

S&P Capital IQ Real-Time Solutions

QuantFEED® Developer's Notice

BVMF (EQUITIES & DERIVATIVES) – Feed Update

Reference n°: 19207 – 20290 – 20140513 – Update 02

Effective as of: 02 June 2014*

Action required from users: MANDATORY ACTION



* 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 19207 – 20290 – 20140513 – Update 02
May 14, 2014

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UPDATE OF THE BVMF (EQUITIES & DERIVATIVES) 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. Upgrade Summary](#)
- [2. Functional Description](#)
- [3. QuantFEED® Technical Implementation](#)
- [4. Finding the Latest Information.](#)

1. Upgrade Summary

Table 1 Current upgrade summary

Notice Reference	19207 – 20290 – 20140513 – Update 02
Exchanges	BVMF (EQUITIES)
Concerned MICs	BVMF
Internal Source ID	185
Effective Date	2014-06-02*
Impact	<ul style="list-style-type: none">• Update of the Referential Tags• Update of the OPEN Kinematics
Action required	MANDATORY ACTION

2. Functional Description

Effective Monday, **June 02***, 2014, S&P Capital IQ Real-Time Solutions enhances the content of the referential data and changes the OPEN Kinematics to accommodate the new information disseminated on the BVMF market data stream, as detailed below:

* 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](#)
- [2.2. Update of the OPEN Kinematics.](#)

2.1. Changes to the Referential Data

S&P Capital IQ Real-Time Solutions **updates** the values disseminated by referential tags 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
CFICode (for BVMF EQUITIES only)	461	String
LocalCodeStr	9500	String

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

```
instr # 496/41939 = 1040229331
  PriceCurrency      string{BRL}
  Symbol             string{OIBR3SL}
  Description         string{SECLOAN OI      ON      N1}
  SecurityType       string{CS}
  FOSMarketId        BVMF
  CFICode             string{EMXXXX}
  SecuritySubType     string{Security Loan}
  LotType            uint8{2}
  SecurityGroup       string{54}
  InternalCreationDate Timestamp{2014-04-23 08:54:57:983}
  InternalModificationDate Timestamp{2014-04-23 08:54:57:983}
  InternalSourceId    uint16{99}
  LocalCodeStr        string{E_1000016}
  UnderlyingFOSMarketId BVMF
  UnderlyingLocalCodeStr string{E_3806106}
  UnderlyingFOSInstrumentCode uint32{1040229330}
```

2.2. Update of the OPEN Kinematics

In the OPEN kinematics before 2014-06-02, the opening signal was sent when the market sent the OPEN message or after the first trade of an instrument, as shown below:

```
"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"

VU 05:33:07:555 1040437519 PreviousDailySettlementPrice=117.43
VU 09:29:20:990 1040437519 OpenInterest=12739
VU 11:55:00:026 1040437519 TradSesOpenTime=2014-03-17 12:00:00 TradingStatus=21
TE 11:59:00:418 1040437519 * * 117.02 5@1 * *
TE 11:59:13:837 1040437519 * * * * 119 2@1
VU 12:00:00:015 1040437519 TradSesOpenTime=? TradingStatus=17
TE 12:00:23:831 1040437519 * * * * 118.44 22@1
TE 12:00:37:463 1040437519 * * 117.25 59@1 * *
TE 12:00:51:915 1040437519 * * * * 118.4 8@1
TE 12:01:13:140 1040437519 * * 117.5 2@1 * *
TE 12:01:14:914 1040437519 * * * * 118.3 100@1
TE 12:02:56:488 1040437519 * * 117.65 1@1 * *
SI 12:05:28:894 1040437519 OPEN 117.65
TE 12:05:28:894 1040437519 117.65 1 117.6 1@1 118.29 12@2 OH
Buyer=15,Seller=3,TradeID=1040
VU 12:05:28:894 1040437519 SessionVWAPPrice=117.32 DailyTotalVolumeTraded=660
TE 12:05:28:894 1040437519 117.6 1 117.55 59@1 * *
Buyer=3,Seller=3,TradeID=1050
```

In the OPEN kinematics after 2014-06-02, the opening signal is sent when the market sends the OPEN message, after the first trade of an instrument or when the trading status of the instrument changes to 17=ReadyToTrade, for the first time during the trading day, as shown in the example below:

```
"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"

VU 04:29:46:181 1040437519 DailyTotalAssetTraded=103
VU 05:33:07:555 1040437519 PreviousDailySettlementPrice=117.43
VU 11:55:00:026 1040437519 TradSesOpenTime=2014-03-17 12:00:00 TradingStatus=21
TE 11:59:00:418 1040437519 * * 117.02 5@1 * *
TE 11:59:13:837 1040437519 * * * * 119 2@1
SI 12:00:00:015 1040437519 OPEN *
TE 12:00:00:015 1040437519 * * * * * * O
VU 12:00:00:015 1040437519 TradSesOpenTime=? TradingStatus=17
TE 12:00:23:831 1040437519 * * * * 118.44 22@1
TE 12:00:37:463 1040437519 * * 117.25 59@1 * *
TE 12:00:51:915 1040437519 * * * * 118.4 8@1
TE 12:01:13:140 1040437519 * * 117.5 2@1 * *
TE 12:01:14:914 1040437519 * * * * 118.3 100@1
TE 12:02:56:488 1040437519 * * 117.65 1@1 * *
TE 12:05:28:894 1040437519 117.65 1 117.6 1@1 118.29 12@2 H
Buyer=15,Seller=3,TradeID=1040
VU 12:05:28:894 1040437519 SessionVWAPPrice=117.32 DailyTotalVolumeTraded=660
TE 12:05:28:894 1040437519 117.6 1 117.55 59@1 * *
Buyer=3,Seller=3,TradeID=1050
```

3. QuantFEED® Technical Implementation

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

- [3.1. CFICode \(for BVMF EQUITIES only\)](#)
- [3.2. LocalCodeStr.](#)

3.1. CFICode (for BVMF EQUITIES only)

The values of the referential tag **CFI Code** conveyed on the BVMF market data stream are disseminated via QuantFEED® data stream in *Referential* to specify the standardized identification code of an instrument.

QuantFEED® implementation of the new values available for the tag CFICode is described in the table below:

Table 3 CFICode – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	CFICode	QuantFEED® tag name.
Numeric ID	461	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	<i>[Exchange specific value]</i>	An exchange specific value , detailing the standardized identification code of an instrument.
Possible Values	EMXXRX	Equities - Others - Registered
	EMXXXX	Equities - Others
	EPNEFR	Equities - Preferred shares - Non-voting - Extendible - Fixed rate Income - Registered
	ESVUFR	Equities - Shares - Voting - Free - Fully paid - Registered
	EUOMSR	Equities - Units - Open-end - Mixed funds - Securities - Registered
	MRXXXX	Other - Referential instruments - Indices
	OCAICS	Options - Call options - American - Indices - Cash - Standardized
	OCAMCS	Options - Call options - American - Others - Cash - Standardized
	OCASCS	Options - Call options - American - Stock equities - Cash - Standardized
	OCASPS	Options - Call options - American - Stock equities - Physical - Standardized
	OCEICS	Options - Call options - European - Indices - Cash - Standardized
	OCESPS	Options - Call options - European - Stock equities - Physical - Standardized
	OPEICS	Options - Put options - European - Indices - Cash - Standardized
	OPESPS	Options - Put options - European - Stock equities - Physical - Standardized
	RSPXXR	Rights - Subscription rights - Preferred shares - Registered
	RSSXXE	Rights - Subscription rights - Ordinary shares - Exchange

The following table shows the SecurityType – CFICode combinations before and after the 2014-06-02:

Table 4 SecurityType – CFICode possible combinations on BVMF market data stream

Security Type – CFI Code before 2014-06-02	Security Type – CFI Code after 2014-06-02
CS ESXXXX	CS EMXXRX
CS ESXXXX	CS EMXXXX
CS ESXXXX	CS EPNEFR
CS ESXXXX	CS ESVUFR
CS ESXXXX	CS EUOMSR
CS ESXXXX	NONE MRXXXX
NONE MXXXXX	NONE MRXXXX
CS ESXXXX	NONE RSPXXR
CS ESXXXX	NONE RSSXXE
OPT OCA0XX	OPT OCAICS
OPT OCAXXX	OPT OCAICS
OPT OCA0XX	OPT OCAMCS
OPT OCA0XX	OPT OCASCS
OPT OCAXXX	OPT OCASPS
OPT OCEXXX	OPT OCEICS
OPT OCEXXX	OPT OCESPS
OPT OPEXXX	OPT OPEICS
OPT OPEXXX	OPT OPESPS

3.2. LocalCodeStr

The values of the referential tag **Local Code Str** conveyed on the BVMF market data stream are disseminated via QuantFEED® data stream in *Referential* to specify the security local code.

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

Table 5 LocalCodeStr – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	LocalCodeStr	QuantFEED® tag name.
Numeric ID	9500	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	D_ <i>[String]</i>	Derivatives format.
	E_ <i>[String]</i>	Equities format.
Possible Values	<i>[Exchange specific value]</i>	An exchange specific value , detailing the security local code, based on the MarketID of the messages from the BVMF market data stream.

Caution Although the LocalCodeStr changes, the FOSMarketId and the Instrument Internal Code remain the same.

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
- Web: <http://support.quanthouse.com>.