

S&P Capital IQ Real-Time Solutions

FeedOS™ Developer's Notice

MILAN MIT – Referential Tags Update

Reference n°: 20141017 – 17317 – 23264

Effective as of: 03 November 2014*

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.

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Reference 20141017 – 17317 – 23264
October 20, 2014

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UPDATE OF THE REFERENTIAL TAGS ON THE MILAN MIT MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the MILAN MIT 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	20141017 – 17317 – 23264
Exchanges	MILAN MIT
Concerned MICs	MOTX, SEDX, ETFP, MTAA
Internal Source ID	30
Effective Date	2014-11-03*
Impact	• Update of the Referential Tags
Action required	MANDATORY ACTION – see sections 2.1.1. CFICode .

2. FeedOS Technical Implementation

Effective Monday, **November 03^{*} 2014**, S&P Capital IQ Real-Time Solutions enhances the referential data to accommodate the new information disseminated on the MILAN MIT 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 **updates** the values of the referential tags below to accommodate the information disseminated on the MILAN MIT market data stream:

Table 2 Referential tags disseminating updated values on the MILAN MIT market data stream

Tag Name	Numeric ID	Type
CFICode	461	String

2.1.1. CFICode

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

FeedOS implementation of the tag CFICode is described in the table below (existing values are in black, newly added values are in green, and removed values are in ~~crossed-out red~~):

Table 3 CFICode – technical implementation in FeedOS

Component	Value	Description
Tag Name	CFICode	FeedOS tag name.
Numeric ID	461	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 exchange specific value , detailing the standardized identification code of an instrument.
Possible Values	DBFXXX	Debts - Bonds - Fixed rate
	DBVXXX	Debts - Bonds - Variable
	DBXXXX	Debts - Bonds
	DBZXXX	Debts - Bonds - Zero rate
	DCXXXX	Debts - Convertible bonds
	ESXXXX	Equities - Shares
	EUCXXX	Equities - Units - Closed-end
	EUXCX	Equities - Units - Commodities
	EUXXXX	Equities - Units
	EXXXXX	Equities
	MXXXXX	Other instruments
	RWXCCX	Rights - Warrants - Covered warrants - Call
	RWXCPX	Rights - Warrants - Covered warrants - Put
	RWXXXX	Rights - Warrants
	RXXXXX	Rights
	XXXXXX	Unknown

The example below shows the list of branches including the SecurityTypes and CFICodes, before and after 2014-11-03:

BEFORE 2014-11-03	AFTER 2014-11-03
{ MOTX NONE DBFXXX }	{ MOTX NONE DBFXXX }
{ MOTX NONE DBVXXX }	{ MOTX NONE DBVXXX }
{ MOTX NONE DBXXXX }	{ MOTX NONE DBXXXX }
{ MOTX NONE DBZXXX }	{ MOTX NONE DBZXXX }
{ SEDX NONE XXXXXX }	{ SEDX NONE RWXXXX }
{ SEDX WAR RWXCCX }	{ SEDX WAR RWXCCX }
{ SEDX WAR RWXCPX }	{ SEDX WAR RWXCPX }
{ SEDX WAR RWXXXX }	{ SEDX WAR RWXXXX }
{ ETFP NONE EUXXCX }	{ ETFP NONE EUXXCX }
{ ETFP NONE EUXXXX }	{ ETFP NONE EUXXXX }
{ MTAA CB DCXXXX }	{ MTAA CB DCXXXX }
{ MTAA NONE ESXXXX }	{ MTAA NONE ESXXXX }
{ MTAA NONE EUCXXX }	{ MTAA NONE EUCXXX }
{ MTAA NONE EXXXXX }	{ MTAA NONE EXXXXX }
{ MTAA NONE RXXXXX }	{ MTAA NONE RXXXXX }
{ MTAA NONE XXXXXX }	{ MTAA NONE RWXXXX }
{ MTAA WAR RWXXXX }	{ MTAA NONE MXXXXX }
	{ MTAA WAR RWXXXX }

Referential Data Sample

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

```
instr # 285/3812 = 597692132
  PriceCurrency      string{EUR}
  Symbol            string{YAXO}
  Issuer             string{VALORE ITALIA HP}
  Description        string{VALORE ITALIA AXOBCV}
  SecurityType       string{NONE}
  FOSMarketId       MTAA
  CFICode            string{MXXXXX}
  RoundLot           float64{1}
  MinTradeVol        float64{1}
  SecuritySubType    string{SV}
  InternalCreationDate Timestamp{2014-08-18 04:00:57:573}
  InternalModificationDate Timestamp{2014-09-05 04:10:01:137}
  InternalSourceId   uint16{30}
  InternalAggregationId uint16{30}
  LocalCodeStr       string{763001}
  ISIN               string{IT0005043390}
  MaturityYear        uint16{2014}
  MaturityMonth       uint8{9}
  MaturityDay         uint8{5}
  PriceIncrement_dynamic_TableId uint32{1966203}
  MBLLayersDesc       string{0}
  DynamicVariationRange float64{150}
  StaticVariationRange float64{250}
  MARKET_LSE_NormalMarketSize float64{260000}
  MARKET_LSE_SectorCode string{AI1}
  MARKET_LSE_SegmentCode string{MA1}
```

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>.