S&P Capital IQ Real-Time Solutions

FeedOS™ Developer's Notice

CME – Quotation Data Update

Reference n°: 20150618 – 26796 – 27206 – 27368

Effective as of: 13 July 2015*

Action required from users: Attention Required

S&P CAPITAL IQ
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* For the actual day when the changes to your custom feed handler take effect, please contact your QuantFEED® project manager.

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June 23, 2015

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UPDATE OF THE QUOTATION DATA ON THE CME MARKET DATA STREAM

To improve the quality of the quotation data disseminated on the CME 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	20150618 – 26796 – 27206 – 27368
Exchanges	CME
Concerned MICs	XCME, XCBT, XMGE, XCEC, XNYM, XKLS
Internal Source ID	15, 16, 17, 35
Effective Date	**2015-07-13***
Impact	• Update of the Quotation Context Tags • Update of the MBL Book Depth
Action required	**Attention Required**

2. FeedOS Technical Implementation

Effective Monday, **July 13*** **2015,** S&P Capital IQ Real-Time Solutions enhances the quotation context data and the MBL Book Depth to accommodate the information disseminated on the CME market data stream, as described below:

- 2.1. Changes to the Quotation Context Data
- 2.2. Update of the MBL Book Depth.

2.1. Changes to the Quotation Context Data

S&P Capital IQ Real-Time Solutions **introduces** the quotation context tags below to accommodate the information disseminated on the CME market data stream:

Table 2 Quotation context tags added on the CME market data stream

Tag Name	Numeric ID	Type
`MARKET_CME_MatchEventIndicator`	15101	String

2.1.1. MARKET_CME_MatchEventIndicator

The values of the quotation context tag **MARKET_CME_MatchEventIndicator** conveyed on the CME market data stream are disseminated via FeedOS data stream in *Context* to identify the last message in a market specific event:

- in the callback carrying the Level1 event `notif_TradeEventExt()`, for C++
- in the event handler `TradeEventExtEventHandler`, for C#
- in the callback carrying the Level1 event `quotNotifTradeEventExt`, for Java.

FeedOS implementation of the tag `MARKET_CME_MatchEventIndicator` is described in the following table:

Table 3 MARKET_CME_MatchEventIndicator – technical implementation in FeedOS

Component	Value	Description
Tag Name	`MARKET_CME_MatchEventIndicator`	FeedOS tag name.
Numeric ID	`15101`	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	*`[Exchange Specific Value]`*	An ***exchange specific value***, detailing the last message in a market specific event.

* 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.

Quotation Context Data Sample

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

```
BEFORE 2015-07-13
“TE (TradeEvent) : MARKET_TIME INSTRUMENT LAST_PRICE TRADE_QTY BID_PRICE BID_QTY ASK_PRICE
ASK_QTY *CONTENT_MASK* *FLAGS*"
"VU (ValuesUpdate) : SERVER_TIME INSTRUMENT VALUES..."
"SI (TradeEvent) *SIGNAL* : SERVER_TIME INSTRUMENT SIGNAL LAST_PRICE"

TE   03:17:45:452.528   648283004    *        *       140.91  5@2     *       *
TE   03:17:50:692.681   648283004    140.94   21      *       *       *       *
AggressorSide='1'=Buy
TE   03:17:50:692.725   648283004    *        *       140.94  14@1    140.95  45@7
TE   03:17:50:693.587   648283004    140.94   3       *       *       *       *
AggressorSide='2'=Sell



AFTER 2015-07-13
“TE (TradeEvent) : MARKET_TIME INSTRUMENT LAST_PRICE TRADE_QTY BID_PRICE BID_QTY ASK_PRICE
ASK_QTY *CONTENT_MASK* *FLAGS*"
"VU (ValuesUpdate) : SERVER_TIME INSTRUMENT VALUES..."
"SI (TradeEvent) *SIGNAL* : SERVER_TIME INSTRUMENT SIGNAL LAST_PRICE"

TE   03:17:45:452.528   648283004    *        *       140.91  5@2     *       *
TE   03:17:50:692.681   648283004    140.94   21      *       *       *       *
AggressorSide='1'=Buy, MARKET_CME_MatchEventIndicator=1
TE   03:17:50:692.725   648283004    *        *       140.94  14@1    140.95  45@7
TE   03:17:50:693.587   648283004    140.94   3       *       *       *       *
AggressorSide='2'=Sell, MARKET_CME_MatchEventIndicator=1
```

2.2. Update of the MBL Book Depth

Effective 2015-07-13, the **MBL Book** on the CME market data stream will have a **maximum 10-level depth**, as shown in the example below:

```
OF 309/192141 L(0) bid(10) ask(10) TimesUTC(Market=2015-06-22 15:26:56:708,Server=2015-06-22
15:26:56:708) MVD=10
         0      BID    1.1413 x     44 @     18 ASK    1.1414 x     16 @      3
         1      BID    1.1412 x     85 @     27 ASK    1.1415 x     94 @     25
         2      BID    1.1411 x    101 @     35 ASK    1.1416 x    100 @     32
         3      BID    1.1410 x    117 @     36 ASK    1.1417 x    102 @     29
         4      BID    1.1409 x    130 @     40 ASK    1.1418 x    104 @     30
         5      BID    1.1408 x    132 @     37 ASK    1.1419 x    101 @     28
         6      BID    1.1407 x    114 @     30 ASK    1.1420 x    187 @     32
         7      BID    1.1406 x    215 @     31 ASK    1.1421 x    120 @     32
         8      BID    1.1405 x     89 @     21 ASK    1.1422 x    194 @     27
         9      BID    1.1404 x    182 @     21 ASK    1.1423 x     83 @     23
```

Note	The depth of the MBL Book may vary depending on the instrument.

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.