

## **FeedOS™ Developer's Notice**

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### **TMX – Feed Update**

Reference n°: 20141126 – 19929 – 24421 (UPDATE 01 TO 20141126 – 19929 – 22412)

**Effective as of: 12 January 2015\***

**Action required from users: MANDATORY ACTION**



\* For the actual day when the changes to your custom feed handler take effect, please contact your QuantFEED® project manager.

S&P Capital IQ Real-Time Solutions  
FeedOS™ Developer's Notice: TMX – Feed Update  
Reference 20141126 – 19929 – 24421  
December 22, 2014

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# UPDATE OF THE TMX MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the TMX market data stream, 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	20141126 – 19929 – 24421 <sup>i</sup> (UPDATE 01 TO 20141126 – 19929 – 22412)
Exchanges	TMX
Concerned MICs	XTSE, XTSX
Internal Source ID	207
Effective Date	2015-01-12*
Impact	<ul style="list-style-type: none"><li>• Update of the Referential Tags</li><li>• Update of the Level1 Market Data Kinematics – Market-on-Close (MOC) Imbalance</li></ul>
Action required	<b>MANDATORY ACTION</b> - see sections: <ul style="list-style-type: none"><li>• <a href="#">2.2. Update of the Level1 Market Data Kinematics – Market-on-Close (MOC) Imbalance.</a></li></ul>

i. The red bars in the left margin highlight content that has been added or changed since the previous release of this document.

## 2. FeedOS Technical Implementation

Effective Monday, **January 12<sup>\*</sup> 2015**, S&P Capital IQ Real-Time Solutions enhances the referential data and updates the Level1 Market Data Kinematics to accommodate the information disseminated on the TMX market data stream, as described below:

- [2.1. Changes to the Referential Data](#)
- [2.2. Update of the Level1 Market Data Kinematics – Market-on-Close \(MOC\) Imbalance.](#)

### 2.1. Changes to the Referential Data

S&P Capital IQ Real-Time Solutions **updates** the values of the referential tags below to accommodate the information disseminated on the TMX market data stream:

**Table 2** Referential tags disseminating updated values on the TMX market data stream

Tag Name	Numeric ID	Type
<a href="#">InternalModificationDate</a>	9401	Timestamp

#### 2.1.1. InternalModificationDate

The values of the referential tag **InternalModificationDate** conveyed on the TMX market data stream are disseminated via FeedOS data stream in *Referential* to specify the date when the referential data of an instrument has changed internally.

FeedOS implementation of the values available for the tag **InternalModificationDate** is described below:

**Table 3** InternalModificationDate – technical implementation in FeedOS

Component	Value	Description
<b>Tag Name</b>	InternalModificationDate	FeedOS tag name.
<b>Numeric ID</b>	9401	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
<b>Type</b>	Timestamp	Timestamp data type.
<b>Format / Possible Values</b>	<i>[Internal Specific value]</i>	An <b>internal specific value</b> , detailing the date when the referential data of an instrument has changed internally.  <b>NOTE:</b> After 2015-01-12, the update mechanism of the tag InternalModificationDate changes. Thus, the timestamp will no longer be updated on a daily basis, unless there is a significant change in the referential data of the instrument.

\* 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.

## Referential Data Sample

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

```
instr # 48/3508 = 100666804
  PriceCurrency      string{CAD}
  Symbol             string{SU}
  SecurityType       string{CS}
  FOSMarketId        XTSE
  CFICode            string{ESXXX}
  RoundLot           float64{100}
  SecurityGroup       string{76}
  InternalCreationDate Timestamp{2013-11-18 08:05:04:143}
  InternalModificationDate Timestamp{2015-01-22 08:05:01:210}
  InternalSourceId    uint16{207}
  InternalAggregationId uint16{207}
  LocalCodeStr        string{SU}
  CUSIP              string{867224107}
  PriceIncrement_dynamic_TableId uint32{13566052}
  MBLayersDesc        string{0}
  OperatingMIC         string{XTSE}
```

## 2.2. Update of the Level1 Market Data Kinematics – Market-on-Close (MOC) Imbalance

Effective 2015-01-12, the TMX market data stream will also disseminate Market-on-Close Imbalance details, as shown in the example below:

```
TE 19:10:30:900.609 100666804 * * 38.66 1000@1 * *
TE 19:10:41:134.198 100666804 38.66 1000 ! 0 * * L
Buyer=2,Seller=2,TradeID=34
VU 20:40:00:019.603 100666804 LastAuctionImbalanceSide=B
LastAuctionImbalanceVolume=1100 LastAuctionPrice=39.29
TE 21:00:00:015.871 100666804 39.29 1100 * * 39.29 400@1
Buyer=2,Seller=2,TradeID=35
TE null 100666804 * * ! 0 ! 0
SI 11:00:00:043.876 100666804 CLOSE 39.29
```

## 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](mailto:rts-support@spcapitaliq.com)
- Web: <http://support.quanthouse.com>.