S&P Capital IQ Real-Time Solutions

FeedOS™ Developer's Notice

OMX NORDIC FIXED INCOME & DERIVATIVES – Feed Update

Reference n°: 20150330 – 24412 – 26033

Effective as of: 20 April 2015*

Action required from users: Attention Required

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

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Reference 20150330 – 24412 – 26033
March 31, 2015

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UPDATE OF THE OMX NORDIC FIXED INCOME AND DERIVATIVES MARKET DATA STREAMS

To improve the quality of the market data disseminated on the OMX NORDIC FIXED INCOME & DERIVATIVES market data streams, 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	20150330 – 24412 – 26033
Exchanges	OMX NORDIC FIXED INCOME & DERIVATIVES
Concerned MICs	XCSE, XHEL, XSTO
Internal Source ID	45, 144
Effective Date	**2015-04-20**[*]
Impact	• Update of the Quotation Tags
Action required	**Attention Required**

2. FeedOS Technical Implementation

Effective Monday, **April 20**[*] **2015,** S&P Capital IQ Real-Time Solutions enhances the quotation data on the OMX NORDIC FIXED INCOME & DERIVATIVES market data streams, as described below:

- 2.1. Changes to the Quotation Data.

* 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.

2.1. Changes to the Quotation Data

S&P Capital IQ Real-Time Solutions **introduces** the quotation tags below to accommodate the information disseminated on the OMX NORDIC FIXED INCOME & DERIVATIVES market data streams:

Table 2 Quotation tags added on the OMX NORDIC FIXED INCOME & DERIVATIVES market data streams

Tag Name	Numeric ID	Type
`MARKET_OMX_TradeCondition`	16420	UInt8
`MARKET_OMX_TradeSource`	16421	UInt16

2.1.1. MARKET_OMX_TradeCondition

The values of the quotation tag **MARKET_OMX_TradeCondition** conveyed on the OMX NORDIC FIXED INCOME & DERIVATIVES market data streams are disseminated via FeedOS data stream in *Other Values* to identify the particular condition applicable to a trade on the OMX Markets:

- 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 `MARKET_OMX_TradeCondition` is described in the table below:

Table 3 MARKET_OMX_TradeCondition – technical implementation in FeedOS

Component	Value	Description
Tag Name	`MARKET_OMX_TradeCondition`	FeedOS tag name.
Numeric ID	`6420`	FeedOS unique ID broadcast on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`UInt8`	UInt8 data type.
Format	*`[Exchange Specific Value]`*	An ***exchange specific value***, indicating the particular condition applicable to a trade on the OMX Markets.
Possible Values	0	No condition
	1	Late Trade
	2	Internal Trade/Crossing
	4	Bulletin Board Trade
	8	Buy Write
	16	Off Market

2.1.2. MARKET_OMX_TradeSource

Each time a trade occurs, the values of the quotation tag **MARKET_OMX_TradeSource** conveyed on the OMX NORDIC FIXED INCOME & DERIVATIVES market data streams are disseminated via FeedOS data stream in *Other Values* to indicate the source of a trade:

- 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 `MARKET_OMX_TradeSource` is described in the table below:

Table 4 MARKET_OMX_TradeSource – technical implementation in FeedOS

Component	Value	Description
Tag Name	`MARKET_OMX_TradeSource`	FeedOS tag name.
Numeric ID	`16421`	FeedOS unique ID broadcast 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	*[Exchange Specific Value]*	An ***exchange specific value***, indicating the source of a trade.
Possible Values	0	Internal use. Trades reported directly to the clearing subsystem.
	1	Matched by system, automatically.
	2	Matched by system, manually.
	3	Matched Outside Exchange, different participants
	4	Matched outside exchange, different participants, reg. by exchange.
	5	Matched Outside Exchange, one participant.
	6	Matched outside exchange, one participant, reg. by exchange.
	7	Combination order matched against another combination order when matched by the Exchange, electronically.
	8	Deal in a Swap Box instrument.
	9	Matched electronically, member internal.
	10	Deal in a Swap Box instrument, member internal.
	11	After market closure, outside system, different brokers.
	12	After market closure, outside system, different brokers, registered by the exchange.
	13	After market closure, outside system, one broker.
	14	After market closure, outside system, one broker, registered by the exchange.
	15	Internally created basis trade.
	16	Reversing deal made by the exchange manually.
	17	Basis trade.
	18	Correction of trade.
	19	Internally created.
	20	Deal made at the end of an auction.
	21	Private request for quote.
	22	Package private request for quote.
	23	Internally from combo.
	24	Internally from TM.
	25	Internally from average.
	26	Internally from strip.
	27	Delta hedge.
	28	CL bundle deal.
	32	Trade from Bulletin Board.
	33	Trade from Bulletin Board, standard combo.

Table 4 MARKET_OMX_TradeSource – technical implementation in FeedOS (Continued)

Component	Value	Description
Possible Values	34	Trade from Bulletin Board, non-standard combo.
	35	Trade from Bulletin Board, non-standard combo.
	36	Tailor-made combination.
	37	Non-standard combination.
	38	Outside the Exchange, block trade facility.
	39	Matched outside the Ex- change, combinations.
	40	Outside the Exchange, block trade facility.
	41	No Deal Price.
	42	Priority crossing.
	43	Combination matched outright legs.
	44	Matched outside exchange, broker.
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	128	Trade resulting from an Average Price Trade transaction.
	129	Intermediate trade created in an Average Price Trade transaction.
	131	Trade transfer.
	132	Misclear.
	133	Exchange for physical (EFP).
	134	Spread trade.
	135	Average price system (APS).
	136	Adjustment without price.
	137	Adjustment with price.
	138	Deal executed at CTrade.
	139	Cross product netting.

Quotation Data Sample

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

```
InstrumentStatusL1
-- 76/27012
        BID: 0.01       10
        ASK: 0.11       10
        InternalDailyOpenTimestamp      Timestamp{2015-03-30 07:00:00:177}
        InternalDailyCloseTimestamp     Timestamp{2015-03-27 16:25:00:095}
        InternalPriceActivityTimestamp  Timestamp{2015-03-30 07:02:03:628}
        TradingStatus                   17=ReadyToTrade
        CurrentBusinessDay              Timestamp{2015-03-30}
        MARKET_OMNET_OMX_TradingStateName       string{OPEN}
        MARKET_OMX_TradeSource          uint8{2}
        MARKET_OMX_TradeCondition       uint16{5}
```

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: https://support.quanthouse.com.