

S&P Capital IQ's Real-Time Solutions

QuantFEED® Developer's Notice

OMX NORDIC – Feed Update

Reference n°: 20131120

Effective as of: **09 December 2013**

Action required from users: **Attention Required (Optional)**



S&P Capital IQ's Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 20131120
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UPDATE OF OMX NORDIC MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on OMX NORDIC 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	20131120
Exchanges	OMX NORDIC CASH
Concerned MICs	XCSE, XHEL, XICE, ISEC, XSTO, XFND, XSAT, FNSE, FNFI
Internal Source ID	67
Effective Date	2013-12-09
Impact	<ul style="list-style-type: none">• Update of the Quotation Tags• Update of the Quotation Context Tags
Action required	Attention Required (Optional)

2. Functional Description

Effective Monday, **December 09, 2013**, S&P Capital IQ's Real-Time Solutions introduces a new value — **I – Scheduled Intraday Auction** — for the quotation tag MARKET_OMX_NORDIC_MarketSegmentState (**NumericID**: 14594, **Type**: String) to accommodate the information disseminated on OMX NORDIC market data stream.

Moreover, the quotation context tag MARKET_OMX_NORDIC_CrossType (**NumericID**: 16103, **Type**: Char) also receives a new value — **I – Scheduled Intraday Auction**.

3. QuantFEED® Technical Implementation

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

- [3.1. Market Segment State](#)
- [3.2. Cross Type](#).

3.1. Market Segment State

Each time a change in the market segment occurs, the values of the quotation tag **Market Segment State** conveyed on the OMX NORDIC market data stream are disseminated via S&P Capital IQ's Real-Time Solutions's 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 `MARKET_OMX_NORDIC_MarketSegmentState` is described in the table below (newly added values are in **green**):

Table 2 `MARKET_OMX_NORDIC_MarketSegmentState` – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	<code>MARKET_OMX_NORDIC_MarketSegmentState</code>	QuantFEED® tag name.
Numeric ID	14594	QuantFEED® unique ID broadcast on S&P Capital IQ's Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format	<i>[Exchange specific value]</i>	An <i>exchange specific value</i> , detailing the market segment state.
Possible Values	C	Closed
	I	Scheduled Intraday Auction
	L	Closing Auction
	O	Opening Auction
	P	PreOpen
	S	PostTrade
	T	Continuous Trading

Below is an example of the current implementation of the quotation tag `MARKET_OMX_NORDIC_MarketSegmentState` in OMX NORDIC market data stream:

```
EV 67/1202          2013-11-18 14:30:00:001 /ServerUTCTime: 2013-11-18 14:30:00:006.561
content: TradingStatus OtherValues
VALUES:
  MARKET_OMX_NORDIC_MarketSegmentState    string{I}
  TradingStatus                             5=PriceIndication
```

3.2. Cross Type

Each time a cross trade occurs, the values of the quotation tag **Cross Type** conveyed on the OMX NORDIC market data stream are disseminated via S&P Capital IQ's Real-Time Solutions's data stream in *Context*:

- 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 `MARKET_OMX_NORDIC_CrossType` is described in the table below (newly added values are in **green**):

Table 3 `MARKET_OMX_NORDIC_CrossType` – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	<code>MARKET_OMX_NORDIC_CrossType</code>	QuantFEED® tag name.
Numeric ID	16103	QuantFEED® unique ID broadcast on S&P Capital IQ's Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	Char	Char data type.
Format	<i>[Exchange Specific Value]</i>	An exchange specific value , detailing the order reference number.
Possible Values	I	Scheduled Intraday Auction
	O	Opening Cross
	C	Closing Cross
	H	Cross Halted for Securities

Below is an example of the current implementation of the quotation tag `MARKET_OMX_NORDIC_CrossType` in OMX NORDIC market data stream:

```
EV 430/1111          2013-11-20 12:35:00:017 /ServerUTCTime: 2013-11-20 12:35:00:132.378
content: LastPrice LastTradeQty Low OCHL_daily Context
      LastTradeQty = 5100
      LastPrice    = 2.92
CONTEXT:
TradeID:          79022
MARKET_OMX_NORDIC_NumberOfTrades:      uint32{3}
MARKET_OMX_NORDIC_CrossType:           char{I}
```

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
- Web: <http://support.quanthouse.com>.