

S&P Capital IQ Real-Time Solutions

QuantFEED® Developer's Notice

EURONEXT UTP – Referential Tags Update

Reference n°: 20140211

Effective as of: **17 February 2014**

Action required from users: **Attention Required (Optional)**



S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 20140211
February 11, 2014

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UPDATE OF THE REFERENTIAL TAGS ON THE EURONEXT UTP MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the EURONEXT UTP 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	20140211
Exchanges	EURONEXT UTP
Concerned MICs	XBRU, XMLI, XPAR, XLIS, XAMS, ENXB, ENXL, TNLB, MLXB, ALXP, ALXB, ALXA, TNLA
Internal Source ID	95
Effective Date	2014-02-17
Impact	• Update of the Referential Tags
Action required	Attention Required (Optional)

2. Functional Description

Effective Monday, **February 17, 2014**, S&P Capital IQ Real-Time Solutions introduces two new referential tags – *operatingMIC* (**NumericID**: 9533, **Type**: String) and *segmentMIC* (**NumericID**: 9534, **Type**: String) – to reflect the adoption of the ISO 10383:2012 standard by the exchange. This new edition of the ISO standard refines the level of granularity on EURONEXT UTP market data stream, by introducing two levels of MIC codes – *operating* (parent-like) and *market segment* (child-like) MICs.

3. QuantFEED® Technical Implementation

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

- [3.1. Operating MIC and Segment MIC.](#)

3.1. Operating MIC and Segment MIC

The values of the referential tags **Operating MIC** and **Segment MIC** conveyed on the EURONEXT UTP market data stream are disseminated via QuantFEED® data stream in *Referential* to specify the parent and child MIC.

QuantFEED® implementation of the values currently available for the tag operatingMIC and segmentMIC is described in the table below:

Table 2 OperatingMIC and SegmentMIC – technical implementation in QuantFEED®

Component	Value		Description
Tag Name	OperatingMIC	SegmentMIC	QuantFEED® tag name.
Numeric ID	9533	9534	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	String data type.
Format	<i>[Exchange Specific value]</i>	<i>[Exchange Specific value]</i>	An exchange specific value , specifying the parent and child MICs.
Possible Values	XAMS	XAMS	NYSE Euronext - Euronext Amsterdam
	XAMS	ALXA	NYSE Euronext - Alternext Amsterdam
	XAMS	TNLA	NYSE Euronext - Traded but not listed Amsterdam
	XBRU	XBRU	NYSE Euronext - Euronext Brussels
	XBRU	ALXB	NYSE Euronext - Alternext Brussels
	XBRU	MLXB	NYSE Euronext - Marché Libre Brussels
	XBRU	TNLB	NYSE Euronext - Trading Facility Brussels
	XLIS	XLIS	NYSE Euronext - Euronext Lisbon
	XLIS	ENXL	NYSE Euronext - Easynext Lisbon
	XPAR	XPAR	NYSE Euronext - Euronext Paris
	XPAR	XMLI	NYSE Euronext - Marché Libre Paris
	XPAR	ALXP	NYSE Euronext - Alternext Paris
	XLUX	XLUX	Luxembourg Stock Exchange

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

```
instr # 438/750008 = 919302584
  PriceCurrency          string{EUR}
  Symbol                 string{NOKA}
  Description             string{NOKIA}
  SecurityType           string{NONE}
  FOSMarketId            TNLA
  PriceType              uint8{2}
  CFICode                string{ESXXX}
  CountryOfIssue         string{FIN}
  RoundLot               float64{1}
  SecuritySubType        string{41}
  InternalCreationDate    Timestamp{2013-04-22 04:13:52:863}
  InternalModificationDate Timestamp{2014-02-20 05:12:36:549}
  InternalSourceId        uint16{95}
  LocalCodeStr           string{FI0009000681}
  ISIN                   string{FI0009000681}
  ICB_SubsectorCode       uint32{9578}
  PriceIncrement_dynamic_TableId uint32{1441894}
  SecurityTradingId       string{FI0009000681}
  OperatingMIC            string{XAMS}
  SegmentMIC              string{TNLA}
  MARKET_EURONEXT_InstrumentGroupCode string{JA}
  MARKET_EURONEXT_TypeOfUnitOfExpressionForInstrumentPrice string{1}
  MARKET_EURONEXT_NominalMarketValueOfTheSecurity float64{0.06}
  MARKET_EURONEXT_QuantityNotation string{UNT}
  MARKET_EURONEXT_IndicatorOfUnderlyingSecurityOnLending string{0}
  MARKET_EURONEXT_EligibleToPEA bool{True}
```

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>.