# QuantFEED® Developer's Notice

## CME – MIC Migration & New QH IDs Allocation

Reference n°: 20131202

**Effective as of:** 08 December 2013

**Action required from users:** MANDATORY ACTION

**S&P CAPITAL IQ**

McGRAW HILL FINANCIAL

S&P Capital IQ's Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 20131202
December 02, 2013

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# MIC MIGRATION AND NEW QH IDS ALLOCATION ON CME MARKET DATA STREAM

To reflect the changes caused by the MIC migration on CME market data stream, S&P Capital IQ's Real-Time Solutions has decided to modify 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. Finding the Latest Information.

# 1. Update Summary

**Table 1    Current update summary**

| | |
|---|---|
| **Notice Reference** | 20131202 |
| **Exchanges** | CME |
| **Concerned MICs** | XKBT, XCBT |
| **Internal Source ID** | 16 |
| **Effective Date** | **2013-12-08** |
| **Impact** | • MIC Migration<br>• Allocation of New QuantHouse IDs |
| **Action required** | <span style="color:red">**MANDATORY ACTION**</span> |

# 2. Functional Description

Effective Sunday, **December 08, 2013**, all instruments currently disseminated under Kansas City Board of Trade (XKBT) MIC will migrate to Chicago Board of Trade (XCBT). Moreover, the MIC XKBT will be removed.

| Warning | Subsequently, S&P Capital IQ's Real-Time Solutions will **allocate new QuantHouse IDs (QH IDs)** for the migrated products. Conversely, the `LocalCodeStr` remains unchanged.<br><br>CME will not cancel Good 'Till Cancel (GTC) and Good 'Till Date (GTD) orders for XKBT futures and options. However, if working/active orders cannot be updated/remapped with the new QH IDs, we strongly recommend you cancel the orders. |
|---|---|

Below is an example showing the changes in referential data for the migrated products:

```
instr # 320/13178 = 671101818  =>  305/XXXX = YYYYY **NEW QHID** allocated on 08/12/13
    PriceCurrency              string{USD}
    Symbol                     string{KE}
    Description                string{KC WHEAT FUTURES}
    SecurityType               string{FUT}
    StdMaturity                string{201312}
    FOSMarketId                XKBT => XCBT
    Factor                     float64{5000}
    CFICode                    string{FCAXSX}
    NbLegs                     uint8{0}
    MinTradeVol                float64{1}
    MatchAlgorithm             string{O}
    InternalCreationDate       Timestamp{2012-03-15 16:26:19:908} => Changes starting 08/12
    InternalModificationDate   Timestamp{2013-12-01 22:31:01:633} => Changes starting 08/12
    InternalSourceId           uint16{16}
    InternalAggregationId      uint16{16}
    LocalCodeStr               string{KEZ3}
    PriceIncrement_static      float64{0.25}
    PriceDisplayPrecision      int16{0}
    MaturityYear               uint16{2013}
    MaturityMonth              uint8{12}
    MaturityDay                uint8{13}
    MARKET_CME_DisplayPricePrimaryDenominator   uint16{8}
    MARKET_CME_DisplayPriceNbOfDecimal  uint16{1}
```

# 3.  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.