QuantFEED® Developer's Notice

OMX NORDIC DERIVATIVES (OMNET) – Referential Tags Update

Reference n°: 20140303

Effective as of: 17 March 2014

Action required from users: Attention Required (Optional)

S&P
CAPITAL IQ
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QuantFEED® Developer's Notice
Reference 20140303
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UPDATE OF THE REFERENTIAL TAGS ON THE OMX NORDIC DERIVATIVES (OMNET)

To reflect the changes caused by the dissemination of new values on the OMX NORDIC DERIVATIVES (OMNET) market data stream, S&P Capital IQ 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	20140303
Exchanges	OMX NORDIC DERIVATIVES (OMNET)
Concerned MICs	XCSE, XHEL, XSTO
Internal Source ID	216
Effective Date	**2014-03-17**
Impact	• Update of the Referential Tags
Action required	**Attention Required (Optional)**

2. Functional Description

Effective Monday, March **17, 2014**, S&P Capital IQ Real-Time Solutions enhances the content of the referential data to accommodate the new information disseminated on the OMX NORDIC DERIVATIVES (OMNET) market data stream, as described below:

- 2.1. Changes to Referential Data.

2.1. Changes to Referential Data

S&P Capital IQ Real-Time Solutions **introduces** the referential tag below to accommodate the information broadcast on the OMX NORDIC DERIVATIVES (OMNET) market data stream:

Table 2   **Referential tags added on the OMX NORDIC DERIVATIVES (OMNET) market data stream**

Tag Name	Numeric ID	Type
PriceType	423	uint8

Below is an example of the new referential tags implementation (in green):

```
instr # 430/9467 = 901784827
    PriceCurrency           string{SEK}
    Symbol                  string{SHBO_961AX}
    Issuer                  string{SHB}
    Description             string{SHBO 961AX}
    SecurityType            string{GO}
    StdMaturity             string{20181219}
    FOSMarketId             XSTO
    Factor                  float64{1}
    PriceType               uint8{1}
    CFICode                 string{DBXXXX}
    RoundLot                float64{10000}
    MinTradeVol             float64{10000}
    LotType                 uint8{2}
    SecurityGroup           string{Cash}
    MarketSegmentID         string{130}
    MarketSegmentDesc       string{STO Structured Products}
    InternalCreationDate    Timestamp{2014-02-28 10:20:57:653}
    InternalModificationDate Timestamp{2014-02-28 10:49:42:858}
    InternalSourceId        uint16{4}
    InternalMagic           string{2-130-51-0-7662-15251-0}
    LocalCodeStr            string{SHBO_961AX}
    PriceIncrement_static   float64{0.005}
    UnderlyingLocalCodeStr  string{SE0005503240}
    MaturityYear            uint16{2018}
    MaturityMonth           uint8{12}
    MaturityDay             uint8{19}
    OperatingMIC            string{XSTO}
```

3. QuantFEED® Technical Implementation

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

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3.1. Price Type

The values of the referential tag **Price Type** conveyed on the OMX NORDIC DERIVATIVES (OMNET) market data stream are disseminated via QuantFEED® data stream in *Referential* to specify the price type.

QuantFEED® implementation of the values currently available for the tag `PriceType` is described in the table below:

Table 3   PriceType – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`PriceType`	QuantFEED® tag name.
Numeric ID	`423`	QuantFEED® unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`Uint8`	Uint8 data type.
Format / Possible Values	*[Exchange Specific Value]*	An **exchange specific value**, specifying the price type.
Possible Values	`1`	Percentage
	`9`	Yield

4. 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.