S&P Capital IQ's Real-Time Solutions

# QuantFEED® Feed Description

## OMEGA Feed

Reference n°: 20131004

S&P CAPITAL IQ
McGRAW HILL FINANCIAL

S&P Capital IQ's Real-Time Solutions (QuantHouse®) – QuantFEED®
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# QUANTFEED® OMEGA FEED DESCRIPTION

As part of S&P Capital IQ's Real-Time Solutions's QuantFEED® documentation, this feed description provides you with details about the types of data broadcast on the OMEGA market data stream, their possible values and current QuantFEED® technical implementation.

The topics this feed description covers include*:

- 1. Referential Data
- 2. Quotation Data
- 3. Official Closing Price
- 4. Finding the Latest Information.

# 1. Referential Data

The following sections describe the characteristics of the referential data on OMEGA market data stream, in terms of:

- 1.1. Available Markets and Branches
- 1.2. Types of Instruments.

## 1.1. Available Markets and Branches

This section details the list of Markets and Branches available on OMEGA market data stream.

### 1.1.1. Markets

The OMEGA market data stream broadcasts informations about the following markets:

**Table 1 List of markets available on OMEGA market data stream**

| QuantFEED® Market ID | Market |
|---|---|
| OMGA | Omega ATS |

* The red bars in the left margin highlight content that has been added or changed since the previous release of this document.

The following example shows the list of markets available on OMEGA market data stream and their IDs, returned by the command `dumps`:

```
MARKETS
market # 477    CC=CA/CANADA/TORONTO,DESCR=OMEGA ATS, WEB=www.omegaats.com
    MIC = OMGA
    TimeZone = America/Toronto
    Country = CA
    NbMaxInstruments = 2000000
```

### 1.1.2. Branches

The example below shows the list of branches available on OMEGA market data stream, returned by the command `dumps`. Each branch displays the following details: `FOSMarketID`, `SecurityType`, `CFICode` and `Quantity` (of instruments):

```
BRANCHES
    { OMGA CS   EXXXXX } qty: 5485
```

## 1.2. Types of Instruments

This section gives you examples of instruments' characteristics on OMEGA market data stream, according to their type:

### 1.2.1. Equities

The sample below illustrates the details of an equity:

```
instr # 477/1008 = 1000342512
    PriceCurrency               string{CAD}
    Symbol                      string{ABT}
    SecurityType                string{CS}
    FOSMarketId                 OMGA
    CFICode                     string{EXXXXX}
    RoundLot                    float64{100}
    InternalCreationDate        Timestamp{2013-03-26 13:49:17:113}
    InternalModificationDate    Timestamp{2013-03-26 13:49:17:113}
    InternalSourceId            uint16{209}
    LocalCodeStr                string{OMGA_ABT}
    ForeignMarketId             string{XTSE}
    CUSIP                       string{00386B109}
    OperatingMIC                string{OMGA}
```

# 2. Quotation Data

The following sections describe the characteristics of the quotation data on OMEGA market data stream, in terms of:

- 2.1. Quotation Values
- 2.2. Trading Status.

## 2.1. Quotation Values

The example below shows the possible values of an instrument on OMEGA market data stream:

```
InstrumentStatusL1
-- 477/1008
        BID: 4.91       9000    @1
        ASK: 8.49       9000    @1
        LastTradeQty                    float64{100}
        LastTradeTimestamp              Timestamp{2013-09-18 18:52:52:576}
        PreviousDailyClosingPrice       float64{6.98}
        TradingStatus                   17=ReadyToTrade
```

For more details about the fields and tags available in quotation data type, and their possible values, see *FeedOS™ Quotation Tags Guide*.

## 2.2. Trading Status

Each time a modification of the trading status occurs, the values of the quotation tag **Trading Status** conveyed on the OMEGA market data stream are disseminated via QuantFEED®'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®'s implementation of the tag `TradingStatus` is described in the following table:

**Table 2 TradingStatus – technical implementation in QuantFEED®**

| Component | Value | Description |
|---|---|---|
| **Tag Name** | `TradingStatus` | QuantFEED® tag name. |
| **Numeric ID** | 9100 | 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** | `Enum` | Enum data type. |
| **Format** | *`[Exchange Specific Value]`* | An ***exchange specific value***, detailing the characteristics of the trading status. |
| **Possible Values** | 2 | Trading Halt |
| | 5 | Price Indication |
| | 17 | Ready to Trade |
| | 18 | Not Available for Trading |
| | 21 | Pre-Open |

# 3. Official Closing Price

The closing price is the last trade price upon close.

# 4. Finding the Latest Information

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

- E-mail: support@quanthouse.com
- Web: http://support.quanthouse.com.