

S&P Capital IQ Real-Time Solutions

QuantFEED® Developer's Notice

BVMF (EQUITIES) – Referential Tags Update

Reference n°: 20140304

Effective as of: **24 March 2014**

Action required from users: **Mandatory Action**



**S&P
CAPITAL IQ**

McGRAW HILL FINANCIAL

S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 20140304
March 04, 2014

Corporate Headquarters

S&P Capital IQ Real-Time Solutions (QuantHouse®)
52 Rue de la Victoire
75009 Paris
France
Tel: +33 (0) 1 73 02 32 11
Fax: +33 (0) 1 73 02 32 12

US Offices

55 Water Street, 44th floor
New York, NY 10041
United States of America
Tel: +1-(212)-438-4346

130 East Randolph
One Prudential Plaza, Suite 2900
Chicago, IL 60601
United States of America
Tel: +1-(312)-233-7129

UK Office

20 Canada Square
Canary Wharf
London E14 5LH
United Kingdom
Tel: +44 (0) 203 107 1676

Singapore Office

12 Marina Boulevard
#23-01 Marina Bay
Financial Centre Tower 3
Singapore 018982
Tel: +65 6530 6546

www.quanthouse.com

Disclaimer for Technical Documents

QuantHouse® S.A.S. endeavors to include accurate and current information in its materials. However, QuantHouse® does not warrant the accuracy or completeness of the information contained herein. QuantHouse® may change such information at any time, but makes no commitment to update it.

References by QuantHouse® to products offered by third-parties do not constitute an endorsement by QuantHouse® of such products and should not be construed as an association with their owners.

YOUR USE OF THE INFORMATION HEREIN IS AT YOUR OWN RISK. SUCH INFORMATION IS PROVIDED ON AN "AS IS" BASIS. QUANTHOUSE® S.A.S. MAKES NO REPRESENTATION, UNDERTAKES NO OBLIGATION, AND PROVIDES NO WARRANTY OF ANY KIND WITH RESPECT TO THE INFORMATION CONTAINED HEREIN, WHETHER EXPRESS OR IMPLIED, INCLUDING WITHOUT LIMITATION WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE, AND NON-INFRINGEMENT. IF YOU CHOOSE TO USE SUCH INFORMATION, YOU ARE ACKNOWLEDGING THAT YOU HAVE READ THIS DISCLAIMER, UNDERSTAND IT, AGREE TO ABIDE BY, AND BE BOUND BY, ITS PROVISIONS.

Use of the Information

The information constitutes proprietary material and is either owned by or licensed to QuantHouse®. Further, it is protected by intellectual property rights. No information may be used, reproduced, stored in or introduced into a retrieval system, or transmitted in any form or by any means (electronic, mechanical, photocopying, recording, or otherwise) or for any purpose, except as licensed expressly by QuantHouse® S.A.S.

Trademarks

QUANTHOUSE®, the QuantHouse® logo and product names are trademarks of QuantHouse® S.A.S. and QuantHouse® S.A.S. reserves all intellectual property rights with respect to the trademarks. All other trademarks are the trademarks of their respective owners.

Copyright

© Copyright 2004-2014 QuantHouse® S.A.S. All rights reserved.



UPDATE OF THE REFERENTIAL TAGS ON THE BVMF (EQUITIES) MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the BVMF market data stream, S&P Capital IQ 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. Upgrade Summary](#)
- [2. Functional Description](#)
- [3. QuantFEED® Technical Implementation](#)
- [4. Finding the Latest Information.](#)

1. Upgrade Summary

Table 1 Current upgrade summary

Notice Reference	20140304
Exchanges	BVMF (EQUITIES)
Concerned MICs	BVMF
Internal Source ID	185
Effective Date	2014-03-24
Impact	• Update of the Referential Tags
Action required	Mandatory Action

2. Functional Description

Effective Monday, **March 24, 2014**, S&P Capital IQ Real-Time Solutions updates the values of the referential tags **CFICode** (**NumericID**: 461, **Type**: String) and **LocalCodeStr** (**NumericID**: 9500, **Type**: String) to accommodate the information disseminated on the BVMF market data stream.

3. QuantFEED® Technical Implementation

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

- [3.1. CFI Code](#)
- [3.2. Local Code String](#)

3.1. CFI Code

The values of the referential tag **CFI Code** conveyed on the BVMF market data stream are disseminated via QuantFEED® data stream in *Referential* to specify the standardized identification code of an instrument.

QuantFEED® implementation of the new values available for the tag CFICode is described in the table below:

Table 2 CFICode – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	CFICode	QuantFEED® tag name.
Numeric ID	461	QuantFEED® unique ID disseminated 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 standardized identification code of an instrument.
Possible Values	EMXXRR	Equities - Others - Registered
	EMXXXX	Equities - Others
	EPNEFR	Equities - Preferred shares - Non-voting - Extendible - Fixed rate Income - Registered
	ESVUFR	Equities - Shares - Voting - Free - Fully paid - Registered
	EUOMSR	Equities - Units - Open-end - Mixed funds - Securities - Registered
	MRXXXX	Other - Referential instruments - Indices
	OCAICS	Options - Call options - American - Indices - Cash - Standardized
	OCAMCS	Options - Call options - American - Others - Cash - Standardized
	OCASCS	Options - Call options - American - Stock equities - Cash - Standardized
	OCASPS	Options - Call options - American - Stock equities - Physical - Standardized
	OCEICS	Options - Call options - European - Indices - Cash - Standardized
	OCESPS	Options - Call options - European - Stock equities - Physical - Standardized
	OPEICS	Options - Put options - European - Indices - Cash - Standardized
	OPESPS	Options - Put options - European - Stock equities - Physical - Standardized
	RSPXXR	Rights - Subscription rights - Preferred shares - Registered
	RSSXXE	Rights - Subscription rights - Ordinary shares - Exchange

The following table shows the SecurityType – CFICode combinations before and after the 2014-03-24:

Table 3 SecurityType – CFICode possible combinations on BVMF market data stream

Security Type – CFI Code before 2014-03-24	Security Type – CFI Code after 2014-03-24
CS ESXXXX	CS EMXXRX
CS ESXXXX	CS EMXXXX
CS ESXXXX	CS EPNEFR
CS ESXXXX	CS ESVUFR
CS ESXXXX	CS EUOMSR
CS ESXXXX	NONE MRXXXX
NONE MXXXXX	NONE MRXXXX
CS ESXXXX	NONE RSPXXR
CS ESXXXX	NONE RSSXXE
OPT OCA0XX	OPT OCAICS
OPT OCAXXX	OPT OCAICS
OPT OCA0XX	OPT OCAMCS
OPT OCA0XX	OPT OCASCS
OPT OCAXXX	OPT OCASPS
OPT OCEXXX	OPT OCEICS
OPT OCEXXX	OPT OCESPS
OPT OPEXXX	OPT OPEICS
OPT OPEXXX	OPT OPESPS

3.2. Local Code String

The values of the referential tag **Local Code String** conveyed on the BVMF market data stream are disseminated via QuantFEED® data stream in *Referential* to specify the security local code.

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

Table 4 LocalCodeStr – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	LocalCodeStr	QuantFEED® tag name.
Numeric ID	9500	QuantFEED® unique ID disseminated 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 / 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.

Caution	Although the LocalCodeStr changes, the FOSMarketId and the Instrument Internal Code remain the same.
----------------	--

Below is an example of the current implementation of the updated referential tags (in [blue](#)):

```
instr # 496/251070 = 1040438462
  PriceCurrency      string{BRL}
  Symbol             string{APTI3S}
  Description         string{ALIPERTI   ON}
  SecurityType       string{CS}
  FOSMarketId        BVMF
  ContractMultiplier float64{1}
  CFiCode            string{EMXXR}
  SecuritySubType    string{Flexible Forward}
  LotType            uint8{2}
  SecurityGroup      string{1T}
  InternalCreationDate Timestamp{2014-02-10 09:44:51:796}
  InternalModificationDate Timestamp{2014-02-10 09:44:51:796}
  InternalSourceId   uint16{50}
  LocalCodeStr      string{3817566}
  ISIN               string{BRAPTIACNOR6}
  PriceIncrement_static float64{0.01}
  UnderlyingFOSMarketId BVMF
  UnderlyingLocalCodeStr string{3800265}
  UnderlyingFOSInstrumentCode uint32{1040437577}
```

4. 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>.