

FeedOS™ Developer's Notice

OMX NORDIC CASH – Feed Update

Reference n°: 20150311 – 23367 – 25748

Effective as of: 23 March 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.

S&P Capital IQ Real-Time Solutions
FeedOS™ Developer's Notice: OMX NORDIC CASH – Feed Update
Reference 20150311 – 23367 – 25748
March 11, 2015

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UPDATE OF THE OMX NORDIC CASH MARKET DATA STREAM

To improve the quality of the market data disseminated on the OMX NORDIC CASH market data stream, 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	20150311 – 23367 – 25748
Exchanges	OMX NORDIC CASH
Concerned MICs	XCSE, XHEL, XICE, ISEC, XSTO, XFND, XSAT, FNSE, FNFI
Internal Source ID	67
Effective Date	2015-03-23*
Impact	• Microsecond Timestamp Precision on the Level1 Market Data
Action required	Attention Required

2. FeedOS Technical Implementation

Effective Monday, **March 23^{*} 2015**, S&P Capital IQ Real-Time Solutions introduces Microsecond Timestamp precision on the Level1 Market Data, to accommodate the information disseminated on the OMX NORDIC CASH market data stream, as described below:

- [2.1. Microsecond Timestamp Precision on the Level1 Market Data.](#)

2.1. Microsecond Timestamp Precision on the Level1 Market Data

Effective 2015-03-23, the server timestamps will display microsecond units on the Level1 Market Data, as shown in the example below (highlighted in **green**):

"TE (TradeEvent) : MARKET_TIME INSTRUMENT LAST_PRICE TRADE_QTY BID_PRICE BID_QTY ASK_PRICE ASK_QTY *CONTENT_MASK* *FLAGS*"								
TE	11:00:22:091.520	901776370	*	*	*	*	12.42	1@1
TE	11:00:22:091.612	901776370	*	*	11.75	26@5	*	*
TE	11:00:22:091.612	901776370	*	*	*	*	6	942@39
TE	11:00:22:091.868	901776370	*	*	13.25	23@4	*	*

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

* 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.