

FeedOS™ Developer's Notice

BME – Feed Update

Reference n°: 20141110 – 22399 – 23491

Effective as of: 15 December 2014*

Action required from users: MANDATORY ACTION



* 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
FeedOS™ Developer's Notice: BME – Feed Update
Reference 20141110 – 22399 – 23491
November 26, 2014

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UPDATE OF THE BME MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the BME 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	20141110 – 22399 – 23491
Exchanges	BME
Concerned MICs	XMCE, XMEF
Internal Source ID	89, 222
Effective Date	2014-12-15*
Impact	<ul style="list-style-type: none">• Update of the Referential Tags• Update of the Quotation Tags
Action required	MANDATORY ACTION – see sections 2.1.4. SecurityType and 2.1.5. CFICode .

2. FeedOS Technical Implementation

Effective Monday, **December 15^{*} 2014**, S&P Capital IQ Real-Time Solutions enhances the referential and quotation data, and changes the Level1 Market Data Kinematics to accommodate the new information disseminated on the BME market data stream, as described below:

- [2.1. Changes to the Referential Data](#)

* 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.

- [2.2. Changes to the Quotation Data.](#)

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 BME market data stream:

Table 2 Referential tags added on the BME market data stream

Tag Name	Numeric ID	Type
SecuritySubType	762	String
PaymentPeriod	9567	UInt16

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

Table 3 Referential tags disseminating updated values on the BME market data stream

Tag Name	Numeric ID	Type
Symbol	55	String
SecurityType	167	String
CFICode	461	String

S&P Capital IQ Real-Time Solutions also **removes** the referential tags below:

Table 4 Referential tags no longer disseminated on the BME market data stream

Tag Name	Numeric ID	Type
MarketSegmentDesc	1396	String

2.1.1. SecuritySubType

The values of the referential tag **SecuritySubType** conveyed on the BME market data stream are disseminated via FeedOS data stream in *Referential* to specify additional details about the securities associated with the market CFI Codes.

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

Table 5 SecuritySubType – technical implementation in FeedOS

Component	Value	Description
Tag Name	SecuritySubType	FeedOS tag name.
Numeric ID	762	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	<i>[Exchange Specific Value]</i>	An exchange specific value , detailing the securities associated with the market CFI Codes.

Table 5 SecuritySubType – technical implementation in FeedOS (Continued)

Component	Value	Description
Possible Values	BER	Put Spread
	BER+U	Put Spread+U
	BLT	Call Calendar
	BLT+U	Call Calendar+U
	BLT-U	Call Calendar-U
	BRT	Put Calendar
	BRT+U	Put Calendar+U
	BRT-U	Put Calendar-U
	BUL	Call Spread
	BUL-U	Call Spread-U
	BUT	Butterfly
	BUT+U	Butterfly+U
	BUT-U	Butterfly-U
	CALL-U	Call-U
	COND	Condor
	COND+U	Condor+U
	COND-U	Condor-U
	CSTD	Calendar Stradle
	CSTD+U	Calendar Stradle+U
	CSTD-U	Calendar Stradle-U
	FUT-U	Future-U
	PUT+U	Put+U
	RBER	2*1 Ratio Put Spread
	RBER+U	2*1 Ratio Put Spread+U
	RBER-U	2*1 Ratio Put Spread-U
	RBUL	2*1 Ratio Call Spread
	RBUL+U	2*1 Ratio Call Spread+U
	RBUL-U	2*1 Ratio Call Spread-U
	RSK	Risky
	RSK-U	Risky-U
	STD	Straddle
	STD+U	Straddle+U
	STD-U	Straddle-U
	STG	Strangle
	STG+U	Strangle+U
	STG-U	Strangle-U
	SYNT	Synthetic
	SYNT-U	Synthetic-U

2.1.2. PaymentPeriod

The values of the referential tag **PaymentPeriod** conveyed on the BME market data stream are disseminated via FeedOS data stream in *Referential* to specify the time between two adjacent coupon payment dates.

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

Table 6 **PaymentPeriod – technical implementation in FeedOS**

Component	Value	Description
Tag Name	PaymentPeriod	FeedOS tag name.
Numeric ID	9567	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	UInt16	UInt16 data type.
Format	<i>[Exchange Specific Value]</i>	An exchange specific value , detailing the time between two adjacent coupon payment dates.
Possible Values	1	Day
	7	Week
	30	Month
	365	Year

2.1.3. Symbol

The values of the referential tag **Symbol** conveyed on the BME market data stream are disseminated via FeedOS data stream in *Referential* to specify the “human understood” representation of a security.

FeedOS implementation of the tag **Symbol** is described in the table below:

Table 7 **Symbol – technical implementation in FeedOS**

Component	Value	Description
Tag Name	Symbol	FeedOS tag name.
Numeric ID	55	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	<i>[Exchange Specific Value]</i>	An exchange specific value , specifying the “human understood” representation of a security. Note: The value N/A is no longer disseminated.

2.1.4. SecurityType

The values of the referential tag **SecurityType** conveyed on the BME market data stream are disseminated via FeedOS data stream in *Referential* to specify the type of security.

FeedOS implementation of the tag **SecurityType** is described in the table below (existing values are in black, newly added values are in green, removed values are in ~~crossed-out red~~):

Table 8 SecurityType – technical implementation in FeedOS

Component	Value	Description
Tag Name	SecurityType	FeedOS tag name.
Numeric ID	167	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	<i>[Exchange specific value]</i>	An exchange specific value , detailing the type of security.
Possible Values	CASH	Cash
	CS	Common Stock
	FUT	Futures
	INDEX	Index
	INX	Index
	MF	Mutual Fund
	MLEG	Multileg Note: After 2014-12-15, all Multilegs will be available on the XMEF market only.
	NONE	None
	OPT	Option
	RIGHT	Right

2.1.5. CFICode

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

FeedOS implementation of the tag **CFICode** is described in the table below (existing values are in black, newly added values are in green, removed values are in ~~crossed-out red~~):

Table 9 CFICode – technical implementation in FeedOS

Component	Value	Description
Tag Name	CFICode	FeedOS tag name.
Numeric ID	461	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	<i>[Exchange specific value]</i>	An exchange specific value , detailing the standardized identification code of an instrument.
Possible Values	ESXXXX	Equities - Shares
	EUXXXX	Equities - Units
	EXXXXX	Equities
	FCEESB	Futures - Commodities - Extraction Resources - Cash - Standardized
	FCEESE	Futures - Commodities - Extraction Resources - Cash - Standardized

Table 9 CFICode – technical implementation in FeedOS (Continued)

Component	Value	Description
Possible Values	FCECSK	Futures - Commodities - Extraction Resources - Cash - Standardized
	FCECSM	Futures - Commodities - Extraction Resources - Cash - Standardized - Other
	FCEESQ	Futures - Commodities - Extraction Resources - Cash - Standardized
	FCECSW	Futures - Commodities - Extraction Resources - Cash - Standardized - Swaps
	FCECSX	Futures - Commodities - Extraction Resources - Cash - Standardized
	FCEESY	Futures - Commodities - Extraction Resources - Cash - Standardized
	FFDPSS	Futures - Financial Futures - Debt Instruments - Physical - Standardized - Spread
	FFDPSX	Futures - Financial Futures - Debt Instruments - Physical - Standardized
	FFICSS	Futures - Financial Futures - Indices - Cash - Standardized - Spread
	FFICSX	Futures - Financial Futures - Indices - Cash - Standardized
	FFMCSX	Futures - Financial Futures - Other - Cash - Standardized
	FFSCSX	Futures - Financial Futures - Stock-Equities - Cash - Standardized
	FFSCXS	Futures - Financial Futures - Stock-Equities - Cash - Undefined - Spread
	FFSPNX	Futures - Financial Futures - Stock-Equities - Physical - Non-standardized
	FFSPSX	Futures - Financial Futures - Stock-Equities - Physical - Standardized
	FFSPXS	Futures - Financial Futures - Stock-Equities - Physical - Undefined - Spread
	FFXCXS	Futures - Financial Futures - Undefined - Cash - Undefined - Spread
	FMDPSX	Futures - Other - Debt Instruments - Physical - Standardized
	FMI CSX	Futures - Other - Indices - Cash - Standardized
	FMMCXX	Futures - Other - Other - Cash
	FMS CSX	Futures - Other - Stock-Equities - Cash - Standardized
	FMS PSX	Futures - Other - Stock-Equities - Physical - Standardized
	MR IXXX	Other - Referential Instruments - Indices
	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
	OPASPS	Options - Put Options - American - Stock-Equities - Physical - Standardized

Table 9 CFICode – technical implementation in FeedOS (Continued)

Component	Value	Description
Possible Values	OPEICS	Options - Put Options - European - Indices - Cash - Standardized
	OPESPS	Options - Put Options - European - Stock-Equities - Physical - Standardized
	RXXXXX	Rights
	SCECSB	Structured Products
	SCECSB	Structured Products
	SCECSE	Structured Products
	SCECSK	Structured Products
	SCECSM	Structured Products
	SCECSQ	Structured Products
	SCECSY	Structured Products
	TIXXXX	Referential Instruments - Indices

The list below shows the possible combinations of SecurityTypes and CFICodes, before and after the migration day (please note that additional combinations may be available, as the exchange could introduce new instruments):

BEFORE 2014-12-15		AFTER 2014-12-15	
CS	ESXXXX	CS	ESXXXX
NONE	ESXXXX	CS	ESXXXX
RIGHTS	RXXXXX	MF	EUXXXX
RIGHTS	RXXXXX	CASH	RXXXXX
CS	EXXXXX	CS	EXXXXX
FUT	FFDPSX	FUT	FFDPSX
CS	EUXXXX	MF	EUXXXX
FUT	FCECSM	FUT	FCECSM
FUT	FCECSQ	FUT	FCECSX
FUT	FCECSB	FUT	FCECSX
FUT	FCECSE	FUT	FCECSX
FUT	FCECSK	FUT	FCECSX
FUT	FCECSY	FUT	FCECSX
FUT	FFICSX	FUT	FFICSX
FUT	FFMCSX	FUT	FFMCSX
FUT	FFSCSX	FUT	FFSCSX
FUT	FFSPNX	FUT	FFSPNX
FUT	FFSPSX	FUT	FFSPSX
CS	EUXXXX	MF	EUXXXX
MF	EUXXXX	MF	EUXXXX
OPT	OCEICS	OPT	OCEICS
OPT	OPEICS	OPT	OPEICS
OPT	OCASPS	OPT	OCASPS
OPT	OCESPS	OPT	OCESPS
OPT	OPASPS	OPT	OPASPS
OPT	OPESPS	OPT	OPESPS
FUT	SCECSD	FUT	FCECSW
FUT	SCECSM	FUT	FCECSW
FUT	SCECSQ	FUT	FCECSW
FUT	SCECSB	FUT	FCECSW
FUT	SCECSE	FUT	FCECSW
FUT	SCECSK	FUT	FCECSW
FUT	SCECSY	FUT	FCECSW

(see next page)

BEFORE 2014-12-15		AFTER 2014-12-15		(Continued)
MF	EUXXXX	MF	EUXXXX	
MLEG	FMDPSX	MLEG	FFDPSS	
MLEG	FMICSX	MLEG	FFICSS	
MLEG	FMMCXX	MLEG	FFXCXS	
MLEG	FMSCSX	MLEG	FFSCXS	
MLEG	FMSPSX	MLEG	FFSPXS	
INX	MRIXXX	INDEX	TIXXXX	
MF	EUXXXX	MF	EUXXXX	
INX	MRIXXX	INDEX	TIXXXX	
MF	EUXXXX	MF	EUXXXX	

Referential Data Sample

Below are several examples showing the current implementation of the newly added (in **green**), updated (in **blue**) and removed (in ~~cross-out-red~~) referential tags:

```
instr # 238/4403 = 499126579
  PriceCurrency      string{EUR}
  Symbol           string{[N/A]}
  Description        string{ES0102562032 IBERCAJA EMERGENTES}
  SecurityType       string{MF}
  FOSMarketId        XMCE
  CFICode            string{EUXXXX}
  SecurityGroup       string{NC}
  InternalCreationDate Timestamp{2013-04-10 05:25:48:528}
  InternalModificationDate Timestamp{2014-12-29 15:46:02:528}
  InternalSourceId    uint16{89}
  InternalEntitlementId int32{1012}
  LocalCodeStr        string{ES0102562032}
  ISIN                string{ES0102562032}
  OperatingMIC         string{BMEX}
  CCP_Eligible         bool{False}
```

```
instr # 238/9537 = 499131713
  PriceCurrency      string{EUR}
  Symbol             string{I0306}
  Description        string{ES0SI0000682}
  SecurityType       string{INDEX}
  FOSMarketId        XMCE
  CFICode            string{TIXXXX}
  SecurityGroup       string{XIND}
  InternalCreationDate Timestamp{2014-03-18 06:26:12:401}
  InternalModificationDate Timestamp{2014-12-29 06:26:12:401}
  InternalSourceId    uint16{89}
  InternalEntitlementId int32{1012}
  LocalCodeStr        string{ES0SI0000682}
  OperatingMIC         string{BMEX}
  CCP_Eligible         bool{False}
```

See next page.

```

instr # 239/50418 = 501269746 (Continued)
  PriceCurrency      string{EUR}
  Description        string{TELEFONICA ETEF RBER AM JUN15 +P9.25 -2P8.50 vs -
1@7.00}
  SecurityType       string{MLEG}
  StdMaturity        string{201411}
  FOSMarketId        XMEF
  ContractMultiplier float64{100}
  CFICode            string{MCXXXX}
  NbLegs             uint8{3}
  RoundLot           float64{720}
  MinTradeVol        float64{1}
  SecuritySubType    string{RBER-U}
  SecurityGroup       string{ESTCO}
  InternalCreationDate Timestamp{2014-11-24 16:58:11:744}
  InternalModificationDate Timestamp{2014-12-29 16:58:11:744}
  InternalSourceId    uint16{89}
  InternalEntitlementId MEF
  LocalCodeStr        string{ETEFRBER-U00714779}
  PriceIncrement_static float64{0.01}
  PriceDisplayPrecision int16{2}
  UnderlyingLocalCodeStr string{TEF}
  MaturityYear        uint16{2014}
  MaturityMonth        uint8{11}
  MaturityDay         uint8{19}
  OperatingMIC         string{BMEX}
  CCP_Eligible         bool{False}
  LegFOSInstrumentCode uint32{501221781}
  LegFOSInstrumentCode_1 uint32{501221602}
  LegFOSInstrumentCode_2 uint32{501220370}
  LegRatioQty          float64{1}
  LegRatioQty_1         float64{2}
  LegRatioQty_2         float64{1}
  LegFIXSide           '1'=Buy
  LegFIXSide_1         '2'=Sell
  LegFIXSide_2         '2'=Sell

```

2.2. Changes to the Quotation Data

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

Table 10 Quotation tags added on the BME market data stream

Tag Name	Numeric ID	Type
DailySettlementPrice	9133	Float64
InternalDailyClosingPriceType	9155	Char
SettlementPriceDate	9380	Timestamp
OpenInterestDate	9382	Timestamp
SettlementPriceType	9383	Char

2.2.1. DailySettlementPrice

The values of the quotation tag **DailySettlementPrice** conveyed on the BME market data stream are disseminated via FeedOS data stream in *Other Values* to specify the value of the daily settlement price:

- 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 tag **DailySettlementPrice** is described in the table below:

Table 11 **DailySettlementPrice – technical implementation in QuantFEED®**

Component	Value	Description
Tag Name	DailySettlementPrice	FeedOS tag name.
Numeric ID	9133	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	Float64	Float64 data type.
Format / Possible Values	<i>[Exchange Specific Value]</i>	An exchange specific value , specifying the value of the daily settlement price.

2.2.2. InternalDailyClosingPriceType

The values of the quotation tag **InternalDailyClosingPriceType** conveyed on the BME market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the type of the internal daily closing price:

- 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 **InternalDailyClosingPriceType** is described in the table below (the values disseminated as of 2014-12-15 are highlighted in **green**):

Table 12 **InternalDailyClosingPriceType – technical implementation in QuantFEED®**

Component	Value	Description
Tag Name	InternalDailyClosingPriceType	FeedOS tag name.
Numeric ID	9155	FeedOS unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Char	Char data type.
Format	<i>[Internal Specific Value]</i>	An internal specific value , detailing the type of daily closing price, as described below.

Table 12 InternalDailyClosingPriceType – technical implementation in QuantFEED® (Continued)

Component	Value	Description
Possible Values	0	Undefined
	a	Official Close – Explicit closing price value calculated and distributed by an exchange for the main trading session of a given trading day.
	b	Official Indicative – Exchange has provided an indicative price and marked it as indicative, however no trading activity is observed.
	c	Official Carry Over – Explicit Closing price value from a previous trading day carried forward by the exchange to the given trading day.
	d	Last Price – Final price disseminated by the exchange for the main trading session or dissemination period of a given trading day (for indices).
	e	Last Eligible Price – Execution price of the final trade (subject to trade qualifiers) accepted by the exchange for the main trading session of a given trading day.
	z	Manual – Price disseminated manually (in case of production correction).

2.2.3. SettlementPriceDate

The values of the quotation tag **SettlementPriceDate** conveyed on the BME market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the date of the settlement price:

- 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 **SettlementPriceDate** is described in the table below:

Table 13 SettlementPriceDate – technical implementation in FeedOS

Component	Value	Description
Tag Name	SettlementPriceDate	FeedOS tag name.
Numeric ID	9380	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	Timestamp	Timestamp data type.
Format / Possible Values	<i>[Exchange Specific value]</i>	An exchange specific value , indicating the date of the settlement price.

2.2.4. OpenInterestDate

The values of the quotation tag **OpenInterestDate** conveyed on the BME market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the date of the derivative contracts that have not been settled in the immediately previous time period for a specific underlying security:

- 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 tag `OpenInterestDate` is described below:

Table 14 `OpenInterestDate` – technical implementation in FeedOS

Component	Value	Description
Tag Name	<code>OpenInterestDate</code>	FeedOS tag name.
Numeric ID	9382	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	Timestamp	Timestamp data type.
Format / Possible Values	<i>[Exchange Specific Value]</i>	An exchange specific value , indicating the date of the derivative contracts that have not been settled in the immediately previous time period for a specific underlying security.

2.2.5. SettlementPriceType

The values of the quotation tag `SettlementPriceType` conveyed on the BME market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the type of settlement price:

- 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 `SettlementPriceType` is described in the following table (the values disseminated as of 2014-12-15 are highlighted in green):

Table 15 `SettlementPriceType` – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	<code>SettlementPriceType</code>	FeedOS tag name.
Numeric ID	9383	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	Char	Timestamp data type.
Format	<i>[Exchange Specific Value]</i>	An exchange specific value , indicating the type of settlement price.
Possible Values	a	Official – Explicit Official Daily Settlement Price, as distributed by the exchange.
	b	Preliminary – Settlement Price subject to change until the Official Daily Settlement Price is published.
	z	Manual – Settlement Price disseminated manually (in case of a correction).
	0	Undefined

Quotation Data Sample

Below is an example showing the current implementation of the newly added (in **green**) quotation tags:

```
InstrumentStatusL1
-- 238/8610
  BID: 2.115      55      @1
  ASK: 2.117      8009    @3
  LastPrice                float64{2.116}
  LastTradeQty              float64{131}
  DailyHighPrice            float64{2.18}
  DailyLowPrice             float64{2.095}
  DailyTotalVolumeTraded    float64{6436827}
  DailyTotalAssetTraded     float64{13751843.66}
  LastTradePrice            float64{2.116}
  LastTradeTimestamp        Timestamp{2014-12-30 13:30:00:260}
  InternalDailyOpenTimestamp Timestamp{2014-12-30 08:00:29:038}
  InternalDailyCloseTimestamp Timestamp{2014-12-30 16:38:00:157}
  InternalDailyHighTimestamp Timestamp{2014-12-30 08:05:26:472}
  InternalDailyLowTimestamp  Timestamp{2014-12-30 12:43:06:255}
  InternalPriceActivityTimestamp Timestamp{2014-12-30 13:30:46:023}
  TradingStatus             17=ReadyToTrade
  LastOffBookTradePrice     float64{2.126}
  LastOffBookTradeQty       float64{831111}
  LastOffBookTradeTimestamp Timestamp{2014-11-25 16:17:13:490}
  SessionVWAPPrice         float64{2.1364}
  DailyOpeningPrice         float64{2.15}
  DailySettlementPrice      float64{2.49}
  PreviousDailyTotalVolumeTraded float64{17875752}
  PreviousDailyTotalAssetTraded float64{37772923.7449999}
  PreviousDailyClosingPrice float64{2.136}
  PreviousBusinessDay       Timestamp{2014-12-29}
  CurrentBusinessDay        Timestamp{2014-12-30}
  LastAuctionPrice          float64{2.15}
  LastAuctionVolume         float64{136470}
  DailyTotalOffBookVolumeTraded float64{0}
  DailyTotalOffBookAssetTraded float64{0}
  InternalLastAuctionTimestamp Timestamp{2014-12-29 08:00:20:303}
  InternalDailyClosingPriceType char{a}
  SettlementPriceDate       Timestamp{2014-12-29}
  OpenInterestDate          Timestamp{2014-12-29}
  SettlementPriceType        char{a}
  PriceActivityMarketTimestamp Timestamp{2014-11-26 13:30:45:990}
  MARKET_BME_DynamicVariationRange float64{2.5}
  MARKET_BME_StaticVariationRange float64{7}
```

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>.