

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

## **FeedOS™ Developer's Notice**

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### **EURONEXT UTP – Referential Data Update**

Reference n°: 20150609 – 26799 – 27200 – 27203

**Effective as of: 29 June 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: EURONEXT UTP – Referential Data Update  
Reference 20150609 – 26799 – 27200 – 27203  
June 30, 2015

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# UPDATE OF THE REFERENTIAL DATA ON THE EURONEXT UTP MARKET DATA STREAM

To improve the quality of referential data disseminated on the EURONEXT UTP 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	20150609 – 26799 – 27200 – 27203
Exchanges	EURONEXT UTP (Indices)
Concerned MICs	XBRU, XPAR, XLIS, XAMS, XLUX
Internal Source ID	95
Effective Date	2015-06-29*
Impact	• Update of the Referential Tags
Action required	<b>MANDATORY ACTION</b> - see sections: • <a href="#">2.1.1. SecurityType.</a>

## 2. FeedOS Technical Implementation

Effective Monday, **June 29<sup>\*</sup> 2015**, S&P Capital IQ Real-Time Solutions enhances the referential data to accommodate the information disseminated on the EURONEXT UTP 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 **updates** the referential tags below to accommodate the information disseminated on the EURONEXT UTP market data stream:

**Table 2** Referential tags disseminating updated values on the EURONEXT UTP market data stream

Tag Name	Numeric ID	Type
<a href="#">SecurityType</a>	167	String

#### 2.1.1. SecurityType

The values of the referential tag **Security Type** conveyed on the EURONEXT UTP market data stream are disseminated via FeedOS data stream in *Referential* to specify the type of security.

FeedOS implementation of the tag `SecurityType` is described in the table below (existing values are in black, newly added values are in green):

**Table 3** SecurityType – technical implementation in FeedOS

Component	Value	Description
Tag Name	<code>SecurityType</code>	FeedOS tag name.
Numeric ID	167	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	<i>[Exchange specific value]</i>	An <b>exchange specific value</b> , detailing the type of security.
Possible Values	CB	Convertible Bonds
	GO	General Obligations
	<b>INDEX</b>	Index
	MTN	Medium Term Notes
	NONE	None
	PS	Preferred Stocks
	WAR	Warrants

\* 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.

The example below shows the possible combinations of `SecurityTypes` and `CFICodes` for indices, before and after the migration day (please note that additional combinations may be available, as the exchange could introduce new instruments):

**BEFORE 2015-06-29**

```
{ XBRU NONE MRXXXX }
{ XPAR NONE MRXXXX }
{ XLUX NONE MRXXXX }
{ XLIS NONE MRXXXX }
{ XAMS NONE MRXXXX }
```

**AFTER 2015-06-29**

```
{ XBRU INDEX MRXXXX }
{ XPAR INDEX MRXXXX }
{ XLUX INDEX MRXXXX }
{ XLIS INDEX MRXXXX }
{ XAMS INDEX MRXXXX }
```

## Referential Data Sample

Below are several examples showing the current implementation of the updated (in **blue**) referential tags:

```
instr # 81/1172438 = 171041750
  PriceCurrency          string{EUR}
  Symbol                 string{IJPHE}
  Description             string{AMUNDI JPHE INAV}
  SecurityType           string{INDEX}
  FOSMarketId            XPAR
  PriceType              uint8{2}
  CFICode                string{MRXXXX}
  CountryOfIssue         string{FRA}
  RoundLot               float64{1}
  SecuritySubType        string{68}
  InternalCreationDate    Timestamp{2015-05-27 17:29:09:417}
  InternalModificationDate Timestamp{2015-06-09 04:25:00:510}
  InternalSourceId        uint16{95}
  InternalAggregationId   uint16{95}
  InternalEntitlementId    int32{1035}
  DelayedFeedMin          uint16{15}
  LocalCodeStr            string{NSCFR0IJPHE3}
  ISIN                   string{NSCFR0IJPHE3}
  PriceIncrement_static   float64{0.01}
  ICB_SubsectorCode        uint32{8995}
  SecurityTradingId        string{NSCFR0IJPHE3}
  OperatingMIC             string{XPAR}
  MARKET_EURONEXT_InstrumentGroupCode string{88}
  MARKET_EURONEXT_TypeOfUnitOfExpressionForInstrumentPrice string{1}
  MARKET_EURONEXT_NominalMarketValueOfTheSecurity float64{0}
  MARKET_EURONEXT_QuantityNotation string{UNT}
  MARKET_EURONEXT_IndicatorOfUnderlyingSecurityOnLending string{8}
  MARKET_EURONEXT_TypeOfMarketAdmission char{7}
```

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