



S&P Capital IQ Real-Time Solutions

FeedOS™ Developer's Notice

CEF CORE – Feed Update

Reference n°: 20150626 - 26456 - 27097 - 27674

Standard FH, effective as of: 27 July 2015*

Action required from users: Attention Required

^{*}For the actual day when the changes to your custom feed handler take effect, please contact your FeedOS project manager.

S&P Capital IQ Real-Time Solutions FeedOS[™] Developer's Notice: CEF CORE – Feed Update Reference 20150626 – 26456 – 27097 – 27674 July 02, 2015

France

52 Rue de la Victoire 75009 Paris France

Tel: +33 (0) 1 73 02 32 11

United States

55 Water Street, 44th floor New York, NY 10041 United States of America Tel: +1-(212)-438-4346

United Kingdom

20 Canada Square Canary Wharf London E14 5LH United Kingdom Tel: +44 (0) 203 107 1676 130 East Randolph One Prudential Plaza, Suite 2900 Chicago, IL 60601 United States of America Tel: +1-(312)-233-7129

Singapore

12 Marina Boulevard #23-01 Marina Bay Financial Centre Tower 3 Singapore 018982 Tel: +65 6530 6546

www.spcapitaliq.com

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To improve the quality of market data disseminated on the CEF CORE 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	20150626 – 26456 – 27097 – 27674	
Exchanges	CEF CORE	
Concerned MICs	XFRA	
Internal Source ID	23, 24, 25, 26, 27, 51, 87	
Effective Date	2015-07-27 [*]	
Impact	Update of the Referential Tags Update of the Quotation Tags	
Action required	Attention Required	

2. FeedOS Technical Implementation

Effective Monday, **July 27*** **2015,** S&P Capital IQ Real-Time Solutions enhances the referential and quotation data to accommodate the information disseminated on the CEF CORE market data stream, as described below:

- 2.1. Changes to the Referential Data
- 2.2. Changes to the Quotation 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 CEF CORE market data stream:

Table 2 Referential tags added on the CEF CORE market data stream

Tag Name	Numeric ID	Туре
MarketSegmentID	1300	String
MarketSegmentDesc	1396	String

Moreover, S&P Capital IQ Real-Time Solutions updates the referential tags below:

Table 3 Referential tags disseminating updated values on the CEF CORE market data stream

Tag Name	Numeric ID	Туре
MARKET_XETRA_SegmentCode	11100	String

2.1.1. MarketSegmentID

The values of the referential tag **MarketSegmentID** conveyed on the CEF CORE market data stream are disseminated via FeedOS data stream in *Referential* to detail the ID of the market segment.

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

Table 4 MarketSegmentID – technical implementation in FeedOS

Component	Value	Description
Tag Name	MarketSegmentID	FeedOS tag name.
Numeric ID	1300	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Туре	String	String data type.
Format / Possible Values	[Exchange Specific Value]	An exchange specific value , detailing the ID of the market segment.

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^{*} This is the proposed day for the update of the standard version of the feed handler. For dedicated feed handlers, the date and Source IDs may differ. For the actual day when the changes to your custom feed handler will take effect, please contact your FeedOS™ project manager.

2.1.2. MarketSegmentDesc

The values of the referential tag **MarketSegmentDesc** conveyed on the CEF CORE market data stream are disseminated via FeedOS data stream in *Referential* to describe the market segment.

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

Table 5 MarketSegmentDesc – technical implementation in FeedOS

Component	Value	Description
Tag Name	MarketSegmentDesc	FeedOS tag name.
Numeric ID	1396	FeedOS unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Туре	String	String data type.
Format / Possible Values	[Exchange Specific Value]	An exchange specific value , describing the market segment.

2.1.3. MARKET_XETRA_SegmentCode

The values of the referential tag MARKET_XETRA_SegmentCode conveyed on the CEF CORE market data stream are disseminated via FeedOS data stream in *Referential* to uniquely identify a particular trading area as defined by the exchange.

FeedOS implementation of the tag MARKET_XETRA_SegmentCode is detailed in the table below:

Table 6 MARKET_XETRA_SegmentCode – technical implementation in FeedOS

Component	Value	Description
Tag Name	MARKET_XETRA_SegmentCode	FeedOS tag name.
Numeric ID	11100	FeedOS unique ID disseminated on the S&P Capital IQ Real- Time Solutions data stream. This is the numeric equivalent of the tag name.
Туре	String	String data type.
Format	[Exchange Specific Value]	An exchange specific value uniquely identifying a particular trading area as defined by the exchange. Note: The values disseminated by this tag before 2015-07-27 will be disseminated by the tag MarketSegmentDesc (1396, String).
	XEXB	Bonds
Possible Values	XEXE	Equities/Funds
	XEXF	IPOs of securities
	XEX0	Securities in Single Auction

Referential Data Sample

The example below shows the current implementation of the newly added (in green) and updated (in blue) referential tags:

```
instr # 92/412532 = 193350516
   PriceCurrency
                               string{EUR}
   Symbol 3
                               string{JPE5}
   Description
                               string{ETFS FOR.EXC.DZ14/UN.CUR.}
                               string{WAR}
   SecurityType
   FOSMarketId
                               XFRA
   CFICode
                               string{RWXXXX}
   SecurityGroup
                               string{EQ01}
   MarketSegmentID
                               string{9}
                              string{Exchange Traded Notes (ETN)}
   MarketSegmentDesc
   InternalCreationDate
                               Timestamp{2014-09-23 04:15:01:940}
   InternalModificationDate
                               Timestamp{2015-06-26 05:15:39:931}
   InternalSourceId
                               uint16{27}
   InternalEntitlementId
                               int32{1102}
   LocalCodeStr
                               string{DE000A12Z306}
                               string{DE000A12Z306}
   TSTN
                               float64{0.001}
   PriceIncrement_static
   WertpapierKennNummer
                               string{A12Z30}
   OperatingMIC
                               string{XFRA}
   MARKET_XETRA_SegmentCode
                               string{XEXF}
```

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 CEF CORE market data stream:

Table 7 Quotation tags added on the CEF CORE market data stream

Tag Name	Numeric ID	Туре
MARKET_XETRA_ULTRA_PLUS_InstrumentStatus	14480	Float64

2.2.1. MARKET_XETRA_ULTRA_PLUS_InstrumentStatus

Each time a change of the instrument status occurs, the values of the quotation tag **MARKET_XETRA_ULTRA_PLUS_InstrumentStatus** conveyed on the CEF CORE market data stream are disseminated via FeedOS 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 Levell event quotNotifTradeEventExt, for Java.

FeedOS implementation of the tag MARKET_XETRA_ULTRA_PLUS_InstrumentStatus is described in the table below:

Table 8 MARKET_XETRA_ULTRA_PLUS_InstrumentStatus – technical implementation in FeedOS

Tag Name MARKET_XETRA_ULTRA_PLUS_INSTrument FeedOS tag name. Numeric ID 14480 FeedOS unique ID broadcast on the S&P Capital IQ Real-Time Solutions data stream. It is the numeric equivalent of the tag name. Type Float64 Float64 data type. Format IExchange Specific ValueJ An exchange specific Value, as described below, concerning the status of the instrument. Format Image: I	Component	Value	Description
Numeric ID	Tag Name		FeedOS tag name.
Format	Numeric ID	14480	IQ Real-Time Solutions data stream. It is the
Delay Section Start Pre Trading	Туре	Float64	Float64 data type.
1	Format	[Exchange Specific Value]	
Pre-call		0	Start
3		1	Pre Trading
Possible Values		2	Pre-call
S		3	Crossing Period
Fossible Values		4	Closing Crossing Period
7		5	Opening Auction Call
8		6	Intra Day Auction Call
Possible Values Possible Values		7	Closing Auction Call
10		8	End Auction Call
11		9	Auction Call
12		10	Opening Auction IPO Call
13		11	Opening Auction IPO Freeze
Possible Values		12	Intra Day Auction IPO Call
Possible Values 15 Quote Driven IPO Freeze 16 Opening Auction Pre-Orderbook Balancing 17 Intra Day Auction Pre-Orderbook Balancing 18 Closing Auction Pre-Orderbook Balancing 19 End-of-day Auction Pre-Orderbook Balancing 20 Pre-Orderbook Balancing of Quote Driver Auction 21 Opening Auction Orderbook Balancing 22 Intra Day Auction Orderbook Balancing 23 Closing Auction Orderbook Balancing 24 End-of-day Auction Orderbook Balancing 25 Orderbook Balancing 26 Continuous Trading 27 In Between Auctions 28 Post Trading 29 End of Trading 30 Halt 31 Suspend		13	Intra Day Auction IPO Freeze
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Closing Auction Orderbook Balancing End-of-day Auction Orderbook Balancing Orderbook Balancing Continuous Trading In Between Auctions Post Trading Post Trading End of Trading Halt Suspend		21	Opening Auction Orderbook Balancing
End-of-day Auction Orderbook Balancing Orderbook Balancing Continuous Trading In Between Auctions Post Trading Post Trading End of Trading Halt Suspend		22	Intra Day Auction Orderbook Balancing
25 Orderbook Balancing 26 Continuous Trading 27 In Between Auctions 28 Post Trading 29 End of Trading 30 Halt 31 Suspend		23	Closing Auction Orderbook Balancing
26 Continuous Trading 27 In Between Auctions 28 Post Trading 29 End of Trading 30 Halt 31 Suspend		24	End-of-day Auction Orderbook Balancing
27 In Between Auctions 28 Post Trading 29 End of Trading 30 Halt 31 Suspend		25	Orderbook Balancing
28 Post Trading 29 End of Trading 30 Halt 31 Suspend		26	Continuous Trading
29 End of Trading 30 Halt 31 Suspend		27	In Between Auctions
30 Halt 31 Suspend		28	Post Trading
31 Suspend		29	End of Trading
		30	Halt
32 Volatility Interruption		31	Suspend
		32	Volatility Interruption

Table 8 MARKET_XETRA_ULTRA_PLUS_InstrumentStatus – technical implementation in FeedOS (Continued)

Component	Value	Description
	35	Add
	36	Delete
	38	Call Unfreeze
Possible Values	39	Continuous Auction Pre-Call
	40	Continuous Auction Call
	41	Continuous Auction Freeze
	51	Knocked Out
	52	Knocked Out / Revoked
	53	Midpoint Book Freeze
	54	Midpoint Book Unfreeze

Quotation Data Sample

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

```
InstrumentStatusL1
-- 92/412532
       BID: 39.81
                       600
       ASK: 40.22
                       600
       LastPrice
                                       float64{39.83}
       DailyHighPrice
                                       float64{39.83}
       DailyLowPrice
                                       float64{39.06}
       InternalDailyOpenTimestamp
                                       Timestamp{2015-06-26 06:00:44:569}
       InternalDailyCloseTimestamp
                                       Timestamp{2015-06-25 18:58:03:085}
       InternalDailyHighTimestamp
                                       Timestamp{2015-06-26 12:42:15:218}
       InternalDailyLowTimestamp
                                       Timestamp{2015-06-26 07:11:01:243}
       InternalPriceActivityTimestamp Timestamp{2015-06-26 14:06:57:864}
       TradingStatus
                                       5=PriceIndication
       DailyOpeningPrice
                                       float64{39.06}
       PreviousDailyClosingPrice
                                       float64{39.61}
       PreviousBusinessDay
                                       Timestamp{2015-06-25}
                                       Timestamp{2015-06-26}
       CurrentBusinessDay
       PreviousInternalDailyClosingPriceType char{a}
       PriceActivityMarketTimestamp Timestamp{2015-06-26 14:06:57:860}
       InternalDailyBusinessDayTimestamp
                                               Timestamp{2015-06-26 06:00:44:569}
       MARKET_CEF_LastTradeTradingPhase
                                               char{A}
       MARKET_XETRA_ULTRA_PLUS_InstrumentStatus float64{1}
```

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: https://support.quanthouse.com.