

S&P Capital IQ Real-Time Solutions

QuantFEED® Developer's Notice

BVMF PUMA – Referential Tags Update

Reference n°: 21016 – 21198 – 20140616

Effective as of: 23 June 2014*

Action required from users: Attention Required



* This is the proposed day for the update of the standard version of the feed handler. For dedicated feed handlers, this date may differ. 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 (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 21016 – 21198 – 20140616
June 16, 2014

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UPDATE OF THE REFERENTIAL TAGS ON THE BVMF PUMA MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the BVMF market data stream, S&P Capital IQ Real-Time Solutions has decided to enhance 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. QuantFEED® Technical Implementation](#)
- [3. Finding the Latest Information.](#)

1. Update Summary

Table 1 Current update summary

Notice Reference	21016 – 21198 – 20140616
Exchanges	BVMF PUMA
Concerned MICs	BVMF
Internal Source ID	235/186
Effective Date	2014-06-23*
Impact	• Update of the Referential Tags
Action required	Attention Required

2. QuantFEED® Technical Implementation

Effective Monday, **June 23^{*}, 2014**, S&P Capital IQ Real-Time Solutions enhances the content of the referential data to accommodate the new information disseminated on the BVMF market data stream, as described below:

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

* This is the proposed day for the update of the standard version of the feed handler. For dedicated feed handlers, this date may differ. For the actual day when the changes to your custom feed handler take effect, please contact your QuantFEED® project manager.

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 BVMF market data stream:

Table 2 Referential tags added on the BVMF market data stream

Tag Name	Numeric ID	Type
LegRatioQty	9700	Float64

2.1.1. LegRatioQty

The values of the referential tag **LegRatioQty** conveyed on the BVMF 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 3 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 internal specific value , detailing the ratio of quantity for an individual leg relative to the entire multileg security.

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

```
instr # 496/292199 = 1040479591
  PriceCurrency      string{BRL}
  Symbol             string{UD:BRKMBX930000}
  Description         string{BRKME PNA 12,64}
  SecurityType        string{MLEG}
  StdMaturity         string{201408}
  FOSMarketId         BVMF
  CFICode             string{MCMUXX}
  NbLegs              uint8{4}
  RoundLot            float64{100}
  SecuritySubType     string{User defined spread}
  LotType             uint8{2}
  SecurityGroup       string{45}
  InternalCreationDate Timestamp{2014-06-11 13:53:34:766}
  InternalModificationDate Timestamp{2014-06-11 13:53:34:766}
  InternalSourceId    uint16{186}
  LocalCodeStr        string{E_930000}
  PriceIncrement_static float64{0.01}
  MaturityYear         uint16{2014}
  MaturityMonth        uint8{8}
  MaturityDay          uint8{18}
  LegFOSInstrumentCode uint32{1040458773}
  LegFOSInstrumentCode_1 uint32{1040458892}
  LegFOSInstrumentCode_2 uint32{1040459027}
  LegFOSInstrumentCode_3 uint32{1040458887}
  LegRatioQty          int32{1}
  LegRatioQty_1         int32{-1}
  LegRatioQty_2         int32{1}
  LegRatioQty_3         int32{-1}
  LegFIXSide           '1'=Buy
  LegFIXSide_1         '2'=Sell
  LegFIXSide_2         '1'=Buy
  LegFIXSide_3         '2'=Sell
```

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>.