

S&P Capital IQ's Real-Time Solutions

QuantFEED® Developer's Notice

BME – Update of the Referential Tags

Reference n°: 20130925

Effective as of: **30 September 2013**

Action required from users: **Optional**



**S&P
CAPITAL IQ**

McGRAW HILL FINANCIAL

S&P Capital IQ's Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 20130925
September 25, 2013

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UPDATE OF THE REFERENTIAL TAGS ON BME

To reflect the changes caused by the dissemination of new values on BME 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	20130925
Scope	Reference Data
Exchanges	BME
Effective Date	2013-09-30
Impact	• Update of the Referential Tags
Action required	Optional

2. Functional Description

Effective Monday, **September 30, 2013**, S&P Capital IQ's Real-Time Solutions introduces two new referential tags – `operatingMIC` (**NumericID**: 9533, **Type**: String) and `CCP_Eligible` (**NumericID**: 9552, **Type**: Bool) – to accommodate the information disseminated on BME market data stream.

3. QuantFEED® Technical Implementation

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

- [3.1. Operating MIC](#)
- [3.2. CCP Eligible.](#)

3.1. Operating MIC

The values of the referential tag **Operating MIC** conveyed on the BME 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 2 **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	<i>[Exchange specific value]</i>	An exchange specific value , specifying the parent MIC.
Possible Values	BME	Parent MIC for all BME's branches.

3.2. CCP Eligible

The values of the referential tag **CCP Eligible** conveyed on the BME market data stream are disseminated via QuantFEED®'s data stream in *Referential* to specify whether an instrument is enabled for clearing with EuroCCP.

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

Table 3 **CCP_Eligible – technical implementation in QuantFEED®**

Component	Value	Description
Tag Name	CCP_Eligible	QuantFEED® tag name.
Numeric ID	9552	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	Bool	Bool data type.
Format	<i>[Exchange specific value]</i>	An exchange specific value , detailing whether an instrument is enabled for clearing with EuroCCP.
Possible Values	True	CCP eligibility and post trade anonymity.
	False	Default value, not sent.

Below is an example of the current implementation of the newly added referential tags:

```
instr # 239/42415 = 501261743
  PriceCurrency           string{EUR}
  Description             string{IBEX MINI}
  SecurityType            string{OPT}
  StdMaturity             string{201311}
  StrikePrice             float64{11600}
  FOSMarketId            XMEF
  ContractMultiplier     float64{1}
  CFICode                 string{OPEICS}
  RoundLot               float64{1}
  MinTradeVol            float64{1}
  StrikeCurrency          string{EUR}
  SecurityGroup           string{OIBXM}
  InternalCreationDate    Timestamp{2013-09-17 14:25:13:196}
  InternalModificationDate Timestamp{2013-09-18 05:03:34:864}
  InternalSourceId        uint16{222}
  LocalCodeStr            string{PIBX11600X13}
  PriceIncrement_static   float64{1}
  PriceDisplayPrecision   int16{0}
  UnderlyingLocalCodeStr  string{FIEM}
  MaturityYear            uint16{2013}
  MaturityMonth           uint8{11}
  MaturityDay             uint8{15}
  OperatingMIC            string{BMEX}
  CCP_Eligible            bool{False}
```

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>.