

S&P Capital IQ Real-Time Solutions

FeedOS™ Feed Description

BVMF Feed

Reference n°: 20150219 – 24099 – 25452



S&P Capital IQ Real-Time Solutions
FeedOS™ Feed Description: BVMF Feed
Reference 20150219 – 24099 – 25452
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FEEDOS™ BVMF FEED DESCRIPTION

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

The topics this feed description covers include:

- [1. Referential Data](#)
- [2. Quotation Data](#)
- [3. Official Closing Price](#)
- [4. Special Behavior](#)
- [5. Finding the Latest Information.](#)

1. Referential Data

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

- [1.1. Available Markets and Branches](#)
- [1.2. Types of Instruments](#)
- [1.3. Specific Referential Tags.](#)

1.1. Available Markets and Branches

This section details the list of markets and branches available on the BVMF market data stream:

- [1.1.1. BVMF Markets](#)
- [1.1.2. BVMF Branches.](#)

1.1.1. BVMF Markets

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

Table 1 List of markets available on BVMF market data stream

FeedOS Market ID	Market
BVMF	BM&F BOVESPA S.A. Bolsa de Valores Mercadorias e Futuros

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

```
MARKETS
market # 496    CC=BR/BRAZIL/SAO PAULO,DESCR=BM&FBOVESPA S.A. - BOLSA DE VALORES -MERCADORIAS
E FUTUROS,WEB=www.bmfbovespa.com.br
MIC = BVMF
TimeZone = America/Sao_Paulo
Country = BR
NbMaxInstruments = 2000000
```

1.1.2. BVMF Branches

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

```
BRANCHES
{ BVMF CS    EMXXXR } qty: 1254
{ BVMF CS    EMXXXX } qty: 2059
{ BVMF CS    EPNEFR } qty: 542
{ BVMF CS    EPNGXR } qty: 132
{ BVMF CS    EPNNXR } qty: 1
{ BVMF CS    ESVUFR } qty: 859
{ BVMF CS    EUCXSR } qty: 14
{ BVMF CS    EUOGRS } qty: 16
{ BVMF CS    EUOMSR } qty: 34
{ BVMF FUT    FCAPSX } qty: 71
{ BVMF FUT    FCSPSX } qty: 11
{ BVMF FUT    FFCCSX } qty: 139
{ BVMF FUT    FFDCSX } qty: 3
{ BVMF FUT    FFFCSX } qty: 209
{ BVMF FUT    FFICSX } qty: 49
{ BVMF FUT    FXXXXX } qty: 88
{ BVMF MLEG    FXXXXX } qty: 541
{ BVMF MLEG    MCMUXX } qty: 31
{ BVMF MLEG    MMXXXX } qty: 1944
{ BVMF MLEG    OCEMCS } qty: 771
{ BVMF MLEG    OPEMCS } qty: 771
{ BVMF NONE    MMXXXX } qty: 68
{ BVMF NONE    MRIXXX } qty: 49
{ BVMF NONE    RSPXXR } qty: 2
{ BVMF NONE    RSSXXE } qty: 30
{ BVMF NONE    XXXXXX } qty: 13
{ BVMF OPT    OCAACS } qty: 431
{ BVMF OPT    OCAICS } qty: 6
{ BVMF OPT    OCAMCS } qty: 685
{ BVMF OPT    OCASCS } qty: 3159
{ BVMF OPT    OCASPS } qty: 17048
{ BVMF OPT    OCECCS } qty: 270
{ BVMF OPT    OCEFCX } qty: 144
{ BVMF OPT    OCEICS } qty: 489
{ BVMF OPT    OCEMCS } qty: 1355
{ BVMF OPT    OCESCS } qty: 572
{ BVMF OPT    OCESPS } qty: 2142
{ BVMF OPT    OPAACS } qty: 430
```

(see next page)

```

{ BVMF OPT  OPAMCS } qty: 558
{ BVMF OPT  OPECCS } qty: 271
{ BVMF OPT  OPEFCS } qty: 143
{ BVMF OPT  OPEICS } qty: 494
{ BVMF OPT  OPEMCS } qty: 1457
{ BVMF OPT  OPESCS } qty: 2140
{ BVMF OPT  OPESPS } qty: 19190

```

1.2. Types of Instruments

The following sections describe the instruments available on the BVMF market data stream, according to their type:

- [1.2.1. Equities](#)
- [1.2.2. Futures](#)
- [1.2.3. Indices](#)
- [1.2.4. Multilegs](#)
- [1.2.5. Options.](#)

1.2.1. Equities

The sample below illustrates the details of an equity:

```

instr # 496/87530 = 1040274922
  PriceCurrency      string{BRL}
  Symbol             string{PATI9}
  Description         string{PANATLANTICAON REC}
  SecurityType        string{CS}
  FOSMarketId         BVMF
  ContractMultiplier float64{1}
  CFICode             string{EMXXR}
  RoundLot           float64{100}
  SecuritySubType     string{Ordinary Receipts}
  LotType             uint8{2}
  SecurityGroup       string{01}
  InternalCreationDate Timestamp{2014-07-10 03:42:26:205}
  InternalModificationDate Timestamp{2014-10-02 09:00:00:318}
  InternalHideFromLookup bool{True}
  InternalSourceId    uint16{111}
  InternalAggregationId uint16{111}
  InternalEntitlementId int32{1166}
  LocalCodestr        string{E_3820818}
  ISIN                 string{BRPATIR12OR8}
  PriceIncrement_static float64{0.01}

```

1.2.2. Futures

The sample below illustrates the details of a future:

```
instr # 496/88751 = 1040276143
  PriceCurrency      string{BRL}
  Symbol             string{BGIK14}
  Description        string{BOI GORDO R$}
  SecurityType       string{FUT}
  StdMaturity        string{201405}
  FOSMarketId        BVMF
  ContractMultiplier float64{330}
  CFICode            string{FCAPSX}
  RoundLot           float64{1}
  SecurityGroup       string{K1}
  InternalCreationDate Timestamp{2013-05-10 20:13:35:945}
  InternalModificationDate Timestamp{2014-06-02 03:02:36:287}
  InternalHideFromLookup bool{True}
  InternalSourceId    uint16{111}
  InternalAggregationId uint16{111}
  InternalMagic        string{730846}
  LocalCodeStr         string{7308462}
  ISIN                string{BRBMEFBGI3H1}
  PriceIncrement_static float64{0.01}
  UnderlyingFOSMarketId BVMF
  UnderlyingLocalCodeStr string{9800078}
  UnderlyingFOSInstrumentCode uint32{1040188557}
  MaturityYear         uint16{2014}
  MaturityMonth         uint8{5}
  MaturityDay           uint8{30}
```

1.2.3. Indices

The sample below illustrates the details of an index:

```
instr # 496/28099 = 1040215491
  PriceCurrency      string{BRL}
  Symbol             string{IFIX11}
  Description        string{IND FDO IMOBIFI}
  SecurityType       string{NONE}
  FOSMarketId        BVMF
  ContractMultiplier float64{1}
  CFICode            string{MRIXXX}
  RoundLot           float64{10}
  SecuritySubType     string{Tradeable Index}
  LotType            uint8{2}
  SecurityGroup       string{9A}
  InternalCreationDate Timestamp{2014-11-06 22:00:02:582}
  InternalModificationDate Timestamp{2014-11-06 22:00:02:582}
  InternalSourceId    uint16{111}
  InternalAggregationId uint16{111}
  InternalEntitlementId int32{1166}
  LocalCodeStr         string{E_3804523}
  ISIN                string{BRIFIXINDM10}
  PriceIncrement_static float64{0.01}
```

1.2.4. Multilegs

The sample below illustrates the details of a multileg:

```
instr # 496/91660 = 1040279052
  PriceCurrency      string{BRL}
  Symbol             string{FROV16}
  Description        string{FRA DE COMPROM.}
  SecurityType       string{MLEG}
  StdMaturity        string{201610}
  FOSMarketId        BVMF
  ContractMultiplier float64{0.5}
  CFICode            string{FXXXXX}
  NbLegs            uint8{2}
  RoundLot           float64{10}
  SecurityGroup       string{F6}
  InternalCreationDate Timestamp{2013-05-27 04:36:01:583}
  InternalModificationDate Timestamp{2013-12-27 08:00:00:785}
  InternalHideFromLookup bool{True}
  InternalSourceId    uint16{111}
  InternalAggregationId uint16{111}
  InternalMagic        string{274015}
  LocalCodeStr         string{2740156}
  ISIN                string{BRBMEFFR00C3}
  PriceIncrement_static float64{0.01}
  MaturityYear         uint16{2016}
  MaturityMonth        uint8{10}
  MaturityDay          uint8{3}
  LegFOSInstrumentCode uint32{1040277396}
  LegFOSInstrumentCode_1 uint32{1040277324}
```


1.2.5. Options

The sample below illustrates the details of an option:

```
instr # 496/45258 = 1040232650
  PriceCurrency      string{BRL}
  Symbol             string{BOVAD51E}
  Description         string{BOVA  FM   CI   51,00}
  SecurityType        string{OPT}
  StdMaturity         string{201504}
  StrikePrice         float64{51}
  FOSMarketId         BVMF
  ContractMultiplier float64{1}
  CFICode             string{OCAMCS}
  RoundLot            float64{10}
  SecuritySubType      string{Traceable ETF}
  StrikeCurrency       string{BRL}
  LotType             uint8{2}
  SecurityGroup        string{42}
  InternalCreationDate Timestamp{2015-02-16 02:09:55:590}
  InternalModificationDate Timestamp{2015-02-16 02:09:55:590}
  InternalSourceId     uint16{111}
  InternalAggregationId uint16{111}
  InternalEntitlementId int32{1166}
  LocalCodeStr         string{E_4370052}
  ISIN                 string{BRBOVACTF003}
  PriceIncrement_static float64{0.01}
  UnderlyingFOSMarketId BVMF
  UnderlyingLocalCodeStr string{E_3810165}
  UnderlyingFOSInstrumentCode uint32{1040195971}
  MaturityYear          uint16{2015}
  MaturityMonth          uint8{4}
  MaturityDay           uint8{20}
```

1.3. Specific Referential Tags

The sections below describe specific referential tags available on the BVMF market data stream:

- [1.3.1. LotType \(for Equities Only\)](#)
- [1.3.2. LocalCodeStr.](#)

1.3.1. LotType (for Equities Only)

The values of the referential tag **LotType** conveyed on the BVMF market data stream are disseminated via FeedOS data stream in *Referential* to detail the type of lot.

FeedOS implementation of the values currently available for the tag LotType is described below:

Table 2 LotType – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	LotType	FeedOS tag name.
Numeric ID	1093	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	UInt8	UInt8 data type.
Format	<i>[Exchange Specific Value]</i>	An exchange specific value , detailing the type of lot.
Possible Values	1	Odd Lot
	2	Round Lot
	3	Block Lot

1.3.2. LocalCodeStr

The values of the referential tag **LocalCodeStr** conveyed on the BVMF market data stream are disseminated via FeedOS data stream in *Referential* to specify the security local code.

FeedOS implementation of the values currently available for the tag LocalCodeStr is described in the table below:

Table 3 LocalCodeStr – technical implementation in FeedOS

Component	Value	Description
Tag Name	LocalCodeStr	FeedOS tag name.
Numeric ID	9500	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format	D_ <i>[String]</i>	Derivatives format.
	E_ <i>[String]</i>	Equities format.
Possible Values	<i>[Exchange Specific Value]</i>	An exchange specific value , detailing the security local code, based on the MarketID of the messages from the BVMF market data stream.

2. Quotation Data

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

- [2.1. Quotation Values](#)
- [2.2. Trading Status](#)
- [2.3. Specific Quotation Tags](#)
- [2.4. MBL, MBO and BBO Data.](#)

2.1. Quotation Values

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

```
InstrumentStatusL1
-- 496/15419
    BID: 0.01      0      *NO ORDER*
    ASK: 0.01      1480200000    @20
    LastPrice      float64{0.01}
    LastTradeQty   float64{10000000}
    DailyHighPrice float64{0.01}
    DailyLowPrice  float64{0.01}
    DailyTotalVolumeTraded float64{100000000}
    DailyTotalAssetTraded float64{100}
    LastTradePrice float64{0.01}
    LastTradeTimestamp Timestamp{2015-02-19 13:43:12:605}
    InternalDailyOpenTimestamp Timestamp{2015-02-19 12:00:00:188}
    InternalDailyCloseTimestamp Timestamp{2015-02-18 23:35:00:125}
    InternalDailyHighTimestamp Timestamp{2015-02-19 13:43:12:601}
    InternalDailyLowTimestamp Timestamp{2015-02-19 13:43:12:601}
    InternalPriceActivityTimestamp Timestamp{2015-02-19 14:39:14:268}
    TradingStatus   17=ReadyToTrade
    DailyOpeningPrice float64{0.01}
    PreviousDailyTotalVolumeTraded float64{898000000}
    PreviousDailyTotalAssetTraded float64{898}
    PreviousDailyClosingPrice float64{0.01}
    PreviousBusinessDay Timestamp{2015-02-05}
    CurrentBusinessDay Timestamp{2015-02-19}
    LastAuctionPrice float64{0.01}
    LastAuctionVolume float64{100000000}
    LastAuctionImbalanceSide char{Q}
    LastAuctionImbalanceVolume float64{1288200000}
    InternalLastAuctionTimestamp Timestamp{2015-02-19 13:13:12:589}
```

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

2.2. Trading Status

Each time a modification of the trading status occurs, the values of the quotation tag **Trading Status** conveyed on the BVMF market data stream are disseminated via FeedOS's 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.

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

Table 4 **TradingStatus – technical implementation in QuantFEED®**

Component	Value	Description
Tag Name	TradingStatus	FeedOS tag name.
Numeric ID	9100	FeedOS unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Enum	Enum data type.
Format	<i>[Exchange Specific Value]</i>	An exchange specific value , detailing the characteristics of the trading status.
Possible Values	2	Trading Halt
	4	No-Open
	17	Ready to Trade
	18	Not Available for Trading
	21	Pre-Open

2.3. Specific Quotation Tags

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

- [2.3.1. Trade Conditions.](#)

2.3.1. Trade Conditions

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

- [2.3.1.1. Trade Condition.](#)

2.3.1.1. Trade Condition

Each time a trade occurs, the values of the quotation tag **Trade Condition** conveyed on the BVMF market data stream are disseminated via FeedOS data stream in *Context*:

- 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 `notifTradeEventExt`, for Java.

FeedOS implementation of the tag `TradeCondition` is described in the table below:

Table 5 TradeCondition – technical implementation in FeedOS

Component	Value	Description
Tag Name	TradeCondition	FeedOS tag name.
Numeric ID	277	FeedOS unique ID broadcast on S&P Capital IQ Real-Time Solutions 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 , detailing the conditions of a trade.
Possible Values	R	Opening Price
	X	Crossed
	L	Last Trade at the Same Price Indicator
	P	Imbalance More Buyers
	Q	Imbalance More Sellers
	U	Exchange Last

2.4. MBL, MBO and BBO Data *

The MBL and MBO books are full depth.

3. Official Closing Price

For the BVMF market, the closing price can be sent by the market. If it is not sent by the market, the last trade is used as the closing price. A correction of the closing price after the closing is handled can occur, if the stock is split. The settlement price is handled when provided by the market.

4. Special Behavior

The following sections detail the specific behavior on BVMF market data stream:

- [4.1. Level1 Market Data Kinematics – OPEN.](#)

* The MBL, MBO and BBO data may not be included by default in your Level1 data subscription, but sold separately. Depending on your contract, additional terms, conditions and fees may apply. For more details about the subscription options, please contact S&P Capital IQ Real-Time Solutions.

4.1. Level1 Market Data Kinematics – OPEN

In the OPEN kinematics before 2014-09-01, the opening signal was sent when the market sent the OPEN message or after the first trade of an instrument, as shown below:

```
"TE (TradeEvent) : MARKET_TIME INSTRUMENT LAST_PRICE TRADE_QTY BID_PRICE BID_QTY ASK_PRICE
ASK_QTY *CONTENT_MASK* *FLAGS*"
"VU (ValuesUpdate) : SERVER_TIME INSTRUMENT VALUES..."
"SI (TradeEvent) *SIGNAL* : SERVER_TIME INSTRUMENT SIGNAL LAST_PRICE"

VU 05:33:07:555 1040437519 PreviousDailySettlementPrice=117.43
VU 09:29:20:990 1040437519 OpenInterest=12739
VU 11:55:00:026 1040437519 TradSesOpenTime=2014-03-17 12:00:00 TradingStatus=21
TE 11:59:00:418 1040437519 * * 117.02 5@1 * *
TE 11:59:13:837 1040437519 * * * * 119 2@1
VU 12:00:00:015 1040437519 TradSesOpenTime=? TradingStatus=17
TE 12:00:23:831 1040437519 * * * * 118.44 22@1
TE 12:00:37:463 1040437519 * * 117.25 59@1 * *
TE 12:00:51:915 1040437519 * * * * 118.4 8@1
TE 12:01:13:140 1040437519 * * 117.5 2@1 * *
TE 12:01:14:914 1040437519 * * * * 118.3 100@1
TE 12:02:56:488 1040437519 * * 117.65 1@1 * *
SI 12:05:28:894 1040437519 OPEN 117.65
TE 12:05:28:894 1040437519 117.65 1 117.6 1@1 118.29 12@2 OH
Buyer=15,Seller=3,TradeID=1040
VU 12:05:28:894 1040437519 SessionVWAPPrice=117.32 DailyTotalVolumeTraded=660
TE 12:05:28:894 1040437519 117.6 1 117.55 59@1 * *
Buyer=3,Seller=3,TradeID=1050
```

In the OPEN kinematics after 2014-09-01, the opening signal is sent when the market sends the OPEN message, after the first trade of an instrument or when the trading status of the instrument changes to 17=ReadyToTrade, for the first time during the trading day, as shown in the example below:

```
"TE (TradeEvent) : MARKET_TIME INSTRUMENT LAST_PRICE TRADE_QTY BID_PRICE BID_QTY ASK_PRICE
ASK_QTY *CONTENT_MASK* *FLAGS*"
"VU (ValuesUpdate) : SERVER_TIME INSTRUMENT VALUES..."
"SI (TradeEvent) *SIGNAL* : SERVER_TIME INSTRUMENT SIGNAL LAST_PRICE"

VU 04:29:46:181 1040437519 DailyTotalAssetTraded=103
VU 05:33:07:555 1040437519 PreviousDailySettlementPrice=117.43
VU 11:55:00:026 1040437519 TradSesOpenTime=2014-03-17 12:00:00 TradingStatus=21
TE 11:59:00:418 1040437519 * * 117.02 5@1 * *
TE 11:59:13:837 1040437519 * * * * 119 2@1
SI 12:00:00:015 1040437519 OPEN *
TE 12:00:00:015 1040437519 * * * * * * O
VU 12:00:00:015 1040437519 TradSesOpenTime=? TradingStatus=17
TE 12:00:23:831 1040437519 * * * * 118.44 22@1
TE 12:00:37:463 1040437519 * * 117.25 59@1 * *
TE 12:00:51:915 1040437519 * * * * 118.4 8@1
TE 12:01:13:140 1040437519 * * 117.5 2@1 * *
TE 12:01:14:914 1040437519 * * * * 118.3 100@1
TE 12:02:56:488 1040437519 * * 117.65 1@1 * *
TE 12:05:28:894 1040437519 117.65 1 117.6 1@1 118.29 12@2 H
Buyer=15,Seller=3,TradeID=1040
VU 12:05:28:894 1040437519 SessionVWAPPrice=117.32 DailyTotalVolumeTraded=660
TE 12:05:28:894 1040437519 117.6 1 117.55 59@1 * *
Buyer=3,Seller=3,TradeID=1050
```

5. Finding the Latest Information

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