QuantFEED® Developer's Notice

EURONEXT UTP (Indices) – Feed Update

Reference n°: 201403017

Effective as of: 31 March 2014

Action required from users: Attention Required

S&P CAPITAL IQ

McGRAW HILL FINANCIAL

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QuantFEED® Developer's Notice
Reference 201403017
March 17, 2014

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UPDATE OF THE EURONEXT UTP (INDICES) MARKET DATA STREAM

To reflect the changes caused by the data removal on the EURONEXT UTP (Indices) market data stream, S&P Capital IQ Real-Time Solutions has decided to update 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. Finding the Latest Information.

1. Update Summary

Table 1   Current update summary

Notice Reference	20140317
Exchanges	EURONEXT UTP (Indices)
Concerned MICs	XBRU, XPAR, XLIS, XAMS, XLUX
Internal Source ID	95
Effective Date	**2014-03-31**
Impact	• Removal of the Referential Tags
Action required	**Attention Required**

2. Functional Description

Effective Monday, **March 31, 2014**, NYSE Euronext decommissions the Index Composition messages on the NYSE Euronext European Cash Market XDP feed. Subsequently, S&P Capital IQ Real-Time Solutions changes the content of the referential data, as described below:

- 2.1. Changes to the Referential Data.

2.1. Changes to the Referential Data

Following the decommissioning of the Index Composition messages on the NYSE Euronext European Cash Market XDP feed, S&P Capital IQ Real-Time Solutions **removes** the referential tags below from the EURONEXT UTP (Indices) market data stream:

Table 2   Referential tags removed from the EURONEXT UTP (Indices) market data stream

QuantFEED Tag Name	Numeric ID	Type
IndexComponentFOSInstrumentCode	20000	UInt32
IndexComponentWeight	40000	Float64

Below is an example of the current implementation of the referential tags (the tags no longer disseminated are in ~~crossed out red~~):

```
instr # 81/753490 = 170622802
    PriceCurrency              string{EUR}
    Symbol                     string{PX1}
    Description                string{CAC 40}
    SecurityType               string{NONE}
    FOSMarketId                XPAR
    PriceType                  uint8{2}
    CFICode                    string{MRIXXX}
    CountryOfIssue             string{FRA}
    RoundLot                   float64{1}
    SecuritySubType            string{68}
    InternalCreationDate       Timestamp{2013-04-22 04:13:52:749}
    InternalModificationDate   Timestamp{2014-03-06 05:12:46:838}
    InternalSourceId           uint16{95}
    InternalAggregationId      uint16{95}
    LocalCodeStr               string{FR0003500008}
    ISIN                       string{FR0003500008}
    PriceIncrement_dynamic_TableId     uint32{6226031}
    SecurityTradingId          string{FR0003500008}
    NbIndexComponents          uint16{40}
    OperatingMIC               string{FR}
    SegmentMIC                 string{XPAR}
    MARKET_EURONEXT_InstrumentGroupCode string{80}
    MARKET_EURONEXT_TypeOfUnitOfExpressionForInstrumentPrice    string{1}
    MARKET_EURONEXT_NominalMarketValueOfTheSecurity     float64{0}
    MARKET_EURONEXT_QuantityNotation    string{UNT}
    MARKET_EURONEXT_IndicatorOfUnderlyingSecurityOnLending      string{0}
    IndexComponentFOSInstrumentCode      uint32{170619665}
...
    IndexComponentFOSInstrumentCode_40   uint32{170831205}
    IndexComponentWeight         float64{1.3515}
...
    IndexComponentWeight_40      float64{0.0253}
```

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: http://support.quanthouse.com.