

S&P Capital IQ Real-Time Solutions

QuantFEED® Developer's Notice

EURONEXT UTP (Indices) – Feed Update

Reference n°: 201403017

Effective as of: **31 March 2014**

Action required from users: **Attention Required**



**S&P
CAPITAL IQ**

McGRAW HILL FINANCIAL

S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 201403017
March 17, 2014

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UPDATE OF THE EURONEXT UTP (INDICES) MARKET DATA STREAM

To reflect the changes caused by the data removal on the EURONEXT UTP (Indices) market data stream, S&P Capital IQ Real-Time Solutions has decided to update 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	20140317
Exchanges	EURONEXT UTP (Indices)
Concerned MICs	XBRU, XPAR, XLIS, XAMS, XLUX
Internal Source ID	95
Effective Date	2014-03-31
Impact	• Removal of the Referential Tags
Action required	Attention Required

2. Functional Description

Effective Monday, **March 31, 2014**, NYSE Euronext decommissions the Index Composition messages on the NYSE Euronext European Cash Market XDP feed. Subsequently, S&P Capital IQ Real-Time Solutions changes the content of the referential data, as described below:

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

2.1. Changes to the Referential Data

Following the decommissioning of the Index Composition messages on the NYSE Euronext European Cash Market XDP feed, S&P Capital IQ Real-Time Solutions **removes** the referential tags below from the EURONEXT UTP (Indices) market data stream:

Table 2 Referential tags removed from the EURONEXT UTP (Indices) market data stream

QuantFEED Tag Name	Numeric ID	Type
IndexComponentFOSInstrumentCode	20000	UInt32
IndexComponentWeight	40000	Float64

Below is an example of the current implementation of the referential tags (the tags no longer disseminated are in ~~crossed out-red~~):

```
instr # 81/753490 = 170622802
  PriceCurrency      string{EUR}
  Symbol            string{PX1}
  Description        string{CAC 40}
  SecurityType       string{NONE}
  FOSMarketId       XPAR
  PriceType          uint8{2}
  CFICode           string{MRIXXX}
  CountryOfIssue     string{FRA}
  RoundLot          float64{1}
  SecuritySubType    string{68}
  InternalCreationDate Timestamp{2013-04-22 04:13:52:749}
  InternalModificationDate Timestamp{2014-03-06 05:12:46:838}
  InternalSourceId   uint16{95}
  InternalAggregationId uint16{95}
  LocalCodeStr       string{FR0003500008}
  ISIN               string{FR0003500008}
  PriceIncrement_dynamic_TableId uint32{6226031}
  SecurityTradingId   string{FR0003500008}
  NbIndexComponents  uint16{40}
  OperatingMIC        string{FR}
  SegmentMIC          string{XPAR}
  MARKET_EURONEXT_InstrumentGroupCode string{80}
  MARKET_EURONEXT_TypeOfUnitOfExpressionForInstrumentPrice string{1}
  MARKET_EURONEXT_NominalMarketValueOfTheSecurity float64{0}
  MARKET_EURONEXT_QuantityNotation string{UNT}
  MARKET_EURONEXT_IndicatorOfUnderlyingSecurityOnLending string{0}
IndexComponentFOSInstrumentCode uint32{170619665}
...
IndexComponentFOSInstrumentCode_40 uint32{170831205}
IndexComponentWeight float64{1.3515}
...
IndexComponentWeight_40 float64{0.0253}
```

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>.