

FeedOS™ Developer's Notice

IDC – Referential Tags Update

Reference n°: 20150113 – 22805 – 24433

Effective as of: 02 February 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: IDC – Referential Tags Update
Reference 20150113 – 22805 – 24433
January 15, 2015

France Offices

52 Rue de la Victoire
75009 Paris
France
Tel: +33 (0) 1 73 02 32 11

US Offices

55 Water Street, 44th floor
New York, NY 10041
United States of America
Tel: +1-(212)-438-4346

130 East Randolph
One Prudential Plaza, Suite 2900
Chicago, IL 60601
United States of America
Tel: +1-(312)-233-7129

UK Office

20 Canada Square
Canary Wharf
London E14 5LH
United Kingdom
Tel: +44 (0) 203 107 1676

Singapore Office

12 Marina Boulevard
#23-01 Marina Bay
Financial Centre Tower 3
Singapore 018982
Tel: +65 6530 6546

www.capitaliq.com

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UPDATE OF THE REFERENTIAL DATA ON THE IDC MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the IDC 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	20150113 – 22805 – 24433
Exchanges	IDC
Concerned MICs	XHKF
Internal Source ID	206, 215
Effective Date	2015-02-02*
Impact	• Update of the Referential Tags
Action required	MANDATORY ACTION – see sections: <ul style="list-style-type: none">• 2.1.1. LocalCodeStr.

2. FeedOS Technical Implementation

Effective Monday, **February 02^{*} 2015**, S&P Capital IQ Real-Time Solutions enhances the referential data to accommodate the new information disseminated on the IDC 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, 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.

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 IDC market data stream:

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

Tag Name	Numeric ID	Type
LocalCodeStr	9500	String

2.1.1. LocalCodeStr

The values of the referential tag **LocalCodeStr** conveyed on the IDC market data stream are disseminated via FeedOS data stream in *Referential* to specify the security local code.

FeedOS implementation of the values currently available for the tag LocalCodeStr is described in the table below (existing format components are in black, components added as of 2015-02-02 are in green):

Table 3 LocalCodeStr – technical implementation in FeedOS

Component	Value	Description
Tag Name	LocalCodeStr	FeedOS tag name.
Numeric ID	9500	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	Fn:nnn\MY Y DD	Futures format, where: <ul style="list-style-type: none"> • F[n] : = prefix for futures <ul style="list-style-type: none"> - F: Composite symbol - F1: T Session - F2: T+1 Session • nnn = 3-character stock code • \ = delimiter • M = month code • YY = two-digit year code (last two digits of year) • DD = two-digit day
	O:nnn\MY Y DD \pppp	Options format, where: <ul style="list-style-type: none"> • O: = prefix for options • nnn = 3-character stock code • \ = delimiter • M = month code • YY = two-digit year code (last two digits of year) • DD = two-digit day • \ = delimiter • pppp = strike price
	S: REFCODE	Spreads format, where: <ul style="list-style-type: none"> • S: = prefix for spreads (strategies) • REFCODE = Reference code for the strategy provided by the Exchange.
Possible Values	<i>[Exchange specific value]</i>	An <i>exchange specific value</i> , detailing the security local code.

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

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

```
instr # 109/1154595 = 229744163
  PriceCurrency      string{HKD}
  Symbol            string{HSI}
  Description        string{Hang Seng Index, Future, Delivery year: 2015, Delivery
month: January}
  SecurityType       string{FUT}
  FOSMarketId        XHKF
  ContractMultiplier float64{50}
  CFICode            string{FXXXXX}
  SecurityGroup       string{1610}
  InternalCreationDate Timestamp{2014-11-27 11:32:50:295}
  InternalModificationDate Timestamp{2015-01-09 13:43:22:048}
  InternalSourceId    uint16{139}
  LocalCodeStr        string{710.F:HSI\F1529}
  PriceIncrement_static float64{0.01}
  UnderlyingLocalCodeStr string{1089.I:HSI}
  MaturityYear        uint16{2015}
  MaturityMonth        uint8{1}
  MaturityDay          uint8{29}
```

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>.