QuantFEED® Developer's Notice

BATS EU – Update of the Referential Tags

Reference n°: 20130916

Effective as of: 23 September 2013

Action required from users: Optional

S&P CAPITAL IQ

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S&P Capital IQ's Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
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UPDATE OF THE REFERENTIAL TAGS ON BATS EU

To reflect the changes caused by the dissemination of new values on BATS EU market data stream, S&P Capital IQ's 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	20130916
Scope	Reference Data
Exchanges	BATS EU
Effective Date	**2013-09-23**
Impact	• Update of the Referential Tags
Action required	Optional

2. Functional Description

Effective Monday, **September 23, 2013**, S&P Capital IQ's Real-Time Solutions introduces four new referential tags – ReutersInstrumentCode (**NumericID**: 9508, **Type**: String), PrimaryReutersInstrumentCode (**NumericID**: 9523, **Type**: String), OperatingMIC (**NumericID**: 9533, **Type**: String) and SegmentMIC (**NumericID**: 9534, **Type**: String) – to reflect the BATS EU's adoption of the ISO 10383:2012 standard. This new edition of the ISO standard refines the level of granularity on BATS EU 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. Reuters Instrument Code

The values of the referential tag **Reuters Instrument Code** conveyed on the BATS EU market data stream are disseminated via QuantFEED®'s data stream in *Referential* to detail the code used by Thomson Reuters to identify financial instruments.

QuantFEED®'s implementation of the values currently available for the tag `ReutersInstrumentCode` is described in the table below:

Table 2   ReutersInstrumentCode – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`ReutersInstrumentCode`	QuantFEED® tag name.
Numeric ID	9508	QuantFEED® unique ID disseminated on S&P Capital IQ's Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	`String`	String data type.
Format / Possible Values	*[Exchange Specific Value]*	An ***exchange specific value***, detailing the code used by Thomson Reuters to identify financial instruments.

3.2. Primary Reuters Instrument Code

The values of the referential tag **Primary Reuters Instrument Code** conveyed on the BATS EU market data stream are disseminated via QuantFEED®'s data stream in *Referential* to detail the code used by Thomson Reuters to identify financial instruments on the primary listing market.

QuantFEED®'s implementation of the values currently available for the tag PrimaryReutersInstrumentCode is described in the table below:

Table 3   PrimaryReutersInstrumentCode – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	PrimaryReutersInstrumentCode	QuantFEED® tag name.
Numeric ID	9523	QuantFEED® unique ID disseminated on S&P Capital IQ's Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format / Possible Values	*[Exchange Specific Value]*	An **exchange specific value**, detailing the code used by Thomson Reuters to identify financial instruments on the primary listing market.

3.3. Operating MIC

The values of the referential tag **Operating MIC** conveyed on the BATS EU market data stream are disseminated via QuantFEED®'s data stream in *Referential* to specify the parent MIC.

QuantFEED®'s implementation of the values currently available for the tag OperatingMIC is described in the table below:

Table 4   OperatingMIC – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	OperatingMIC	QuantFEED® tag name.
Numeric ID	9533	QuantFEED® unique ID disseminated on S&P Capital IQ's Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format	*[Exchange Specific Value]*	An **exchange specific value**, specifying the parent MIC.
Possible Values	BCXE	Parent MIC for all BATS EU segment MICs.

3.4. Segment MIC

The values of the referential tag **Segment MIC** conveyed on the BATS EU market data stream are disseminated via QuantFEED®'s data stream in *Referential* to specify the child MIC of the market segment.

QuantFEED®'s implementation of the values currently available for the tag `SegmentMIC` is described in the table below:

Table 5   SegmentMIC – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`SegmentMIC`	QuantFEED® tag name.
Numeric ID	9534	QuantFEED® unique ID disseminated on S&P Capital IQ's Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	`String`	String data type.
Format	*[Exchange Specific Value]*	An **exchange specific value**, specifying the child MIC.
Possible Values	`BATD`	BATS CHI-X EUROPE – BXE DARK ORDER BOOK
	`BATE`	BATS CHI-X EUROPE – BXE ORDER BOOKS
	`BATF`	BATS CHI-X EUROPE – BATS OFF-BOOK
	`BOTC`	BATS CHI-X EUROPE – OFF EXCHANGE REPORTS
	`CHID`	BATS CHI-X EUROPE – CXE DARK ORDER BOOK
	`CHIO`	BATS CHI-X EUROPE – CXE OFF-BOOK
	`CHIX`	BATS CHI-X EUROPE – CXE ORDER BOOKS
	`CHIY`	BATS CHI-X EUROPE LIMITED – CHI-CLEAR

Below is an example of the current implementation of the referential tags `OperatingMIC` and `SegmentMIC`:

```
instr # 448/752148 = 940276244
    PriceCurrency       string{EUR}
    Symbol              string{SPYT}
    Description         string{SPDR ETFs - SPDR MSCI Europe Telecommunication Services ETF}
    SecurityType        string{NONE}
    FOSMarketId         BATE
    CFICode             string{EXXXXX}
    SecurityGroup       string{8}
    InternalCreationDate        Timestamp{2013-04-22 06:01:23:023}
    InternalModificationDate    Timestamp{2013-09-16 04:50:05:465}
    InternalSourceId        uint16{52}
    LocalCodeStr            string{SPYTd}
    ForeignFOSMarketId      XETR
    ForeignMarketId         string{XETR}
    ISIN                    string{FR0000001687}
    ReutersInstrumentCode       string{SPYTd.BS}
    PriceIncrement_dynamic_TableId      uint32{3407989}
    PrimaryReutersInstrumentCode        string{SPYT.DE}
    UMTF                    string{SPYTd}
    OperatingMIC            string{BCXE}
    SegmentMIC             string{BATE}
```

4. Finding the Latest Information

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

- E-mail: support@quanthouse.com

- Web: http://support.quanthouse.com.