

**S&P Capital IQ's Real-Time Solutions**

## **QuantFEED® Developer's Notice**

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### **CMA – Feed Update**

Reference n°: 20130829

Effective as of: **02 September 2013**

Action required from users: **Optional**



S&P Capital IQ's Real-Time Solutions (QuantHouse®) – QuantFEED®  
QuantFEED® Developer's Notice  
Reference 20130829  
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#### **Corporate Headquarters**

S&P Capital IQ's 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

#### **UK Office**

10 Foster Lane  
London EC2V 6HR  
United Kingdom  
Tel: +44 (0) 203 107 1676

#### **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

[www.quanthouse.com](http://www.quanthouse.com)

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# UPDATE OF THE CMA MARKET DATA STREAM

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

## 1. Update Summary

Table 1 Current update summary

Notice Reference	20130829
Scope	Reference Data
Exchanges	CMA
Effective Date	2013-09-02
Impact	<ul style="list-style-type: none"><li>• CFI Code upgrade</li><li>• Introduction of a new branch for Indices</li><li>• Update of the Quotation Context Tags</li></ul>
Action required	Optional

## 2. Functional Description

Effective Monday, **September 02, 2013**, S&P Capital IQ's Real-Time Solutions upgrades the CFI Codes on CMA market data stream to reflect the CMA's adoption of the ISO 10962:2008 standard. Moreover, a new branch – TIXXXX – is added to disseminate the data pertaining to the CMA's Indices, as shown in the screenshot below:

```
BRANCHES
{ Xcma CDS TSXXXX } qty: 2469
{ Xcma INDEX TIXXXX } qty: 26
```

Furthermore, S&P Capital IQ's Real-Time Solutions introduces two new quotation context tags – `MARKET_CMA_QuoteType` (**NumericID**: 16280, **Type**: Int) and `MARKET_CMA_QuoteStatus` (**NumericID**: 16281, **Type**: Int) – to accommodate the information disseminated on CMA market data stream.

### 3. QuantFEED® Technical Implementation

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

- [3.1. Quote Type](#)
- [3.2. Quote Status](#)

#### 3.1. Quote Type

The values of the quotation tag **Quote Type** conveyed on the CMA market data stream are disseminated via QuantFEED®'s data stream in *Context* to indicate the category of the quote:

- in the callback carrying the Level1 event `notifTradeEventExt()`, for C++
- in the event handler `TradeEventExtEventHandler`, for C#
- in the callback carrying the Level1 event `quotNotifTradeEventExt`, for Java.

QuantFEED®'s implementation of the tag `MARKET_CMA_QuoteType` is described in the following table:

**Table 2**      **MARKET\_CMA\_QuoteType – technical implementation in QuantFEED®**

Component	Value	Description
Tag Name	MARKET_CMA_QuoteType	QuantFEED® tag name.
Numeric ID	16280	QuantFEED® unique ID disseminated on S&P Capital IQ's Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	Int	Integer data type.
Format	<i>[Exchange Specific Value]</i>	An <b>exchange specific value</b> , indicating the category of the quote.
Possible Values	1	cBid, cAsk - Cash Bid / Ask for Bonds and Loans
	2	yBid, yAsk - Yield Bid / Ask for Bonds
	3	ufBid, ufAsk - Upfront Bid /Ask for single name CDS, Indices and Tranches
	4	gsBid, gsAsk - Govie Spread Bid / Ask for Bonds
	5	zsBid, zsAsk - Z-spread Bid / Ask for Bonds
	6	aswBid, aswAsk - ASW Bid / Ask for Bonds
	7	isBid, isAsk - Interpolated Spread Bid / Ask for Bonds
	8	oasBid, oasAsk - Option-adjusted Spread Bid / Ask for Bonds
	9	ppBid, ppAsk - Percent of Par Bid / Ask for single name CDS, Indices and Tranches
	10	psBid, psAsk - Par Spread Bid / Ask for single name CDS, municipals only
	11	qsBid, qsAsk - Quote Spread Bid / Ask

## 3.2. Quote Status

The values of the quotation tag **Quote Status** conveyed on the CMA market data stream are disseminated via QuantFEED®'s data stream in *Context* to indicate the status of the quote:

- 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®'s implementation of the tag `MARKET_CMA_QuoteStatus` is described in the following table:

**Table 3** `MARKET_CMA_QuoteStatus` – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	<code>MARKET_CMA_QuoteStatus</code>	QuantFEED® tag name.
Numeric ID	16281	QuantFEED® unique ID disseminated on S&P Capital IQ's Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	Int	Integer data type.
Format	<i>[Exchange specific value]</i>	An <i>exchange specific value</i> , indicating the status of the quote.
Possible Values	1	Observed
	2	Converted

Below is an example of the current implementation of the quotation tags `MARKET_CMA_QuoteType` and `MARKET_CMA_QuoteStatus`:

```

EV 473/2280          2013-07-31 13:04:06      /ServerUTCTime: 2013-07-31 14:09:35:001
content: Bid Ask Context
    BestBid      = 0.007575      0      @1
    BestAsk      = 0.007625      0      @1
CONTEXT:
    MARKET_CMA_QuoteType:  uint16{11}
    MARKET_CMA_QuoteStatus: uint16{1}
EV 473/2280          2013-07-31 13:04:06      /ServerUTCTime: 2013-07-31 14:09:35:001
content: Bid Ask Context
    BestBid      = 1.01086929701497      0      @1
    BestAsk      = 1.01110637551131      0      @1
CONTEXT:
    MARKET_CMA_QuoteType:  uint16{9}
    MARKET_CMA_QuoteStatus: uint16{2}
EV 473/2280          2013-07-31 13:04:06      /ServerUTCTime: 2013-07-31 14:09:35:002
content: Bid Ask Context
    BestBid      = -0.01120637551131      0      @1
    BestAsk      = -0.01096929701497      0      @1
CONTEXT:
    MARKET_CMA_QuoteType:  uint16{3}
    MARKET_CMA_QuoteStatus: uint16{2}

```

## 4. Finding the Latest Information

For the latest documentation and product updates, additional support and training, please contact our support services:

- E-mail: [support@quanthouse.com](mailto:support@quanthouse.com)
- Web: <http://support.quanthouse.com>.