

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

## **FeedOS™ Developer's Notice**

---

### **EURONEXT DERIVATIVES – Referential Tags Update**

Reference n°: 20150323 – 25636 – 25938

Effective as of: **Spring 2015\***

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: EURONEXT DERIVATIVES – Referential Tags Update  
Reference 20150323 – 25636 – 25938  
March 25, 2015

**France Offices**

52 Rue de la Victoire  
75009 Paris  
France  
Tel: +33 (0) 1 73 02 32 11

**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.capitaliq.com](http://www.capitaliq.com)

Copyright © 2015 by Standard & Poor's Financial Services LLC, a part of McGraw Hill Financial.

All rights reserved. S&P CAPITAL IQ is a trademark of Standard & Poor's Financial Services LLC. STANDARD & POOR'S, S&P, GLOBAL CREDIT PORTAL and RATINGSDIRECT are registered trademarks of Standard & Poor's Financial Services LLC.

No content (including ratings, credit-related analyses and data, valuations, model, software or other application or output therefrom) or any part thereof (Content) may be modified, reverse engineered, reproduced or distributed in any form by any means, or stored in a database or retrieval system, without the prior written permission of Standard & Poor's Financial Services LLC or its affiliates (collectively, S&P). The Content shall not be used for any unlawful or unauthorized purposes. S&P and any third-party providers, as well as their directors, officers, shareholders, employees or agents (collectively S&P Parties) do not guarantee the accuracy, completeness, timeliness or availability of the Content. S&P Parties are not responsible for any errors or omissions (negligent or otherwise), regardless of the cause, for the results obtained from the use of the Content, or for the security or maintenance of any data input by the user. The Content is provided on an "as is" basis. S&P PARTIES DISCLAIM ANY AND ALL EXPRESS OR IMPLIED WARRANTIES, INCLUDING, BUT NOT LIMITED TO, ANY WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE, FREEDOM FROM BUGS, SOFTWARE ERRORS OR DEFECTS, THAT THE CONTENT'S FUNCTIONING WILL BE UNINTERRUPTED OR THAT THE CONTENT WILL OPERATE WITH ANY SOFTWARE OR HARDWARE CONFIGURATION. In no event shall S&P Parties be liable to any party for any direct, indirect, incidental, exemplary, compensatory, punitive, special or consequential damages, costs, expenses, legal fees, or losses (including, without limitation, lost income or lost profits and opportunity costs or losses caused by negligence) in connection with any use of the Content even if advised of the possibility of such damages.

Credit-related and other analyses, including ratings, and statements in the Content are statements of opinion as of the date they are expressed and not statements of fact or recommendations to purchase, hold, or sell any securities or to make any investment decisions. S&P assumes no obligation to update the Content following publication in any form or format. The Content should not be relied on and is not a substitute for the skill, judgment and experience of the user, its management, employees, advisors and/or clients when making investment and other business decisions. S&P's opinions and analyses do not address the suitability of any security. S&P does not act as a fiduciary or an investment advisor except where registered as such. While S&P has obtained information from sources it believes to be reliable, S&P does not perform an audit and undertakes no duty of due diligence or independent verification of any information it receives.

S&P keeps certain activities of its business units separate from each other in order to preserve the independence and objectivity of their respective activities. As a result, certain business units of S&P may have information that is not available to other S&P business units. S&P has established policies and procedures to maintain the confidentiality of certain non-public information received in connection with each analytical process.



# UPDATE OF THE REFERENTIAL TAGS ON THE EURONEXT DERIVATIVES DATA STREAM

To reflect the changes caused by the dissemination of new values on the EURONEXT DERIVATIVES market data stream, S&P Capital IQ Real-Time Solutions has decided to enhance the content of FeedOS.

Effective Spring 2015, the EURONEXT Exchange launches a new Dairy Complex on the EURONEXT Amsterdam Derivatives Market. The exchange introduces three new dairy futures contracts, as detailed below:

**Table 1 New Dairy Products on the EURONEXT DERIVATIVES**

| Name                         | Trading Code - Symbol | MIC  |
|------------------------------|-----------------------|------|
| Unsalted lactic butter       | SMP                   | XEUC |
| Skimmed milk powder          | ULB                   | XEUC |
| Sweet whey food grade powder | WFP                   | XEUC |

These instruments are part of the EURONEXT Derivatives Commodities and traded in the EURONEXT Amsterdam Derivatives Market.

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 2 Current update summary**

|                    |   |
|--------------------|---|
| Notice Reference   | 20150323 – 25636 – 25938  |
| Exchanges          | EURONEXT DERIVATIVES  |
| Concerned MICs     | XEUC  |
| Internal Source ID | 172   |
| Effective Date     | Spring 2015*  |
| Impact             | • Update of the Referential Tags  |
| Action required    | <b>MANDATORY ACTION</b> - see sections: <ul style="list-style-type: none"><li>• <a href="#">2.1.1. FOSMarketId.</a></li></ul> |

## 2. FeedOS Technical Implementation

Effective **Spring**<sup>\*</sup> 2015, S&P Capital IQ Real-Time Solutions enhances the referential data to accommodate the new information disseminated on the EURONEXT DERIVATIVES market data stream, as described below:

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

### 2.1. Changes to the Referential Data

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

**Table 3** Referential tags disseminating updated values on the EURONEXT DERIVATIVES market data stream

| Tag Name                    | Numeric ID | Type   |
|-----------------------------|------------|--------|
| <a href="#">FOSMarketId</a> | 207        | UInt16 |

#### 2.1.1. FOSMarketId

The values of the referential tag **FOSMarketId** conveyed on the EURONEXT DERIVATIVES market data stream are disseminated via FeedOS data stream in *Referential* to identify a security.

FeedOS implementation of the tag **FOSMarketId** is described in the table below (existing values are in black, newly added values are in green):

**Table 4** FOSMarketId – technical implementation in FeedOS

| Component              | Value                            | Description  |
|------------------------|----------------------------------|--|
| <b>Tag Name</b>        | FOSMarketId                      | FeedOS tag name.   |
| <b>Numeric ID</b>      | 207                              | FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name. |
| <b>Type</b>            | UInt16                           | UInt16 data type.  |
| <b>Format</b>          | <i>[Exchange specific value]</i> | An <b>exchange specific value</b> , specifying the market used to help identify a security.  |
| <b>Possible Values</b> | MFOX                             | Euronext Lisbon Derivatives  |
|                        | XBRD                             | Euronext Brussels Derivatives  |
|                        | <b>XEUC</b>                      | Euronext Amsterdam Commodity Derivatives   |
|                        | XEUE                             | Euronext Amsterdam Equities and Indices Derivatives  |
|                        | XEUI                             | Euronext Amsterdam Currency Derivatives  |
|                        | XMAT                             | Euronext Paris MATIF   |
|                        | XMON                             | Euronext Paris MONEP   |

\* This is the proposed day for the update of the standard version of the feed handler. For dedicated feed handlers, the date and Source IDs may differ. For the actual day when the changes to your custom feed handler will take effect, please contact your FeedOS™ project manager.

## Referential Data Sample

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

```
instr # 266/1050 = 557843482
  PriceCurrency      string{EUR}
  Symbol            string{WFP}
  Description         string{Future 2016-08 on Sweet Whey Food Grade Powder Futures}
  SecurityType       string{FUT}
  StdMaturity        string{201608}
  FOSMarketId       XEUC
  Factor            float64{6}
  ContractMultiplier float64{6}
  CFICode           string{FCXPSX}
  DatedDate         Timestamp{2015-03-13}
  InternalCreationDate Timestamp{2015-03-20 09:44:14:078}
  InternalModificationDate Timestamp{2015-03-20 09:44:14:078}
  InternalSourceId   uint16{162}
  LocalCodeStr       string{RWF160800000F}
  PriceIncrement_static float64{1}
  MaturityYear        uint16{2016}
  MaturityMonth        uint8{7}
  MaturityDay          uint8{21}
  MARKET_LIFFE_XDP_InstrumentDenominator uint32{1}
```

## 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](mailto:rts-support@spcapitaliq.com)
- Web: <https://support.quanthouse.com>.