S&P Capital IQ Real-Time Solutions

QuantFEED® Developer's Notice

CEF CORE – Feed Update (Addition of New Markets)

Reference n°: 18313 – 20140404

Effective as of: 28 April 2014

Action required from users: Attention Required

S&P CAPITAL IQ
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S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 18313 – 20140404
April 04, 2014

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UPDATE OF THE CEF CORE MARKET DATA STREAM (ADDITION OF NEW MARKETS)

To reflect the changes caused by the introduction of the following new markets on the CEF CORE exchange:

- XEEE – European Energy Exchange
- EPEX – EPEX Spot SE
- XDBV – Deutsche Börse – Volatility indices,

S&P Capital IQ Real-Time Solutions has decided to enhance the content of QuantFEED®. Please note that you need new entitlements to access the new markets.

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	18313 – 2014040
Exchanges	CEF CORE
Concerned MICs	XEEE, EPEX, XDBV
Internal Source ID	23, 24, 25, 26, 27, 51, 87
Effective Date	**2014-04-28**
Impact	• Update of the Referential Tags (Addition of New Markets)
Action required	**Attention Required**

2. Functional Description

Effective Monday, **April 28, 2014**, S&P Capital IQ Real-Time Solutions enhances the content of the referential data to accommodate the information disseminated on the CEF CORE market data stream by the newly introduced instruments, as shown below:

- 2.1. Changes to the Referential Data.

2.1. Changes to the Referential Data

Moreover, S&P Capital IQ Real-Time Solutions **updates** the values of the referential tags below to accommodate the information broadcast on the CEF CORE market data stream:

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

Tag Name	Numeric ID	Type
`SecurityType`	167	String
`FOSMarketId`	207	Uint16
`CFICode`	461	String

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

```
instr # 88/1041 = 184550417
    PriceCurrency               string{EUR}
    SecurityType                string{FUT}
    FOSMarketId                 XEEE
    ContractMultiplier          float64{2208}
    CFICode                     string{FCXXXX}
    InternalCreationDate        Timestamp{2014-05-19 10:36:37:966}
    InternalModificationDate    Timestamp{2014-05-19 10:36:37:966}
    InternalSourceId            uint16{52}
    InternalEntitlementId       int32{1140}
    LocalCodeStr                string{DE0006606049.201407}
    ISIN                        string{DE0006606049}
    PriceIncrement_static       float64{0.01}
    MaturityYear                uint16{2014}
    MaturityMonth               uint8{6}
    MaturityDay                 uint8{26}
    OperatingMIC                string{XEEE}
```

3. QuantFEED® Technical Implementation

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

- 3.1. SecurityType
- 3.2. FOSMarketId
- 3.3. CFICode.

3.1. SecurityType

The values of the referential tag **Security Type** conveyed on the CEF CORE market data stream are disseminated via QuantFEED® data stream in *Referential* to specify the type of security.

QuantFEED® implementation of the values currently available for the tag `SecurityType` is described in the table below (existing values are in `black`, newly added values are in `green`):

Table 3 SecurityType – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`SecurityType`	QuantFEED® tag name.
Numeric ID	167	QuantFEED® unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`String`	String data type.
Format	*[Exchange Specific Value]*	An ***exchange specific value***, detailing the type of security. **Note:** The newly added security types describe the instruments available on the newly introduced markets detailed in the section 3.2. FOSMarketId.
Possible Values	`NONE`	Unknown Security Type
	`COMMODITY`	Commodity
	`FUT`	Future
	`INDEX`	Index
	`MLEG`	Multileg Instrument
	`OPT`	Option
	`WAR`	Warrant

3.2. FOSMarketId

The values of the referential tag **FOS Market ID** conveyed on the CEF CORE market data stream are disseminated via QuantFEED® data stream in *Referential* to identify a security.

QuantFEED® implementation of the values currently available for the tag `FOSMarketId` is described in the table below (existing values are in `black`, newly added values are in `green`):

Table 4 FOSMarketId – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`FOSMarketId`	QuantFEED® tag name.
Numeric ID	207	QuantFEED® unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`UInt16`	UInt16 data type.
Format	*[Exchange Specific Value]*	An ***exchange specific value***, specifying the market used to help identify a security. **Note:** The security types of the instruments available on the newly introduced markets are described in the section 3.1. SecurityType.

Table 4 FOSMarketId – technical implementation in QuantFEED® (Continued)

Component	Value	Description
Possible Values	XETR	Xetra Deutsche Börse
	XFRA	Xetra 2 Deutsche Börse
	XDUB	Irish Stock Exchange
	XEEE	European Energy Exchange
	EPEX	EPEX Spot SE
	XDBV	Deutsche Börse - Volatility indices

3.3. CFICode

The values of the referential tag **CFI Code** conveyed on the CEF CORE market data stream are disseminated via QuantFEED® data stream in *Referential* to specify the standardized identification code of an instrument.

QuantFEED® implementation of the values currently available for the tag `CFICode` is described in the table below (existing values are in `black`, newly added values are in `green`):

Table 5 CFICode – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	CFICode	QuantFEED® tag name.
Numeric ID	461	QuantFEED® unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format	*[Exchange Specific Value]*	An ***exchange specific value***, detailing the standardized identification code of an instrument.
Possible Values	DBXXXX	Debts - Bonds
	EUXXXX	Equities - Units
	EXXXXX	Equities
	FCXXXX	Futures - Commodities Futures
	MRIXXX	Other - Referential Instruments - Indices
	MRTXXX	Other - Referential Instruments - Commodities
	OCEXXX	Options - Call Options - European
	OPEXXX	Options - Put Options - European
	RSXXXX	Rights - Subscription Rights
	RWXXXX	Rights - Warrants
	TTEXXX	Referential Instruments - Commodities - Extraction Resources

4. 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.