S&P Capital IQ Real-Time Solutions

FeedOS™ Developer's Notice

WARSAW – Referential Tags Update

Reference n°: 20150728 – 28039 – 28053 – 28066

Standard FH, effective as of: 10 August 2015[*]

Action required from users: Attention Required

[*]For the actual day when the changes to your custom feed handler take effect, please contact your FeedOS project manager.

S&P Capital IQ Real-Time Solutions
FeedOS™ Developer's Notice: WARSAW – Referential Tags Update
Reference 20150728 – 28039 – 28053 – 28066
July 29, 2015

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UPDATE OF THE REFERENTIAL TAGS ON THE WARSAW MARKET DATA STREAM

To improve the quality of market data disseminated on the WARSAW 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	20150728 – 28039 – 28053 – 28066
Exchanges	WARSAW
Concerned MICs	XWAR, WDER
Internal Source ID	39
Effective Date	**2015-08-10**[*]
Impact	• Update of the Referential Tags
Action required	**Attention Required**

2. FeedOS Technical Implementation

Effective Monday, **August 10**[*] **2015,** S&P Capital IQ Real-Time Solutions enhances the referential and quotation data to accommodate the information disseminated on the WARSAW market data stream, as described below:

- 2.1. Changes to the Referential Data.

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[*]   This is the proposed day for the update of the standard version of the feed handler. For dedicated feed handlers, the date and Source IDs may differ. For the actual day when the changes to your custom feed handler will take effect, please contact your FeedOS™ project manager.

2.1. Changes to the Referential Data

S&P Capital IQ Real-Time Solutions **introduces** the referential tags below to accommodate the information disseminated on the WARSAW market data stream:

Table 2   Referential tags added on the WARSAW market data stream

Tag Name	Numeric ID	Type
MarketSegmentID	1300	String
MarketSegmentDesc	1396	String
SecurityTradingId	9525	String

2.1.1. MarketSegmentID

The values of the referential tag **MarketSegmentID** conveyed on the WARSAW market data stream are disseminated via FeedOS data stream in *Referential* to detail the ID of the market segment.

FeedOS implementation of the tag MarketSegmentID is described below:

Table 3   MarketSegmentID – technical implementation in FeedOS

Component	Value	Description
Tag Name	MarketSegmentID	FeedOS tag name.
Numeric ID	1300	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	*[Exchange Specific Value]*	An **exchange specific value**, detailing the ID of the market segment.
Possible Values	BA	BondSpot ATS – For BondSpot only
	BR	Retail Market – For BondSpot only
	BT	BondSpot TBS Poland – For BondSpot only
	BW	Wholesale Market – For BondSpot only
	DB	Derivatives Block Trading
	DN	Derivatives Normal Market
	IN	Investment
	IP	IPO
	IX	WSE Indices
	LE	Leverage
	NM	Cash Normal Market
	OT	Cash Block Trading
	TO	Tender Offer

2.1.2. MarketSegmentDesc

The values of the referential tag **MarketSegmentDesc** conveyed on the WARSAW market data stream are disseminated via FeedOS data stream in *Referential* to describe the market segment.

FeedOS implementation of the tag `MarketSegmentDesc` is described below:

Table 4   **MarketSegmentDesc – technical implementation in FeedOS**

Component	Value	Description
Tag Name	MarketSegmentDesc	FeedOS tag name.
Numeric ID	1396	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	*[Exchange Specific Value]*	An **exchange specific value**, describing the market segment.
Possible Values	BondSpotATS	For BondSpot only.
	BondSpotTBSPoland	
	RetailMarket	
	WholesaleMarket	
	CashBlockTrading	For all the other instruments.
	CashNormalMarket	
	DerivativesBlockTrading	
	DerivativesNormalMarket	
	Investment	
	IPO	
	Leverage	
	TenderOffer	
	WSEIndices	

2.1.3. SecurityTradingId

The values of the referential tag **SecurityTradingId** conveyed on the WARSAW market data stream are disseminated via FeedOS data stream in *Referential* to specify the instrument Security Code.

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

Table 5   **SecurityTradingId – technical implementation in FeedOS**

Component	Value	Description
Tag Name	SecurityTradingId	FeedOS tag name.
Numeric ID	9525	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/Possible Values	*[Exchange Specific Value]*	An **exchange specific value**, detailing the instrument Security Code.

Referential Data Sample

The examples below show the current implementation of the newly added (in green) referential tags for the same type of instrument (equities), but belonging to different market segments:

```
instr # 198/1203 = 415237299
    PriceCurrency             string{PLN}
    Symbol                    string{BZW}
    Description               string{BZWBK}
    SecurityType              string{CS}
    FOSMarketId               XWAR
    CFICode                   string{ESXXXX}
    CountryOfIssue            string{POL}
    RoundLot                  float64{1}
    SecuritySubType           string{Equity Ordinary Shares}
    StrikeCurrency            string{PLN}
    SecurityGroup             string{01}
    MarketSegmentID           string{NM}
    MarketSegmentDesc         string{CashNormalMarket}
    InternalCreationDate      Timestamp{2014-01-30 04:03:48:299}
    InternalModificationDate  Timestamp{2015-08-20 04:04:00:154}
    InternalSourceId          uint16{39}
    InternalEntitlementId     WAR
    LocalCodeStr              string{11164}
    ISIN                      string{PLBZ00000044}
    PriceIncrement_dynamic_TableId     uint32{3342438}
    SecurityTradingId         string{PLBZ00000044}
    MBLLayersDesc             string{0}
    OperatingMIC              string{XWAR}
    MARKET_EURONEXT_InstrumentGroupCode string{01}
    MARKET_EURONEXT_TypeOfUnitOfExpressionForInstrumentPrice    string{}
    MARKET_EURONEXT_NominalMarketValueOfTheSecurity     float64{10}
```

```
instr # 198/3002 = 415239098
    PriceCurrency              string{PLN}
    Symbol                     string{BZW}
    Description                string{BZWBK}
    SecurityType               string{CS}
    FOSMarketId                XWAR
    CFICode                    string{ESXXXX}
    CountryOfIssue             string{POL}
    RoundLot                   float64{1}
    SecuritySubType            string{Equity Ordinary Shares}
    StrikeCurrency             string{PLN}
    SecurityGroup              string{B1}
    MarketSegmentID            string{OT}
    MarketSegmentDesc          string{CashBlockTrading}
    InternalCreationDate       Timestamp{2014-01-30 04:03:59:825}
    InternalModificationDate   Timestamp{2015-08-20 04:04:12:916}
    InternalSourceId           uint16{39}
    InternalEntitlementId      WAR
    LocalCodeStr               string{13248}
    ISIN                       string{PLBZ00000044}
    PriceIncrement_dynamic_TableId     uint32{3342437}
    SecurityTradingId          string{PLBZ0000004B}
    MBLLayersDesc              string{0}
    OperatingMIC               string{XWAR}
    MARKET_EURONEXT_InstrumentGroupCode string{B1}
    MARKET_EURONEXT_TypeOfUnitOfExpressionForInstrumentPrice    string{}
    MARKET_EURONEXT_NominalMarketValueOfTheSecurity     float64{10}
```

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

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