

**S&P Capital IQ Real-Time Solutions**

## **QuantFEED® Developer's Notice**

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### **CBOE – Feed Update (Addition of Multilegs)**

Reference n°: 19026 – 20842 – 20140516

Effective as of: **26 May 2014**

Action required from users: **Attention Required**



S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®  
QuantFEED® Developer's Notice  
Reference 19026 – 20842 – 20140516  
May 20, 2014

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# UPDATE OF THE CBOE MARKET DATA STREAM (ADDITION OF NEW INSTRUMENTS – MULTILEGS)

To enhance the content of QuantFEED®, S&P Capital IQ Real-Time Solutions has decided to introduce new instruments – Multilegs – on the CBOE market data stream.

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	19026 – 20842 – 20140516
Exchanges	CBOE FUTURES
Concerned MICs	XCBF
Internal Source ID	228, 229
Effective Date	2014-05-26
Impact	• Update of the Referential Tags (Addition of New Instruments – Multilegs)
Action required	Attention Required

## 2. Functional Description

Effective Monday, **May 26, 2014**, S&P Capital IQ Real-Time Solutions enhances the content of the CBOE market data stream, by introducing Multileg instruments. To accommodate the information disseminated by the Multilegs, S&P Capital IQ Real-Time Solutions makes the following:

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

Note	The introduction of the Multilegs does not affect the existing instruments – Futures – on the CBOE market data stream.
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## 2.1. Changes to the Referential Data

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

**Table 2** Referential tags added on the CBOE market data stream

Tag Name	Numeric ID	Type
Description	107	String
NbLegs	555	UInt8
LegFOSInstrumentCode	9600	UInt32
LegRatioQty	9700	Float64
LegFIXSide	9800	Char

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

**Table 3** Referential tags disseminating updated values on the CBOE market data stream

Tag Name	Numeric ID	Type
SecurityType	167	String

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

```
instr # 303/1285 = 635438341
Symbol          string{VXT_Time 20140917}
Description      string{-01VXT_U4_CF+01VXT_Z4_CF}
SecurityType     string{MLEG}
StdMaturity      string{201409}
FOSMarketId      XCBF
PriceType        uint8{3}
CFICode          string{MXXXXX}
NbLegs           uint8{2}
InternalCreationDate Timestamp{2014-05-13 16:26:32:660}
InternalModificationDate Timestamp{2014-05-15 10:30:11:054}
InternalSourceId uint16{159}
LocalCodeStr     string{1170947474}
PriceIncrement_static float64{0.01}
UnderlyingLocalCodeStr string{VIX}
MaturityYear      uint16{2014}
MaturityMonth     uint8{9}
MaturityDay       uint8{17}
OperatingMIC      string{XCBO}
SegmentMIC        string{XCBF}
LegFOSInstrumentCode uint32{635438063}
LegFOSInstrumentCode_1 uint32{635438057}
LegRatioQty       float64{1}
LegRatioQty_1     float64{1}
LegFIXSide        '2'=Sell
LegFIXSide_1      '1'=Buy
```

## 3. QuantFEED® Technical Implementation

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

- [3.1. Description](#)
- [3.2. SecurityType](#)
- [3.3. NbLegs](#)
- [3.4. LegFOSInstrumentCode](#)
- [3.5. LegRatioQty](#)
- [3.6. LegFIXSide](#)

## 3.1. Description

The values of the referential tag **Description** conveyed on the CBOE market data stream are disseminated via QuantFEED® data stream in *Referential* to characterize an instrument.

QuantFEED® implementation of the values currently available for the tag Description is detailed in the table below:

**Table 4** Description – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	Description	QuantFEED® tag name.
Numeric ID	107	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	[[+/-][Ratio Quantity][Leg Symbol]] * number of legs	+ = Buy - = Sell  The <b>example</b> : -01VXT_U4_CF+01VXT_Z4_CF reads: "Sell 1 Qty of VXT_U4_CF and Buy 1 Qty VXT_Z4_CF".
Possible Values	<i>[Exchange specific value]</i>	An <b>exchange specific value</b> , characterizing the instrument.

## 3.2. SecurityType

The values of the referential tag **Security Type** conveyed on the CBOE 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 5** 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.

**Table 5** SecurityType – technical implementation in QuantFEED® (Continued)

Component	Value	Description
Type	String	String data type.
Format	<i>[Exchange specific value]</i>	An <b>exchange specific value</b> , detailing the type of security.
Possible Values	FUT	Future
	MLEG	Multileg Instrument

### 3.3. NbLegs

The values of the referential tag **NbLegs** conveyed on the CBOE market data stream are disseminated via QuantFEED® data stream in *Referential* to specify the multilegs number.

QuantFEED® implementation of the values currently available for the tag **NbLegs** is described in the table below:

**Table 6** NbLegs – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	NbLegs	QuantFEED® tag name.
Numeric ID	555	QuantFEED® unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	UInt8	UInt8 data type.
Format / Possible Values	<i>[Exchange specific value]</i>	An <b>exchange specific value</b> , indicating the multilegs number.

### 3.4. LegFOSInstrumentCode

The values of the referential tag **LegFOSInstrumentCode** conveyed on the CBOE market data stream are disseminated via QuantFEED® data stream in *Referential* to specify the FOS Code of the leg.

QuantFEED® implementation of the values currently available for the tag **LegFOSInstrumentCode** is described in the table below:

**Table 7** LegFOSInstrumentCode – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	LegFOSInstrumentCode	QuantFEED® tag name.
Numeric ID	9600	QuantFEED® unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	UInt32	UInt32 data type.
Format / Possible Values	<i>[Internal specific value]</i>	An <b>internal specific value</b> , detailing the FOS Code of the leg.

### 3.5. LegRatioQty

The values of the referential tag **LegRatioQty** conveyed on the CBOE market data stream are disseminated via QuantFEED® data stream in *Referential* to indicate the ratio of quantity for an individual leg relative to the entire multileg security.

QuantFEED® implementation of the values currently available for the tag LegRatioQty is described in the table below:

**Table 8      LegRatioQty – technical implementation in QuantFEED®**

Component	Value	Description
Tag Name	LegRatioQty	QuantFEED® tag name.
Numeric ID	9700	QuantFEED® unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Float64	Float64 data type.
Format / Possible Values	<i>[Internal Specific value]</i>	An <i>internal specific value</i> , detailing the ratio of quantity for an individual leg relative to the entire multileg security.

### 3.6. LegFIXSide

The values of the referential tag **LegFIXSide** conveyed on the CBOE market data stream are disseminated via QuantFEED® data stream in *Referential* to indicate the side.

QuantFEED® implementation of the values currently available for the tag LegFIXSide is described in the table below:

**Table 9      LegFIXSide – technical implementation in QuantFEED®**

Component	Value	Description
Tag Name	LegFIXSide	QuantFEED® tag name.
Numeric ID	9800	QuantFEED® unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Char	Char data type.
Format	<i>[Exchange Specific value]</i>	An <i>exchange specific value</i> , specifying the side.
Possible Values	1	Buy
	2	Sell

## 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](mailto:rts-support@spcapitaliq.com)
- Web: <http://support.quanthouse.com>.