

**S&P Capital IQ Real-Time Solutions**

## **FeedOS™ Feed Description**

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### **OMX TIP**

Reference n°: 20150504 – 23365 – 25891 – 26479



S&P Capital IQ Real-Time Solutions  
FeedOS™ Feed Description: OMX TIP  
Reference 20150504 – 23365 – 25891 – 26479  
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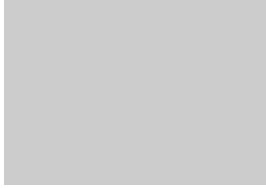
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# FEEDOS™ OMX TIP FEED DESCRIPTION

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

The topics this feed description covers include:

- [1. Referential Data](#)
- [2. Quotation Data](#)
- [3. Official Closing Price](#)
- [4. Special Behavior](#)
- [5. Finding the Latest Information.](#)

## 1. Referential Data

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

- [1.1. Available Markets and Branches](#)
- [1.2. Types of Instruments](#)
- [1.3. Referential Tags.](#)

### 1.1. Available Markets and Branches

This section details the list of markets and branches available on the OMX TIP market data stream:

- [1.1.1. Markets](#)
- [1.1.2. Branches.](#)

### 1.1.1. Markets

The OMX TIP market data stream broadcasts informations about the following markets:

**Table 1** List of markets available on the OMX TIP market data stream

FeedOS Market ID	Market
XCSE	Copenhagen Stock Exchange
XTAL	Tallinn Stock Exchange
XHEL	Helsinki Stock Exchange
XICE	Iceland Stock Exchange
XRIS	Riga Stock Exchange
XLIT	National Stock Exchange of Lithuania
ISEC	ISEC (ICEX Second Market)
XSTO	OMX Nordic Stock Exchange Stockholm AB
XOPV	OMX OTC Publication Venue
XFND	First North Denmark
XSAT	Aktie Torget
FNSE	First North Stockholm

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

```
MARKETS
market # 67      CC=DK/DENMARK/COPENHAGEN,DESCR=COPENHAGEN STOCK EXCHANGE, WEB=www.cse.dk
    MIC = XCSE
    TimeZone = Europe/Copenhagen
    Country = DK
    NbMaxInstruments = 0
market # 73      CC=EE/ESTONIA/TALLINN,DESCR=TALLINN STOCK EXCHANGE, WEB=www.hex.ee
    MIC = XTAL
    TimeZone = Europe/Tallinn
    Country = EE
    NbMaxInstruments = 0
market # 76      CC=FI/FINLAND/HELSINKI,DESCR=THE HELSINKI STOCK EXCHANGE, WEB=www.hex.com
    MIC = XHEL
    TimeZone = Europe/Helsinki
    Country = FI
    NbMaxInstruments = 0
market # 113     CC=IS/ICELAND/REYKJAVIK,DESCR=ICELAND STOCK EXCHANGE, WEB=www.icex.is
    MIC = XICE
    TimeZone = Atlantic/Reykjavik
    Country = IS
    NbMaxInstruments = 0
market # 159     CC=LV/LATVIA/RIGA,DESCR=RIGA STOCK EXCHANGE;THE, WEB=www.rfb.lv
    MIC = X RIS
    TimeZone = Europe/Riga
    Country = LV
    NbMaxInstruments = 0
market # 161     CC=LT/LITHUANIA/VILNIUS,DESCR=NATIONAL STOCK EXCHANGE OF LITHUANIA,
WEB=www.nse.lt
    MIC = XLIT
    TimeZone = Europe/Vilnius
    Country = LT
    NbMaxInstruments = 0
market # 379     CC=IS/ICELAND/REYKJAVIK,DESCR=ISEC (ICEX SECOND MARKET), WEB=www.isec.is
    MIC = ISEC
    TimeZone = Atlantic/Reykjavik
    Country = IS
    NbMaxInstruments = 0
```

(see next page)

```

market # 430    CC=SE/SWEDEN/STOCKHOLM,DESCR=OMX NORDIC EXCHANGE STOCKHOLM AB, WEB=
MIC = XSTO
TimeZone = Europe/Stockholm
Country = SE
NbMaxInstruments = 0
market # 440    CC=SE/SWEDEN/STOCKHOLM,DESCR=OMX OTC PUBLICATION VENUE, WEB=www.omxgroup.com
MIC = XOPV
TimeZone = Europe/Stockholm
Country = SE
NbMaxInstruments = 0
market # 441    CC=DK/DENMARK/COPENHAGEN,DESCR=FIRST NORTH DENMARK, WEB=www.omxgroup.com/
firstnorth
MIC = XFND
TimeZone = Europe/Copenhagen
Country = DK
NbMaxInstruments = 0
market # 442    CC=SE/SWEDEN/STOCKHOLM,DESCR=AKTIETORGET, WEB=www.actietorget.se
MIC = XSAT
TimeZone = Europe/Stockholm
Country = SE
NbMaxInstruments = 0
market # 443    CC=SE/SWEDEN/STOCKHOLM,DESCR=FIRST NORTH STOCKHOLM, WEB=www.omxgroup.com/
firstnorth
MIC = FNSE
TimeZone = Europe/Stockholm
Country = SE
NbMaxInstruments = 0

```

### 1.1.2. Branches

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

```

BRANCHES
{ XCSE NONE MRIXXX } qty: 363
{ XTAL NONE MRIXXX } qty: 1
{ XHEL NONE MRIXXX } qty: 361
{ XICE NONE MRIXXX } qty: 51
{ XRIS NONE MRIXXX } qty: 1
{ XLIT NONE MRIXXX } qty: 1
{ XSTO NONE MRIXXX } qty: 1249

```

## 1.2. Types of Instruments

This section describes the instruments available on the OMX TIP market data stream, according to their type:

- [1.2.1. Indices.](#)

## 1.2.1. Indices

The sample below illustrates the details of an index:

```
instr # 76/19550 = 159403102
PriceCurrency      string{EUR}
Symbol             string{OMXH25GI}
Description         string{OMX Helsinki 25 GI}
SecurityType       string{NONE}
FOSMarketId        XHEL
CFIcode            string{MRIXXX}
SecuritySubType    string{Securities}
InternalCreationDateTimestamp{2014-06-30 06:00:06:286}
InternalModificationDateTimestamp{2014-06-30 06:00:06:286}
InternalSourceId   uint16{68}
InternalAggregationIduint16{68}
LocalCodeStr       string{INDEX_14238}
ISIN               string{FI4000090410}
OperatingMIC        string{XHEL}
```

## 1.3. Referential Tags

The following sections describe the specific referential tags available on the OMX TIP market data stream:

- [1.3.1. OperatingMIC](#)

### 1.3.1. OperatingMIC

The values of the referential tag **Operating MIC** conveyed on the OMX TIP market data stream are disseminated via FeedOS data stream in *Referential* to specify the parent MIC.

FeedOS implementation of the values currently available for the tag operatingMIC is described in the table below:

**Table 2**      **OperatingMIC – technical implementation in FeedOS**

Component	Value	Description
<b>Tag Name</b>	OperatingMIC	FeedOS tag name.
<b>Numeric ID</b>	9533	FeedOS unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
<b>Type</b>	String	String data type.
<b>Format</b>	<i>[Exchange specific value]</i>	An <b>exchange specific value</b> , specifying the parent MIC.
<b>Possible Values</b>	XCSE	OMX Nordic Exchange Copenhagen A/S
	XHEL	NASDAQ OMX Helsinki Ltd.
	XICE	NASDAQ OMX Iceland
	XSTO	NASDAQ OMX Nordic



## 2. Quotation Data

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

- [2.1. Quotation Values](#)
- [2.2. TradingStatus](#)
- [2.3. MBL and MBO Data.](#)

### 2.1. Quotation Values

The examples below shows the possible values of an instrument on the OMX TIP market data stream:

```
-- 76/19550
  BID: 0 0      *NO ORDER*
  ASK: 0 0      *NO ORDER*
  LastPrice      float64{3656.577777}
  DailyHighPrice float64{3940.168445}
  DailyLowPrice  float64{2933.567457}
  InternalDailyOpenTimestamp Timestamp{2014-12-05 08:00:02:237}
  InternalDailyCloseTimestamp Timestamp{2014-12-05 16:30:05:212}
  InternalDailyHighTimestamp Timestamp{2015-04-15 08:08:49:402}
  InternalDailyLowTimestamp Timestamp{2014-12-16 12:59:00:395}
  InternalPriceActivityTimestamp Timestamp{2015-05-18 09:06:05:392}
  TradingStatus  18=NotAvailableForTrading
  DailyOpeningPrice float64{3196.421231}
  DailyClosingPrice float64{3651.745136}
  PreviousDailyClosingPrice float64{3175.093037}
  PreviousBusinessDay Timestamp{2014-12-04}
  CurrentBusinessDay Timestamp{2014-12-05}
```

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

### 2.2. TradingStatus

Each time a modification of the trading status occurs, the values of the quotation tag **TradingStatus** conveyed on the OMX TIP market data stream are disseminated via FeedOS 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.

FeedOS implementation of the tag TradingStatus is described in the following table:

**Table 3      TradingStatus – technical implementation in FeedOS**

Component	Value	Description
Tag Name	TradingStatus	FeedOS tag name.
Numeric ID	9100	FeedOS unique ID disseminated on S&P Capital IQ Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	Enum	Enum data type.
Format	<i>[Exchange Specific Value]</i>	An <b>exchange specific value</b> , detailing the characteristics of the trading status.
Possible Values	2	Trading Halt
	5	Price Indication
	15	New Price Indication
	17	Ready to Trade
	18	Not Available for Trading
	20	Unknown or Invalid
	21	Pre-open

## 2.3. MBL and MBO Data \*

There is no MBL. The MBO is full depth.

## 3. Official Closing Price

On the market OMX TIP there is no closing event, closing price or settlement price.

## 4. Special Behavior

The following sections detail the special behavior of the OMX TIP market data stream:

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

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\* The MBL and MBO data may not be included by default in your Level1 data subscription, but sold separately. Depending on your contract, additional terms, conditions and fees may apply. For more details about the subscription options, please contact S&P Capital IQ Real-Time Solutions.

## 4.1. Microsecond Timestamp Precision on the Level1 Market Data

Effective May 2015, the server timestamps displays 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      140709188      *      *      *      *      12.42      1@1
TE      11:00:22:091.612      140709188      *      *      11.75      26@5      *      *
TE      11:00:22:091.612      140709188      *      *      *      *      6      942@39
TE      11:00:22:091.868      140709188      *      *      13.25      23@4      *      *
```

## 5. 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: [rts-support@spcapitaliq.com](mailto:rts-support@spcapitaliq.com)
- Web: <https://support.quanthouse.com>.