S&P Capital IQ Real-Time Solutions

QuantFEED® Feed Description

CMA Feed

Reference n°: 20140801 – 18306 – 22167

S&P CAPITAL IQ
McGRAW HILL FINANCIAL

S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®
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QUANTFEED® CMA FEED DESCRIPTION

As part of S&P Capital IQ Real-Time Solutions QuantFEED® documentation, this feed description provides you with details about the types of data broadcast on the CMA market data stream, their possible values and current QuantFEED® technical implementation.

The topics this feed description covers include:

- 1. Referential Data
- 2. Quotation Data
- 3. Official Closing Price
- 4. Finding the Latest Information.

1. Referential Data

The following sections describe the characteristics of the referential data on the CMA market data stream, in terms of:

- 1.1. Available Markets and Branches
- 1.2. Types of Instruments.

1.1. Available Markets and Branches

This section details the list of Markets and Branches available on the CMA market data stream.

1.1.1. Markets

The CMA market data stream broadcasts informations about the following markets:

Table 1 Markets available on the CMA market data stream

QuantFEED® Market ID	Market
`Xcma`	CMA Datavision

The following example shows the list of markets available on the CMA market data stream and their IDs, returned by the command `dumps`:

```
MARKETS
market # 473    CC=unknown/unknown/unknown,DESCR=CMA Datavision,WEB=www.cmavision.com
    MIC = Xcma
    TimeZone = Europe/London
    Country = EU
    NbMaxInstruments = 2000000
```

1.1.2. Branches

The example below shows the list of branches available on the CMA market data stream, returned by the command `dumps`. Each branch displays the following details: `FOSMarketID`, `SecurityType`, `CFICode` and `Quantity` (of instruments):

```
BRANCHES
    { Xcma CDS   TSXXXX } qty: 2469
    { Xcma INDEX TIXXXX } qty: 26

BRANCHES
    { Xcma CDS   TSXXXX } qty: 6071
    { Xcma INDEX TIXXXX } qty: 182
    { Xcma NONE  DMXXXX } qty: 410
```

Note	The CFI Codes on the CMA market data stream reflect the exchange's adoption of the ISO 10962:2008 standard.

1.2. Types of Instruments

These sections describe the instruments available on the CMA market data stream, according to their type:

- 1.2.1. Credit Default Swaps
- 1.2.2. Credit Default Swap Indices
- .

1.2.1. Credit Default Swaps

The sample below illustrates the details of a credit default swap:

```
instr # 473/4132 = 991957028
    PriceCurrency                string{EUR}
    Description                  string{Tenor:1Y}
    SecurityType                 string{CDS}
    FOSMarketId                  Xcma
    CFICode                      string{TSXXXX}
    InternalCreationDate         Timestamp{2013-01-25 13:37:30:054}
    InternalModificationDate     Timestamp{2014-04-26 09:38:58:433}
    InternalSourceId             uint16{213}
    InternalAggregationId        uint16{213}
    LocalCodeStr                 string{MWDP.SR.MM.EUR.1Y}
    BloombergTicker              string{CT371264}
```

1.2.2. Credit Default Swap Indices

The sample below illustrates the details of a credit default swap index:

```
instr # 473/6945 = 991959841
    PriceCurrency                string{USD}
    Description                  string{Tenor:5Y}
    SecurityType                 string{INDEX}
    FOSMarketId                  Xcma
    CFICode                      string{TIXXXX}
    InternalCreationDate         Timestamp{2013-09-05 14:50:04:486}
    InternalModificationDate     Timestamp{2014-04-26 09:38:58:426}
    InternalSourceId             uint16{213}
    InternalAggregationId        uint16{213}
    LocalCodeStr                 string{MCDX.15.5Y}
    BloombergTicker              string{MCDNA515}
```

1.2.3. Debts

The sample below illustrates the details of a debt:

```
instr # 473/5819 = 991958715
    PriceCurrency                string{EUR}
    Description                  string{Tenor:1Y}
    SecurityType                 string{NONE}
    FOSMarketId                  Xcma
    CFICode                      string{DMXXXX}
    InternalCreationDate         Timestamp{2013-05-01 08:03:04:718}
    InternalModificationDate     Timestamp{2014-04-26 09:38:58:424}
    InternalSourceId             uint16{213}
    InternalAggregationId        uint16{213}
    LocalCodeStr                 string{HMSOLN.SR.MM.EUR.1Y}
    BloombergTicker              string{CHAMR1E1}
```

2. Quotation Data

The following sections describe the characteristics of the quotation data on the CMA market data stream, in terms of:

- 2.1. Quotation Values
- 2.2. TradingStatus
- 2.3. Specific Quotation Tags.

2.1. Quotation Values

The example below shows the possible values of an instrument on the CMA market data stream:

```
InstrumentStatusL1
-- 473/6945
        BID: 0.00683    0       @1
        ASK: 0.00783    0       @1
        InternalPriceActivityTimestamp  Timestamp{2013-12-04 22:09:05:556}
        TradingStatus                   17=ReadyToTrade
```

For more details about the fields and tags available in quotation data type, and their possible values, see *QuantFEED® Quotation Tags Guide*.

2.2. TradingStatus

Each time a modification of the trading status occurs, the values of the quotation tag **TradingStatus** conveyed on the CMA market data stream is disseminated via QuantFEED® data stream in *Other Values*:

- in the callback carrying the Level1 event `notif_TradeEventExt()`, for C++
- in the event handler `TradeEventExtEventHandler`, for C#
- in the callback carrying the Level1 event `quotNotifTradeEventExt`, for Java.

QuantFEED® implementation of the tag `TradingStatus` is described in the following table:

Table 2 TradingStatus – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`TradingStatus`	QuantFEED® tag name.
Numeric ID	9100	QuantFEED® unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`Enum`	Enum data type.
Format	*`[Exchange Specific Value]`*	An ***exchange specific value***, concerning the characteristics of the trading status.
Possible Values	17	Ready to Trade
	18	Not Available for Trading

2.3. Specific Quotation Tags

The following sections describe additional, specific quotation tags available on the CMA market data stream:

- 2.3.1. Trade Conditions

2.3.1. Trade Conditions

The following subsections describe the trade conditions on the CMA market data stream:

- 2.3.1.1. MARKET_CMA_QuoteType
- 2.3.1.2. MARKET_CMA_QuoteStatus.

2.3.1.1. MARKET_CMA_QuoteType

The values of the quotation tag **MARKET_CMA_QuoteType** conveyed on the CMA market data stream are disseminated via QuantFEED® data stream in *Context* to indicate the category of the quote:

- in the callback carrying the Level1 event `notif_TradeEventExt()`, for C++
- in the event handler `TradeEventExtEventHandler`, for C#
- in the callback carrying the Level1 event `quotNotifTradeEventExt`, for Java.

QuantFEED® implementation of the tag `MARKET_CMA_QuoteType` is described in the following table:

Table 3 MARKET_CMA_QuoteType – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`MARKET_CMA_QuoteType`	QuantFEED® tag name.
Numeric ID	`16280`	QuantFEED® unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`Int`	Integer data type.
Format	*`[Exchange Specific Value]`*	An ***exchange specific value***, indicating the category of the quote.
Possible Values	1	cBid, cAsk - Cash Bid / Ask for Bonds and Loans
	2	yBid, yAsk - Yield Bid / Ask for Bonds
	3	ufBid, ufAsk - Upfront Bid /Ask for single name CDS, Indices and Tranches
	4	gsBid, gsAsk - Govie Spread Bid / Ask for Bonds
	5	zsBid, zsAsk - Z-spread Bid / Ask for Bonds
	6	aswBid, aswAsk - ASW Bid / Ask for Bonds
	7	isBid, isAsk - Interpolated Spread Bid / Ask for Bonds
	8	oasBid, oasAsk - Option-adjusted Spread Bid / Ask for Bonds
	9	ppBid, ppAsk - Percent of Par Bid / Ask for single name CDS, Indices and Tranches
	10	psBid, psAsk - Par Spread Bid / Ask for single name CDS, municipals only
	11	qsBid, qsAsk - Quote Spread Bid / Ask

2.3.1.2. MARKET_CMA_QuoteStatus

The values of the quotation tag **MARKET_CMA_QuoteStatus** conveyed on the CMA market data stream are disseminated via QuantFEED® data stream in *Context* to indicate the status of the quote:

- in the callback carrying the Level1 event `notif_TradeEventExt()`, for C++
- in the event handler `TradeEventExtEventHandler`, for C#
- in the callback carrying the Level1 event `quotNotifTradeEventExt`, for Java.

QuantFEED® implementation of the tag `MARKET_CMA_QuoteStatus` is described in the following table:

Table 4 MARKET_CMA_QuoteStatus – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`MARKET_CMA_QuoteStatus`	QuantFEED® tag name.
Numeric ID	`16281`	QuantFEED® unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`Int`	Integer data type.
Format	*`[Exchange Specific Value]`*	An ***exchange specific value***, indicating the status of the quote.
Possible Values	`1`	Observed
	`2`	Converted

Below is an example of the current implementation of the quotation context tags `MARKET_CMA_QuoteType` and `MARKET_CMA_QuoteStatus` (in green):

```
EV 473/6945             2014-07-31 13:04:06     /ServerUTCTime: 2014-07-31 14:09:35:001
content: Bid Ask Context
        BestBid       = 0.007575        0       @1
        BestAsk       = 0.007625        0       @1
CONTEXT:
        MARKET_CMA_QuoteType:   uint16{11}
        MARKET_CMA_QuoteStatus: uint16{1}
EV 473/6945             2014-07-31 13:04:06     /ServerUTCTime: 2014-07-31 14:09:35:001
content: Bid Ask Context
        BestBid       = 1.01086929701497        0       @1
        BestAsk       = 1.01110637551131        0       @1
CONTEXT:
        MARKET_CMA_QuoteType:   uint16{9}
        MARKET_CMA_QuoteStatus: uint16{2}
EV 473/6945             2014-07-31 13:04:06     /ServerUTCTime: 2014-07-31 14:09:35:002
content: Bid Ask Context
        BestBid       = -0.01120637551131       0       @1
        BestAsk       = -0.01096929701497       0       @1
CONTEXT:
        MARKET_CMA_QuoteType:   uint16{3}
        MARKET_CMA_QuoteStatus: uint16{2}
```

3. Official Closing Price

For the CMA market, there is no closing event, closing price or settlement price provided by the market.

4. Finding the Latest Information

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

- E-mail: rts-support@spcapitaliq.com
- Web: http://support.quanthouse.com.