

S&P Capital IQ Real-Time Solutions

QuantFEED® Developer's Notice

ATHENS – Feed Update

Reference n°: 201403019

Effective as of: **07 April 2014**

Action required from users: **MANDATORY ACTION**



**S&P
CAPITAL IQ**

McGRAW HILL FINANCIAL

S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 201403019
March 19, 2014

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UPDATE OF THE ATHENS MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the ATHENS 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. Functional Description](#)
- [3. QuantFEED® Technical Implementation](#)
- [4. Finding the Latest Information.](#)

1. Update Summary

Table 1 Current update summary

Notice Reference	20140319
Exchanges	ATHENS
Concerned MICs	XATH, XCYS
Internal Source ID	90, 91
Effective Date	2014-04-07
Impact	• Update of the Referential Tags
Action required	MANDATORY ACTION

2. Functional Description

Effective Monday, **April 07, 2014**, S&P Capital IQ Real-Time Solutions enhances the content of the referential data to accommodate the new information disseminated on the ATHENS market data stream, as described below:

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

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 ATHENS market data stream:

Table 2 Referential tags added on the ATHENS market data stream

Tag Name	Numeric ID	Type
BloombergTicker	9519	String

Moreover, S&P Capital IQ Real-Time Solutions **updates** the values of the referential tags below:

Table 3 Referential tags disseminating updated values on the ATHENS market data stream

Tag Name	Numeric ID	Type
SecurityType	167	String
CFICode	461	String

Caution Although the SecurityType and the CFICode change, the LocalCodeStr, the FOSMarketId and the Instrument Internal Code remain the same.

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

```
instr # 65/1064 = 136315944
  PriceCurrency      string{EUR}
  Symbol             string{MSV}
  Description         string{MODESTOU SOUND & VISION (CR)}
  SecurityType       string{CS}
  FOSMarketId        XCYS
  CFICode            string{ESXXXX}
  CountryOfIssue     string{CY}
  MinTradeVol        float64{1}
  MarketSegmentID    string{P}
  InternalCreationDate Timestamp{2013-11-25 07:00:12:384}
  InternalModificationDate Timestamp{2013-11-25 07:10:03:191}
  InternalSourceId    uint16{91}
  LocalCodeStr        string{CY0100790613}
  ISIN               string{CY0100790613}
  PriceIncrement_static float64{0.001}
  BloombergTicker    string{BBG0008CY1Z6}
  MBLayersDesc        string{0}
  OperatingMIC        string{ASEX}
  SegmentMIC          string{XCYS}
```

3. QuantFEED® Technical Implementation

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

- [3.1. BloombergTicker.](#)
- [3.2. SecurityType](#)
- [3.3. CFICode.](#)

3.1. BloombergTicker

The values of the referential tag **Bloomberg Ticker** conveyed on the ATHENS market data stream are disseminated via QuantFEED® data stream in *Referential* to identify a company or entity in Bloomberg system.

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

Table 4 BloombergTicker – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	BloombergTicker	QuantFEED® tag name.
Numeric ID	9519	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 / Possible Values	<i>[Exchange specific value]</i>	An exchange specific value , identifying a company or entity in Bloomberg system.

3.2. SecurityType

The values of the referential tag **Security Type** conveyed on the ATHENS market data stream are disseminated via QuantFEED® data stream in *Referential* to specify the type of security.

QuantFEED® implementation of the values currently available for the tag **SecurityType** 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 5 SecurityType – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	SecurityType	QuantFEED® tag name.
Numeric ID	167	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 type of security.
Possible Values	NONE	Unknown Security Type
	BOND	Bonds
	CB	Convertible Bond
	CORP	Corporate Bond
	CPP	Corporate Private Placement
	CS	Common Stock
	DUAL	Dual Currency
	EUCORP	Euro Corporate Bond
	EUFRN	Euro Corporate Floating Rate Notes
	EUSOV	Euro Sovereigns
	INDEX	Index
	MF	Mutual Fund (Exchangeable Traded Fund)
	PS	Preferred Stock

Table 5 SecurityType – technical implementation in QuantFEED® (Continued)

Component	Value	Description
Possible Values	REPO	Repurchase
	STRUCT	Structured Notes
	TB	Treasury Bill - non US
	TCAL	Principal Strip Of A Callable Bond Or Note
	TINT	Interest Strip From Any Bond Or Note
	TIPS	Treasury Inflation Protected Securities
	TPRN	Principal Strip From A Non-Callable Bond Or Note
	WAR	Warrant
	XLINKD	Indexed Linked

3.3. CFICode

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

QuantFEED® implementation of the values currently available for 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 6 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	DBXXXX	Debts - Bonds
	DYXXXX	Debts - Money Market Instruments
	EPXXXX	Equities - Preferred Shares
	ESXXXX	Equities - Shares
	EUXXXX	Equities - Units
	RWXXXX	Rights - Warrants
	RXXXXX	Rights
	SXXXXX	Structured Products
	TIXXXX	Referential Instruments - Indices
	XXXXXX	Undefined

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>.