

S&P Capital IQ's Real-Time Solutions

QuantFEED® Developer's Notice

CME – MIC Migration & New QH IDs Allocation

Reference n°: 20131202

Effective as of: **08 December 2013**

Action required from users: **MANDATORY ACTION**



**S&P
CAPITAL IQ**

McGRAW HILL FINANCIAL

S&P Capital IQ's Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 20131202
December 02, 2013

Corporate Headquarters

S&P Capital IQ's Real-Time Solutions (QuantHouse®)
52 Rue de la Victoire
75009 Paris
France
Tel: +33 (0) 1 73 02 32 11
Fax: +33 (0) 1 73 02 32 12

UK Office

10 Foster Lane
London EC2V 6HR
United Kingdom
Tel: +44 (0) 203 107 1676

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

www.quanthouse.com

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MIC MIGRATION AND NEW QH IDS ALLOCATION ON CME MARKET DATA STREAM

To reflect the changes caused by the MIC migration on CME market data stream, S&P Capital IQ's Real-Time Solutions has decided to modify 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. Functional Description](#)
- [3. Finding the Latest Information.](#)

1. Update Summary

Table 1 Current update summary

Notice Reference	20131202
Exchanges	CME
Concerned MICs	XKBT, XCBT
Internal Source ID	16
Effective Date	2013-12-08
Impact	<ul style="list-style-type: none">• MIC Migration• Allocation of New QuantHouse IDs
Action required	MANDATORY ACTION

2. Functional Description

Effective Sunday, **December 08, 2013**, all instruments currently disseminated under Kansas City Board of Trade (XKBT) MIC will migrate to Chicago Board of Trade (XCBT). Moreover, the MIC XKBT will be removed.

Warning Subsequently, S&P Capital IQ's Real-Time Solutions will **allocate new QuantHouse IDs (QH IDs)** for the migrated products. Conversely, the `LocalCodeStr` remains unchanged.

CME will not cancel Good 'Till Cancel (GTC) and Good 'Till Date (GTD) orders for XKBT futures and options. However, if working/active orders cannot be updated/remapped with the new QH IDs, we strongly recommend you cancel the orders.

Below is an example showing the changes in referential data for the migrated products:

```
instr # 320/13178 = 671101818 => 305/XXXX = YYYYY **NEW QHID** allocated on 08/12/13
  PriceCurrency      string{USD}
  Symbol             string{KE}
  Description         string{KC WHEAT FUTURES}
  SecurityType       string{FUT}
  StdMaturity        string{201312}
  FOSMarketId        XKBT => XCBT
  Factor             float64{5000}
  CFICode            string{FCAXSX}
  NbLegs             uint8{0}
  MinTradeVol        float64{1}
  MatchAlgorithm     string{0}
  InternalCreationDate Timestamp{2012-03-15 16:26:19:908} => Changes starting 08/12
  InternalModificationDate Timestamp{2013-12-01 22:31:01:633} => Changes starting 08/12
  InternalSourceId   uint16{16}
  InternalAggregationId uint16{16}
  LocalCodeStr       string{KEZ3}
  PriceIncrement_static float64{0.25}
  PriceDisplayPrecision int16{0}
  MaturityYear        uint16{2013}
  MaturityMonth        uint8{12}
  MaturityDay          uint8{13}
  MARKET_CME_DisplayPricePrimaryDenominator uint16{8}
  MARKET_CME_DisplayPriceNbOfDecimal uint16{1}
```

3. Finding the Latest Information

For the latest documentation and product updates, additional support and training, please contact our support services:

- E-mail: support@quanthouse.com
- Web: <http://support.quanthouse.com>.