FeedOS™ Developer's Notice

TMX – Feed Update

Reference n°: 20141126 – 19929 – 22412

Effective as of: January 2015[*]

Action required from users: MANDATORY ACTION

S&P CAPITAL IQ
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[*]	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: TMX – Feed Update
Reference 20141126 – 19929 – 22412
December 03, 2014

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UPDATE OF THE TMX MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the TMX market data stream, 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	20141126 – 19929 – 22412
Exchanges	TMX
Concerned MICs	XTSE, XTSX
Internal Source ID	207
Effective Date	**January 2015**[*]
Impact	• Update of the Referential Tags • Update of the Level1 Market Data Kinematics – Market-on-Close (MOC) Imbalance
Action required	MANDATORY ACTION - see sections: • 2.2. Update of the Level1 Market Data Kinematics – Market-on-Close (MOC) Imbalance.

2. FeedOS Technical Implementation

Effective, **January**[*] **2015,** S&P Capital IQ Real-Time Solutions enhances the referential data and updates the Level1 Market Data Kinematics to accommodate the information disseminated on the TMX market data stream, as described below:

2.1. Changes to the Referential Data

S&P Capital IQ Real-Time Solutions **updates** the values of the referential tags below to accommodate the information disseminated on the TMX market data stream:

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

Tag Name	Numeric ID	Type
InternalModificationDate	9401	Timestamp

2.1.1. InternalModificationDate

The values of the referential tag **InternalModificationDate** conveyed on the TMX market data stream are disseminated via FeedOS data stream in *Referential* to specify the date when the referential data of an instrument has changed internally.

FeedOS implementation of the values available for the tag InternalModificationDate is described below:

Table 3   InternalModificationDate – technical implementation in FeedOS

Component	Value	Description
Tag Name	InternalModificationDate	FeedOS tag name.
Numeric ID	9401	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	Timestamp	Timestamp data type.
Format / Possible Values	*[Internal Specific Value]*	An *internal specific value*, detailing the date when the referential data of an instrument has changed internally. **NOTE:** After January 2015, the update mechanism of the tag InternalModificationDate changes. Thus, the timestamp will no longer be updated on a daily basis, unless there is a significant change in the referential data of the instrument.

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[*] 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 FeedOS™ project manager.

Referential Data Sample

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

```
instr # 48/3508 = 100666804
    PriceCurrency              string{CAD}
    Symbol                     string{SU}
    SecurityType               string{CS}
    FOSMarketId                XTSE
    CFICode                    string{ESXXXX}
    RoundLot                   float64{100}
    SecurityGroup              string{76}
    InternalCreationDate       Timestamp{2013-11-18 08:05:04:143}
    InternalModificationDate   Timestamp{2015-01-22 08:05:01:210}
    InternalSourceId           uint16{207}
    InternalAggregationId      uint16{207}
    LocalCodeStr               string{SU}
    CUSIP                      string{867224107}
    PriceIncrement_dynamic_TableId    uint32{13566052}
    MBLLayersDesc              string{0}
    OperatingMIC               string{XTSE}
```

2.2. Update of the Level1 Market Data Kinematics – Market-on-Close (MOC) Imbalance

Effective January 2015, the TMX market data stream will also disseminate Market-on-Close Imbalance details, as shown in the example below:

```
TE   19:10:30:900.609   100666804   *       *        38.66    1000@1  *         *
TE   19:10:41:134.198   100666804   38.66   1000     !        0       *         *          L
Buyer=2,Seller=2,TradeID=34
VU   20:40:00:019.603   100666804   LastAuctionImbalanceSide=B
LastAuctionImbalanceVolume=1100 LastAuctionPrice=39.29
TE   21:00:00:015.871   100666804   39.29   1100     *        *       39.29     400@1
Buyer=2,Seller=2,TradeID=35
TE   null               100666804   *       *        !        0       !         0
SI   11:00:00:043.876   100666804   CLOSE   39.29
```

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.