

FeedOS™ Developer's Notice

ICE – Referential Tags Update

Reference n°: 20150217 – 24623 – 25372

Effective as of: 02 March 2015*

Action required from users: MANDATORY ACTION



* 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: ICE – Referential Tags Update
Reference 20150217 – 24623 – 25372
February 17, 2015

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UPDATE OF THE REFERENTIAL TAGS ON THE ICE MARKET DATA STREAM

To improve the quality of the market data disseminated on the ICE 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	20150217 – 24623 – 25372
Exchanges	ICE
Concerned MICs	ICEU, IFCA, ICUS
Internal Source ID	66, 88, 188
Effective Date	2015-03-02*
Impact	• Update of the Referential Tags
Action required	MANDATORY ACTION - see sections: <ul style="list-style-type: none">• 2.1.1. ISIN.

2. FeedOS Technical Implementation

Effective Monday, May 04^{*} 2015, S&P Capital IQ Real-Time Solutions enhances the referential data to accommodate the information disseminated on the ICE market data stream, as described below:

- [2.1. Changes to the Referential Data.](#)

2.1. Changes to the Referential Data

S&P Capital IQ Real-Time Solutions **introduces** the referential tag below to accommodate the information disseminated on the ICE market data stream:

Table 2 Referential tags added on the ICE market data stream

Tag Name	Numeric ID	Type
ISIN	9503	String

2.1.1. ISIN

The values of the referential tag **ISIN** conveyed on the ICE market data stream are disseminated via FeedOS data stream in *Referential* to specify the International Securities Identification Number.

FeedOS implementation of the values currently available for the tag **ISIN** is described in the table below:

Table 3 ISIN – technical implementation in FeedOS

Component	Value	Description
Tag Name	ISIN	FeedOS tag name.
Numeric ID	9503	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	String	String data type.
Format / Possible Values	<i>[Exchange specific value]</i>	An exchange specific value , specifying the currency of the International Securities Identification Number.

* 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.

Referential Data Sample

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

```
instr # 293/678437 = 615143973
  PriceCurrency          string{GBX}
  Symbol                 string{RMU}
  Description             string{Royal Mail - Standard Option - ICEU - Mar17}
  SecurityType           string{CS}
  StdMaturity            string{201703}
  FOSMarketId            XLIF
  Factor                 float64{1000}
  ContractMultiplier    float64{1000}
  CFICode                string{ESXXX}
  ISIN                  string{GB00BDVZY77}
  MinTradeVol            float64{1}
  SecuritySubType        string{Common_Stock/Month}
  ProductComplex         string{RMU 20170317F}
  InternalCreationDate    Timestamp{2015-01-10 02:53:15:491}
  InternalModificationDate Timestamp{2015-02-07 06:00:04:827}
  InternalSourceId       uint16{69}
  InternalAggregationId  uint16{69}
  InternalEntitlementId   int32{1175}
  LocalCodeStr           string{5140028}
  PriceIncrement_static  float64{0.25}
  MaturityYear           uint16{2017}
  MaturityMonth          uint8{3}
  MaturityDay            uint8{17}
  OperatingMIC           string{IFEU}
  SegmentMIC             string{IFLO}
  MARKET_ICE_ContractSymbol string{RMU EMH0017!}
  MARKET_ICE_OffExchangeIncrementQty float64{1}
  MARKET_ICE_OffExchangeIncrementPrice float64{0.25}
```

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>.