid / Ask for Bonds
	6	aswBid, aswAsk - ASW Bid / Ask for Bonds
	7	isBid, isAsk - Interpolated Spread Bid / Ask for Bonds
	8	oasBid, oasAsk - Option-adjusted Spread Bid / Ask for Bonds
	9	ppBid, ppAsk - Percent of Par Bid / Ask for single name CDS, Indices and Tranches
	10	psBid, psAsk - Par Spread Bid / Ask for single name CDS, municipals only
	11	qsBid, qsAsk - Quote Spread Bid / Ask



### 2.3.1.2. MARKET\_CMA\_QuoteStatus

The values of the quotation tag **MARKET\_CMA\_QuoteStatus** conveyed on the CMA market data stream are disseminated via QuantFEED® data stream in *Context* to indicate the status of the quote:

- 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 **MARKET\_CMA\_QuoteStatus** is described in the following table:

**Table 4** MARKET\_CMA\_QuoteStatus – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	MARKET_CMA_QuoteStatus	QuantFEED® tag name.
Numeric ID	16281	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	Int	Integer data type.
Format	<i>[Exchange Specific value]</i>	An <b>exchange specific value</b> , indicating the status of the quote.
Possible Values	1	Observed
	2	Converted

Below is an example of the current implementation of the quotation context tags **MARKET\_CMA\_QuoteType** and **MARKET\_CMA\_QuoteStatus** (in green):

```

EV 473/6945      2014-07-31 13:04:06      /ServerUTCTime: 2014-07-31 14:09:35:001
content: Bid Ask Context
    BestBid      = 0.007575      0      @1
    BestAsk      = 0.007625      0      @1
CONTEXT:
    MARKET_CMA_QuoteType:  uint16{11}
    MARKET_CMA_QuoteStatus: uint16{1}
EV 473/6945      2014-07-31 13:04:06      /ServerUTCTime: 2014-07-31 14:09:35:001
content: Bid Ask Context
    BestBid      = 1.01086929701497      0      @1
    BestAsk      = 1.01110637551131      0      @1
CONTEXT:
    MARKET_CMA_QuoteType:  uint16{9}
    MARKET_CMA_QuoteStatus: uint16{2}
EV 473/6945      2014-07-31 13:04:06      /ServerUTCTime: 2014-07-31 14:09:35:002
content: Bid Ask Context
    BestBid      = -0.01120637551131      0      @1
    BestAsk      = -0.01096929701497      0      @1
CONTEXT:
    MARKET_CMA_QuoteType:  uint16{3}
    MARKET_CMA_QuoteStatus: uint16{2}

```

### 3. Official Closing Price

For the CMA market, there is no closing event, closing price or settlement price provided by the market.

### 4. Finding the Latest Information

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

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