

S&P Capital IQ Real-Time Solutions

FeedOS™ Developer's Notice

ICE & ICE LIFFE – Referential Tags Update

Reference n°: 20150109 – 23957 – 24543

Effective as of: 24 January 2015*

Action required from users: Attention Required



* 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 20150109 – 23957 – 24543
January 09, 2015

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UPDATE OF THE REFERENTIAL TAGS ON THE ICE & ICE LIFFE MARKET DATA STREAMS

To reflect the changes caused by the dissemination of new values on the ICE & ICE LIFFE market data streams, 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	20150109 – 23957 – 24543
Exchanges	ICE & ICE LIFFE
Concerned MICs	ICEU, IFCA, ICUS, XLIF
Internal Source ID	66, 88, 163, 172, 177, 178, 188
Effective Date	2015-01-24*
Impact	<ul style="list-style-type: none">• Update of the Referential Tags• Adjustment of the Trade Prices by Denominator for Option Strategies (UDS)
Action required	Attention Required

2. FeedOS Technical Implementation

Effective Monday, **January 12^{*} 2014**, S&P Capital IQ Real-Time Solutions enhances the referential data and adjusts the trade prices to accommodate the information disseminated on the ICE & ICE LIFFE market data streams, 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 FeedOS™ project manager.

- 2.2. Adjustment of the Trade Prices by Denominator for Option Strategies (UDS).

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 ICE & ICE LIFFE market data streams:

Table 2 Referential tags disseminating updated values on the ICE & ICE LIFFE market data streams

Tag Name	Numeric ID	Type
Factor	228	Float64
ContractMultiplier	231	Float64

2.1.1. Factor

The values of the referential tag **Factor** conveyed on the ICE & ICE LIFFE market data streams are disseminated via FeedOS data stream in *Referential* to specify the Contract Value Factor by which a price must be adjusted to determine the true nominal value of one futures/options contract.

FeedOS implementation of the tag Factor is described in the table below:

Table 3 Factor – technical implementation in FeedOS

Component	Value	Description
Tag Name	Factor	FeedOS tag name.
Numeric ID	228	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	Float64	Float64 data type.
Format / Possible values	<i>[Exchange Specific value]</i>	<p>An exchange specific value, specifying the Contract Value Factor by which a price must be adjusted to determine the true nominal value of one futures/options contract.</p> <p>NOTE: The FeedOS tag Factor receives the values disseminated via the exchange tag <code>UnitQuantity</code>. The exchange defines <code>UnitQuantity</code> as "the quantity in unit of measurement per lot. For example, it is 1000 barrels per lot for Brent".</p>

2.1.2. ContractMultiplier

The values of the referential tag **ContractMultiplier** conveyed on the ICE & ICE LIFFE market data streams are disseminated via FeedOS data stream in *Referential* to specify the amount of underlying asset represented by each derivative contract.

FeedOS implementation of the ContractMultiplier is described in the table below:

Table 4 ContractMultiplier – technical implementation in FeedOS

Component	Value	Description
Tag Name	ContractMultiplier	FeedOS tag name.
Numeric ID	231	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	Float64	String data type.
Format / Possible values	<i>[Exchange Specific value]</i>	<p>An exchange specific value, specifying the amount of underlying asset represented by each derivative contract.</p> <p>NOTE: Before 2015-01-24, the FeedOS tag ContractMultiplier received the values disseminated via the exchange tag UnitQuantity, previously described in Table 3 on page 2. After 2015-01-24, the FeedOS tag ContractMultiplier receives the values disseminated via the exchange tag LotSize. The exchange defines LotSize as “the minimum size of contracts in lots. It is the multiplier to determine the total lots”.</p>

Referential Data Sample

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

```
instr # 293/433822 = 614899358
  PriceCurrency      string{CHF}
  Symbol             string{C05}
  Description         string{Medium Swiss Confederation Bond Future - ICEU - Mar15}
  SecurityType        string{FUT}
  StdMaturity         string{201503}
  FOSMarketId        XLIF
  Factor             float64{1000}
  ContractMultiplier float64{1000}
  CFICode             string{FFDXXX}
  MinTradeVol         float64{1}
  SecuritySubType     string{Future/Month}
  ProductComplex      string{C05 20150306F}
  InternalCreationDate Timestamp{2014-09-27 01:56:52:021}
  InternalModificationDate Timestamp{2015-02-12 07:42:25:048}
  InternalHideFromLookup bool{True}
  InternalSourceId    uint16{69}
  InternalEntitlementId int32{1175}
  LocalCodeStr        string{5096624}
  PriceIncrement_static float64{0.01}
  MaturityYear         uint16{2015}
  MaturityMonth        uint8{3}
  MaturityDay          uint8{6}
  OperatingMIC         string{IFEU}
  SegmentMIC           string{IFLL}
  MARKET_ICE_ContractSymbol string{C05 FMH0015!}
  MARKET_ICE_OffExchangeIncrementQty float64{1}
  MARKET_ICE_OffExchangeIncrementPrice float64{1}
```

2.2. Adjustment of the Trade Prices by Denominator for Option Strategies (UDS)

Before 2015-01-24, the Daily High, Daily Low, Session VWAP, Daily Opening and Daily Closing Prices of the Option Strategies ignored the denominator value, as shown below:

```
"TE (TradeEvent) : MARKET_TIME INSTRUMENT LAST_PRICE TRADE_QTY BID_PRICE BID_QTY ASK_PRICE
ASK_QTY *CONTENT_MASK* *FLAGS*"
"VU (ValuesUpdate) : SERVER_TIME INSTRUMENT VALUES..."
"SI (TradeEvent) *SIGNAL* : SERVER_TIME INSTRUMENT SIGNAL LAST_PRICE"

TE 11:47:19:329 615127009 * * * * 16500 3@1
TE 11:47:23:039 615127009 16500 3 * * * *
TradeID=1272070,AggressorSide='1'=Buy
VU 11:47:23:039 615127009 DailyTotalOffBookVolumeTraded=0 DailyHighPrice=16500
DailyLowPrice=16500 SessionVWAPPrice=16500
VU 11:47:23:040 615127009 DailyOpeningPrice=16500
```

After 2015-01-24, all the trade prices will be divided by the denominator value, as shown below:

```
"TE (TradeEvent) : MARKET_TIME INSTRUMENT LAST_PRICE TRADE_QTY BID_PRICE BID_QTY ASK_PRICE
ASK_QTY *CONTENT_MASK* *FLAGS*"
"VU (ValuesUpdate) : SERVER_TIME INSTRUMENT VALUES..."
"SI (TradeEvent) *SIGNAL* : SERVER_TIME INSTRUMENT SIGNAL LAST_PRICE"

TE 11:47:19:329 615127009 * * * * 16.5 3@1
TE 11:47:23:039 615127009 16.5 3 * * * *
TradeID=1272070,AggressorSide='1'=Buy
VU 11:47:23:039 615127009 DailyTotalOffBookVolumeTraded=0 DailyHighPrice=16.5
DailyLowPrice=16.5 SessionVWAPPrice=16.5
VU 11:47:23:040 615127009 DailyOpeningPrice=16.5
```

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>.