

FeedOS™ Developer's Notice

Update of the Referential Tags on BME

Reference n°: 20120525

Effective as of: **28 May 2012**

Action required from users: **Optional**



QuantHouse® FeedOS™
FeedOS™ Developer's Notice
Reference 20120525
May 25, 2012

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UPDATE OF THE REFERENTIAL TAGS ON BME

To reflect the changes caused by the updates of the Referential Tags on BME market data stream, QuantHouse® has decided to update 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. QuantFEED® Technical Implementation](#)
- [4. Finding the Latest Information.](#)

1. Update Summary

Table 1 Current update summary

Notice Reference	20120525
Scope	Reference Data
Exchanges	BME – Bolsas y Mercados Españoles
Effective Date	2012-05-28
Impact	Update of the Referential Tags
Action required	Optional

2. Functional Description

Starting **April 16, 2012**, BME has introduced a new trading platform for Equities, along with new sources and fields to accommodate the structural changes in the Data Feed. To disseminate the various asset classes, BME has added the following market sources:

- **XIND** – Indices data
- **XSET** – ETFs data
- **XLAT** – Latibex segment data

- **XSSV** – SICAV data
- **MABX** – MaB (Mercado Alternativo Bursatil).

Moreover, the properties of Indices' constituents are now delivered in separate messages within each Index information.

Additionally, the S/MART sources provide detailed tick size rules in the field `PRICE_STEP_TABLE`, for certain ranges of prices.

Thus, an additional tag – **SecurityGroup** – is now available in the QuantFEED®'s Referential Data Stream to differentiate the **Market Source**.

3. QuantFEED® Technical Implementation

The new tag `SecurityGroup` is broadcast via QuantHouse®'s data stream in *Referential*, when new details about the instrument and market are available.

QuantFEED® implementation of the new tag related to the **Market Source** is described in the following table. Newly introduced values – here in ***bold-italic*** – are available now in BME version 2.0:

Table 2 BME Market Source technical implementation in QuantFEED®

Component	Value	Description
Tag Name	SecurityGroup	QuantFEED® tag name.
Numeric ID	1151	QuantFEED® unique ID broadcast on QuantHouse®'s data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format	<i>[Exchange Specific Name]</i>	An <i>exchange specific name</i> assigned to a group of related securities which may be concurrently affected by market events and actions.
Possible Values	<i>MABX</i>	<i>MaB (Mercado Alternativo Bursatil)</i>
	REFBME	Reference Data
	<i>XIND</i>	<i>Indices</i>
	<i>XLAT</i>	<i>Latibex</i>
	XMEE	MEFF Energy Derivatives
	XMEF	MEFF Fixed Income Derivatives
	XMRV	MEFF Equities Derivatives
	XSEQ	Equities and Electronic Pits
	<i>XSET</i>	<i>ETFs</i>
	XSFI	SIBE Fixed Income System
	<i>XSSV</i>	<i>SICAVs and Venture Capital Funds</i>
	XSWR	Warrants, Certificates & Others

Below is an example of the tag implementation in BME market data stream:

```
instr # 238/1022 = 499123198
  PriceCurrency      string{EUR}
  Symbol             string{SAN}
  Issuer             string{F}
  Description         string{BANCO SANTANDER S.A.}
  SecurityType       string{CS}
  FOSMarketId        XMCE
  CFICode            string{ESXXXX}
  RoundLot           float64{1}
  SecurityGroup       string{XSEQ}
  MarketSegmentID    string{0}
  MarketSegmentDesc  string{General Market}
  InternalCreationDate Timestamp{2012-05-23 05:00:14:457}
  InternalModificationDate Timestamp{2012-05-25 06:34:13:931}
  InternalSourceId    uint16{89}
  LocalCodeStr        string{ES0113900J37}
  ISIN               string{ES0113900J37}
  PriceIncrement_dynamic_TableId uint32{5832812}
```

4. 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>.