S&P Capital IQ Real-Time Solutions

# QuantFEED® Developer's Notice

## ICE LIFFE – Feed Update

Reference n°: 20141013 – 23011 – 23573

**Effective as of: 17 November 2014***

**Action required from users: MANDATORY ACTION**

S&P CAPITAL IQ
McGRAW HILL FINANCIAL

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

S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 20141013 – 23011 – 23573
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# UPDATE OF THE ICE LIFFE MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the ICE LIFFE market data stream, S&P Capital IQ Real-Time Solutions has decided to modify the content of QuantFEED®.

This developer's notice contains late-breaking information about the implementation of these modifications in your applications, which may not be included otherwise in the published documentation. The topics this notice covers include:

- 1. Update Summary
- 2. QuantFEED® Technical Implementation
- 3. Finding the Latest Information.

# 1. Update Summary

**Table 1 Current update summary**

| | |
|---|---|
| **Notice Reference** | 20141013 – 23011 – 23573 |
| **Exchanges** | ICE LIFFE |
| **Concerned MICs** | XLIF |
| **Internal Source ID** | 163, 172, 177, 178 |
| **Effective Date** | **2014-11-17*** |
| **Impact** | • Update of the Quotation Tags<br>• Update of the Quotation Tags<br>• Pre-Open Kinematics Update on Level1 Market Data. |
| **Action required** | **MANDATORY ACTION** – see sections 2.1.2. CFICode and 2.2.1. TradingStatus. |

# 2. QuantFEED® Technical Implementation

Effective Monday, **November 17* 2014,** S&P Capital IQ Real-Time Solutions modifies the referential and quotation data, and changes the Level1 Market Data Kinematics to accommodate the new information disseminated on the ICE LIFFE market data stream, as described below:

* This is the proposed day for the update of the standard version of the feed handler. For dedicated feed handlers, this date may differ. For the actual day when the changes to your custom feed handler take effect, please contact your QuantFEED® project manager.

- 2.1. Changes to the Referential Data
- 2.2. Changes to the Quotation Data
- 2.3. Changes to the Level1 Market Data Kinematics – Pre-Open.


## 2.1. Changes to the Referential Data

S&P Capital IQ Real-Time Solutions **updates** the values of the referential tags below to accommodate the information disseminated on the ICE LIFFE market data stream:

**Table 2 Referential tags disseminating updated values on the ICE LIFFE market data stream**

| Tag Name | Numeric ID | Type |
|---|---|---|
| `SecurityType` | 167 | String |
| `CFICode` | 461 | String |

### 2.1.1. SecurityType

The values of the referential tag **Security Type** conveyed on the ICE LIFFE market data stream are disseminated via QuantFEED® data stream in *Referential* to specify the type of security.

QuantFEED® implementation of the tag `SecurityType` is described in the table below:

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

| Component | Value | Description |
|---|---|---|
| **Tag Name** | `SecurityType` | QuantFEED® tag name. |
| **Numeric ID** | `167` | QuantFEED® 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 type of security. |
| **Possible Values** | `CS` | Common Stock |
| | `FUT` | Future |
| | `MLEG` | Multileg |
| | `OOF` | Options on Futures |
| | `OPT` | Options |

### 2.1.2. CFICode

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

QuantFEED® implementation of the tag `CFICode` is described in the table below (existing values are in `black`, newly added values are in `green`):

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

| Component | Value | Description |
|---|---|---|
| **Tag Name** | `CFICode` | QuantFEED® tag name. |
| **Numeric ID** | `461` | QuantFEED® 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 standardized identification code of an instrument. |
| **Possible Values** | `ESXXXX` | Equity - Shares |
| | `FCAXXS` | Futures - Commodities Futures - Agriculture, Forestry and Fishing - Spread |
| | `FCAXXX` | Futures - Commodities Futures - Agriculture, Forestry and Fishing |
| | `FCEXXS` | Futures - Commodities Futures - Extraction Resources - Spread |
| | `FCEXXX` | Futures - Commodities Futures - Extraction Resources |
| | `FCXPSX` | Futures - Commodities Futures - Physical - Standardized |
| | `FFCXXM` | Futures - Financial Futures - Currencies - Other |
| | `FFCXXS` | Futures - Financial Futures - Currencies - Spread |
| | `FFCXXX` | Futures - Financial Futures - Currencies |
| | `FFDXXM` | Futures - Financial Futures - Debt Instruments - Other |
| | `FFDXXS` | Futures - Financial Futures - Debt Instruments - Spread |
| | `FFDXXX` | Futures - Financial Futures - Debt Instruments |
| | `FFIXXS` | Futures - Financial Futures - Indices - Spread |
| | `FFIXXX` | Futures - Financial Futures - Indices |
| | `FFMXXS` | Futures - Financial Futures - Other - Spread |
| | `FFMXXX` | Futures - Financial Futures - Other |
| | `FFNXXM` | Futures - Financial Futures - Interest Rates - Other |
| | `FFNXXS` | Futures - Financial Futures - Interest Rates - Spread |
| | `FFNXXX` | Futures - Financial Futures - Interest Rates |
| | `FFSXXX` | Futures - Financial Futures - Stock Equities |
| | `FFWXXS` | Futures - Financial Futures - Swaps - Spread |
| | `FFWXXX` | Futures - Financial Futures - Swaps |
| | `FFXCSX` | Futures - Financial Futures - Cash - Standardized |
| | `FFXPSX` | Futures - Financial Futures - Physical - Standardized |
| | `MRXXXX` | Other - Referential Instruments |
| | `MXXXXX` | Other Instruments |
| | `OCAFXX` | Options - Call Options - American - Futures |
| | `OCASXX` | Options - Call Options - American - Stock Equities |
| | `OCAXPS` | Options - Call Options - American - Physical - Standardized |
| | `OCEFXX` | Options - Call Options - European - Futures |

**Table 4 CFICode – technical implementation in QuantFEED® (Continued)**

| Component | Value | Description |
|---|---|---|
| Possible Values | OCEIXX | Options - Call Options - European - Indices |
| | OCESXX | Options - Call Options - European - Stock Equities |
| | OCEXCS | Options - Call Options - European - Cash - Standardized |
| | OCEXPS | Options - Call Options - European - Physical - Standardized |
| | OCXSXX | Options - Call Options - Stock Equities |
| | OCXXXX | Options - Call Options |
| | OMXXXX | Options - Other |
| | OPAFXX | Options - Put Options - American - Futures |
| | OPASXX | Options - Put Options - American - Stock Equities |
| | OPAXPS | Options - Put Options - American - Physical - Standardized |
| | OPEFXX | Options - Put Options - European - Futures |
| | OPEIXX | Options - Put Options - European - Indices |
| | OPESXX | Options - Put Options - European - Stock Equities |
| | OPEXCS | Options - Put Options - European - Cash - Standardized |
| | OPEXPS | Options - Put Options - European - Physical - Standardized |
| | OPXSXX | Options - Put Options - Stock Equities |
| | OPXXXX | Options - Put Options |

### Referential Data Sample

Below is an example showing the updated (in blue) referential tags:

```
instr # 293/17779 = 614483315
    PriceCurrency                string{USD}
    Symbol                       string{EOG}
    Description                  string{EOG Resources Inc - ICEU - Stock}
    SecurityType                 string{CS}
    StdMaturity                  string{20}
    FOSMarketId                  XLIF
    CFICode                      string{ESXXXX}
    MinTradeVol                  float64{1}
    SecuritySubType              string{Common_Stock/Custom}
    ProductComplex               string{EOG   20141106}
    InternalCreationDate         Timestamp{2014-11-27 12:47:53:159}
    InternalModificationDate     Timestamp{2014-11-27 12:47:53:159}
    InternalSourceId             uint16{163}
    InternalEntitlementId        ICL
    LocalCodeStr                 string{5050426}
    ISIN                         string{US26875P1012}
    PriceIncrement_static        float64{0.001}
    MaturityYear                 uint16{2014}
    MaturityMonth                uint8{11}
    MaturityDay                  uint8{6}
    OperatingMIC                 string{IFEU}
    SegmentMIC                   string{IFLO}
    MARKET_ICE_ContractSymbol    string{EOG EX!}
    MARKET_ICE_OffExchangeIncrementQty    float64{1}
    MARKET_ICE_OffExchangeIncrementPrice  float64{0.001}
```

## 2.2. Changes to the Quotation Data

S&P Capital IQ Real-Time Solutions **updates** the quotation tags below to accommodate the information disseminated on the ICE LIFFE market data stream:

**Table 5 Quotation tags disseminating updated values on the ICE LIFFE market data stream**

| Tag Name | Numeric ID | Type |
|---|---|---|
| `TradingStatus` | 9100 | Enum |

### 2.2.1. TradingStatus

Each time a modification of the trading status occurs, the values of the quotation tag **TradingStatus** conveyed on the ICE LIFFE market data stream are disseminated via QuantFEED® 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.

QuantFEED® implementation of the tag `TradingStatus` is described in the following table (removed values are in ~~crossed out red~~):

**Table 6 TradingStatus – technical implementation in QuantFEED®**

| Component | Value | Description |
|---|---|---|
| **Tag Name** | `TradingStatus` | QuantFEED® tag name. |
| **Numeric ID** | 9100 | QuantFEED® unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name. |
| **Type** | `Enum` | Enum data type. |
| **Format** | *[Exchange Specific Value]* | An ***exchange specific value***, detailing the characteristics of the trading status. |
| **Possible Values** | 2 | Trading Halt |
| | ~~5~~ | ~~Price Indication~~ |
| | 17 | Ready to Trade |
| | 21 | Pre-Open |

## Quotation Data Sample

Below is an example showing values that are no longer disseminated (in ~~crossed out red~~):

```
VU  00:00:00:092  614875148  TradingStatus=17
TE  00:00:00:088  614875148  90.44  *       *       *       *       *
VU  00:00:00:088  614875148  LastAuctionPrice=90.44
VU  18:33:58:996  614875148  DailySettlementPrice=90.65      SettlementPriceType=a
SettlementPriceDate=2014-12-10
VU  21:40:03:506  614875148  TradingStatus=5
SI  22:00:00:073  614875148  CLOSE    90.44
TE  22:00:00:073  614875148  90.44  *       *       *       *       *       C
VU  22:00:00:073  614875148  TradingStatus=18
VU  22:00:00:073  614875148  DailyTotalOffBookVolumeTraded=0
```

# 2.3. Changes to the Level1 Market Data Kinematics – Pre-Open

In the Level1 Market Data Kinematics before 2014-11-17, during the Pre-Open phase, the exchange sends the `LastAuctionPrice` and the `LastPrice`. Both prices disseminate the same value, as shown below:

```
VU   05:03:00:285 614875148   TradingStatus=21
VU   05:03:19:256 614875148   LastAuctionPrice=99.4
TE   05:03:35:296 614875148   99.4    *       *       *       *       *
```

In the Level1 Market Data Kinematics after 2014-11-17, during the Pre-Open phase, the exchange no longer sends the `LastPrice`, as shown below:

```
VU   05:03:00:285 614875148   TradingStatus=21
VU   05:03:19:256 614875148   LastAuctionPrice=99.4
```

# 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.