S&P CAPITAL IQ
McGRAW HILL FINANCIAL

S&P Capital IQ Real-Time Solutions

FeedOS™ Feed Description

OMX NORDIC DERIVATIVES

Reference n°: 20150805 – 24413 – 26291 – 26390

S&P Capital IQ Real-Time Solutions
FeedOS™ Feed Description: OMX NORDIC DERIVATIVES
Reference 20150805 – 24413 – 26291 – 26390
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TABLE OF CONTENTS

FEEDOS™ OMX NORDIC DERIVATIVES 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 NORDIC DERIVATIVES market data stream, their possible values and current FeedOS technical implementation.

The topics this feed description covers include:

1. Referential Data

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

1.1. Available Markets and Branches

This section details the list of Markets and Branches available on the OMX NORDIC DERIVATIVES market data stream.

1.1.1. Markets

The OMX NORDIC DERIVATIVES market data stream disseminates informations about the following markets:

Table 1 List of markets available on the OMX NORDIC DERIVATIVES market data stream

FeedOS Market ID	Market
XCSE	Copenhagen Stock Exchange
XHEL	Helsinki Stock Exchange
XSTO	OMX Nordic Exchange Stockholm

The following listing shows the markets available on the OMX NORDIC DERIVATIVES 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 = 2000000
market # 76     CC=FI/FINLAND/HELSINKI,DESCR=THE HELSINKI STOCK EXCHANGE,WEB=www.hex.com
    MIC = XHEL
    TimeZone = Europe/Helsinki
    Country = FI
    NbMaxInstruments = 2000000
market # 430    CC=SE/SWEDEN/STOCKHOLM,DESCR=OMX NORDIC EXCHANGE STOCKHOLM AB, WEB=
    MIC = XSTO
    TimeZone = Europe/Stockholm
    Country = SE
    NbMaxInstruments = 2000000
```

1.1.2. Branches

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

```
BRANCHES
    { XCSE FUT  FFICXX } qty: 3
    { XCSE FUT  FFNCXX } qty: 25
    { XCSE FUT  FFSPXX } qty: 536
    { XCSE FUT  MMFXXX } qty: 1
    { XCSE MLEG MMXXXX } qty: 86
    { XCSE OPT  OCASPX } qty: 5429
    { XCSE OPT  OCEICX } qty: 59
    { XCSE OPT  OCXXPX } qty: 18
    { XCSE OPT  OPASPX } qty: 5430
    { XCSE OPT  OPEICX } qty: 59
    { XCSE OPT  OPXXPX } qty: 18
    { XCSE REPO DYXXXX } qty: 668
    { XHEL FORWARD  MMFXXX } qty: 393
    { XHEL OPT  OCASPX } qty: 2983
    { XHEL OPT  OCXXPX } qty: 5
    { XHEL OPT  OPASPX } qty: 2980
    { XHEL OPT  OPXXPX } qty: 4                                          (see next page)
```

```
BRANCHES CONTINUED
    { XSTO FORWARD  MMFXXX } qty: 1502
    { XSTO FUT  FCECXX } qty: 742
    { XSTO FUT  FFICXX } qty: 67
    { XSTO FUT  FFNCXX } qty: 21
    { XSTO FUT  FFSPXX } qty: 2157
    { XSTO FUT  FFXPXX } qty: 4
    { XSTO FUT  FXXCXX } qty: 170
    { XSTO FUT  MMFXXX } qty: 30
    { XSTO MLEG MMXXXX } qty: 2022
    { XSTO OPT  OCANCX } qty: 45
    { XSTO OPT  OCASPX } qty: 38834
    { XSTO OPT  OCEICX } qty: 5695
    { XSTO OPT  OCENCX } qty: 174
    { XSTO OPT  OCEXCX } qty: 494
    { XSTO OPT  OCXICX } qty: 756
    { XSTO OPT  OCXSPX } qty: 4402
    { XSTO OPT  OCXXPX } qty: 449
    { XSTO OPT  OPANCX } qty: 45
    { XSTO OPT  OPASPX } qty: 38832
    { XSTO OPT  OPEICX } qty: 5695
    { XSTO OPT  OPENCX } qty: 174
    { XSTO OPT  OPEXCX } qty: 490
    { XSTO OPT  OPXICX } qty: 756
    { XSTO OPT  OPXSPX } qty: 4402
    { XSTO OPT  OPXXPX } qty: 448
    { XSTO REPO DYXXXX } qty: 4307
```

1.2. Types of Instruments

The following sections describe the instruments available on the OMX NORDIC DERIVATIVES market data stream, according to their type:

- 1.2.1. Futures
- 1.2.2. Options
- 1.2.3. Multilegs
- 1.2.4. Forwards
- 1.2.5. Repurchase.

1.2.1. Futures

The sample below illustrates the details of a future:

```
instr # 430/291836 = 902067196
    PriceCurrency               string{SEK}
    Symbol                      string{OMXS30SH}
    Issuer                      string{OM}
    Description                 string{OMX STOCKHOLM 30 FUTURE}
    SecurityType                string{FUT}
    StdMaturity                 string{201508}
    FOSMarketId                 XSTO
    Factor                      float64{100}
    CFICode                     string{FFICXX}
    RoundLot                    float64{1}
    LotType                     uint8{2}
    MaxTradeVol                 float64{50000}
    SecurityGroup               string{FUTURE}
    MarketSegmentID             string{1}
    MarketSegmentDesc           string{SWEDISH INDEX}
    InternalCreationDate        Timestamp{2015-05-07 23:01:36:768}
    InternalModificationDate    Timestamp{2015-06-05 03:15:45:881}
    InternalSourceId            uint16{45}
    InternalAggregationId       uint16{45}
    InternalEntitlementId       int32{1059}
    LocalCodeStr                string{OMXS30SH}
    ISIN                        string{SE0007077912}
    UnderlyingLocalCodeStr      string{SE0000337842}
    MaturityYear                uint16{2015}
    MaturityMonth               uint8{8}
    MaturityDay                 uint8{21}
    PriceIncrement_dynamic_TableId  uint32{101}
    OperatingMIC                string{XSTO}
```

1.2.2. Options

The sample below illustrates the details of an option:

```
instr # 76/30783 = 159414335
    PriceCurrency               string{EUR}
    Symbol                      string{KRA1V5L14.500}
    Issuer                      string{KRA1V}
    Description                 string{KEMIRA CALL OPTION}
    SecurityType                string{OPT}
    StdMaturity                 string{201512}
    StrikePrice                 float64{14.5}
    FOSMarketId                 XHEL
    CFICode                     string{OCASPX}
    RoundLot                    float64{1}
    LotType                     uint8{2}
    MaxTradeVol                 float64{50000}
    SecurityGroup               string{AMERICAN CALL OPT DEL}
    MarketSegmentID             string{21}
    MarketSegmentDesc           string{FINNISH STOCK ON REQUEST}
    InternalCreationDate        Timestamp{2015-08-04 03:13:45:954}
    InternalModificationDate    Timestamp{2015-08-04 03:13:45:954}
    InternalSourceId            uint16{45}
    InternalAggregationId       uint16{45}
    InternalEntitlementId       int32{1059}
    LocalCodeStr                string{KRA1V5L14.500}
    ISIN                        string{SE0007360664}
    PriceIncrement_static       float64{0.01}
    UnderlyingLocalCodeStr      string{FI0009004824}
    MaturityYear                uint16{2015}
    MaturityMonth               uint8{12}
    MaturityDay                 uint8{18}
    OperatingMIC                string{XHEL}
```

1.2.3. Multilegs

The sample below illustrates the details of a multileg:

```
instr # 430/317153 = 902092513
    PriceCurrency               string{SEK}
    Symbol                      string{EKTAB5H63TMC_010}
    Issuer                      string{EKTA}
    Description                 string{TM COMBO EKTAB}
    SecurityType                string{MLEG}
    StdMaturity                 string{201508}
    StrikePrice                 float64{0.1}
    FOSMarketId                 XSTO
    CFICode                     string{MMXXXX}
    RoundLot                    float64{1}
    LotType                     uint8{2}
    MaxTradeVol                 float64{50000}
    SecurityGroup               string{TAILOR MADE COMBINATION}
    MarketSegmentID             string{2}
    MarketSegmentDesc           string{SWEDISH STOCK}
    InternalCreationDate        Timestamp{2015-08-04 13:39:37:656}
    InternalModificationDate    Timestamp{2015-08-05 03:18:16:040}
    InternalHideFromLookup      bool{True}
    InternalSourceId            uint16{45}
    InternalAggregationId       uint16{45}
    InternalEntitlementId       int32{1059}
    LocalCodeStr                string{EKTAB5H63TMC_010}
    PriceIncrement_static       float64{0.01}
    UnderlyingLocalCodeStr      string{SE0000163628}
    MaturityYear                uint16{2015}
    MaturityMonth               uint8{8}
    MaturityDay                 uint8{4}
    OperatingMIC                string{XSTO}
```

1.2.4. Forwards

The sample below illustrates the details of a forward:

```
instr # 430/312212 = 902087572
    PriceCurrency               string{SEK}
    Symbol                      string{ICA5V}
    Issuer                      string{ICA}
    Description                 string{ICA GRUPPEN FORWARD}
    SecurityType                string{FORWARD}
    StdMaturity                 string{201510}
    FOSMarketId                 XSTO
    CFICode                     string{MMFXXX}
    RoundLot                    float64{1}
    LotType                     uint8{2}
    MaxTradeVol                 float64{50000}
    SecurityGroup               string{FORWARD DEL}
    MarketSegmentID             string{2}
    MarketSegmentDesc           string{SWEDISH STOCK}
    InternalCreationDate        Timestamp{2015-07-12 00:11:46:847}
    InternalModificationDate    Timestamp{2015-07-12 00:11:46:847}
    InternalSourceId            uint16{45}
    InternalAggregationId       uint16{45}
    InternalEntitlementId       int32{1059}
    LocalCodeStr                string{ICA5V}
    ISIN                        string{SE0007312434}
    PriceIncrement_static       float64{0.01}
    UnderlyingLocalCodeStr      string{SE0000652216}
    MaturityYear                uint16{2015}
    MaturityMonth               uint8{10}
    MaturityDay                 uint8{16}
    OperatingMIC                string{XSTO}
```

1.2.5. Repurchase

The sample below illustrates the details of a repurchase:

```
instr # 430/317150 = 902092510
    PriceCurrency               string{SEK}
    Symbol                      string{NB5528_BSB_150805_150810}
    Issuer                      string{NBHO}
    Description                 string{NB5528 BUY-SELL-BACK}
    SecurityType                string{REPO}
    StdMaturity                 string{201508}
    StrikePrice                 float64{0.001}
    FOSMarketId                 XSTO
    PriceType                   uint8{9}
    CFICode                     string{DYXXXX}
    RoundLot                    float64{1}
    LotType                     uint8{2}
    MaxTradeVol                 float64{50000}
    SecurityGroup               string{REPO GROUP BUY-SELL-BACK}
    MarketSegmentID             string{3}
    MarketSegmentDesc           string{SWEDISH BOND}
    InternalCreationDate        Timestamp{2015-08-04 12:29:42:243}
    InternalModificationDate    Timestamp{2015-08-05 03:18:16:041}
    InternalHideFromLookup      bool{True}
    InternalSourceId            uint16{45}
    InternalAggregationId       uint16{45}
    InternalEntitlementId       int32{1059}
    LocalCodeStr                string{NB5528_BSB_150805_150810}
    PriceIncrement_static       float64{0.001}
    UnderlyingLocalCodeStr      string{SE0004547032}
    MaturityYear                uint16{2015}
    MaturityMonth               uint8{8}
    MaturityDay                 uint8{10}
    OperatingMIC                string{XSTO}
```

1.3. Specific Referential Data

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

- 1.3.1. PriceType.

1.3.1. PriceType

The values of the referential tag **PriceType** conveyed on the OMX NORDIC DERIVATIVES market data stream are disseminated via FeedOS data stream in *Referential* to specify the price type.

FeedOS implementation of the tag `PriceType` is described in the table below:

Table 2 PriceType – technical implementation in FeedOS

Component	Value	Description
Tag Name	`PriceType`	FeedOS tag name.
Numeric ID	`423`	FeedOS unique ID disseminated 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***, specifying the price type.
Possible Values	`1`	Percentage
	`9`	Yield

2. Quotation Data

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

- 2.1. Quotation Values
- 2.2. TradingStatus
- 2.3. Specific Quotation Tags
- 2.4. MBL and MBO Data.

2.1. Quotation Values

The example below shows the possible values of an instrument on the OMX NORDIC DERIVATIVES market data stream:

```
InstrumentStatusL1
-- 430/291836
        BID: 1625.25    32
        ASK: 1625.5     27
        LastPrice                       float64{1625.25}
        LastTradeQty                    float64{1}
        DailyHighPrice                  float64{1629.75}
        DailyLowPrice                   float64{1614}
        DailyTotalVolumeTraded          float64{44626}
        DailyTotalAssetTraded           float64{72470703}
        LastTradePrice                  float64{1625.25}
        LastTradeTimestamp              Timestamp{2015-08-05 14:51:21:471}
        InternalDailyOpenTimestamp      Timestamp{2015-08-05 07:00:00:221}
        InternalDailyCloseTimestamp     Timestamp{2015-08-04 15:26:37:091}
        InternalDailyHighTimestamp      Timestamp{2015-08-05 12:33:36:908}
        InternalDailyLowTimestamp       Timestamp{2015-08-05 07:02:47:543}
        InternalPriceActivityTimestamp  Timestamp{2015-08-05 14:51:22:678}
        TradingStatus                   17=ReadyToTrade
        LastOffBookTradePrice           float64{1625.5}
        LastOffBookTradeQty             float64{21}
        LastOffBookTradeTimestamp       Timestamp{2015-08-05 14:49:11:664}
        DailyOpeningPrice               float64{1616}
        PreviousDailyTotalVolumeTraded  float64{55583}
        PreviousDailyTotalAssetTraded   float64{89506174.4}
        PreviousDailyClosingPrice       float64{1611}
        PreviousBusinessDay             Timestamp{2015-08-04}
        CurrentBusinessDay              Timestamp{2015-08-05}
        PreviousDailySettlementPrice    float64{1611.75}
        LastAuctionPrice                float64{1616}
        LastAuctionVolume               float64{35}
        DailyTotalOffBookVolumeTraded   float64{2243}
        DailyTotalOffBookAssetTraded    float64{3642648.5}
        OpenInterest                    float64{400473}
        InternalLastAuctionTimestamp    Timestamp{2015-08-05 06:59:59:631}
        SettlementPriceDate             Timestamp{2015-08-04}
        OpenInterestDate                Timestamp{2015-08-04}
        SettlementPriceType             char{a}
        MARKET_OMNET_OMX_TradingStateName  string{OPEN}
```

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 NORDIC DERIVATIVES market data stream is 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 the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`Enum`	Enum data type.
Format	*`[Exchange Specific Value]`*	An ***exchange specific value***, concerning 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

2.3. Specific Quotation Tags

The following sections describe the specific quotation tags available on the OMX NORDIC DERIVATIVES market data stream:

- 2.3.1. Trade Conditions
- 2.3.2. Other Values.

2.3.1. Trade Conditions

The following subsections describe the trade conditions available on the OMX NORDIC DERIVATIVES market data stream:

- 2.3.1.1. MARKET_OMX_TradeCondition
- 2.3.1.2. MARKET_OMX_TradeSource.

2.3.1.1. MARKET_OMX_TradeCondition

Each time a trade occurs, the values of the quotation tag **MARKET_OMX_TradeCondition** conveyed on the OMX NORDIC DERIVATIVES market data stream are disseminated via FeedOS data stream in *Context* 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 4 MARKET_OMX_TradeCondition – technical implementation in FeedOS

Component	Value	Description
Tag Name	`MARKET_OMX_TradeCondition`	FeedOS tag name.
Numeric ID	`16420`	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

2.3.1.2. MARKET_OMX_TradeSource

Each time a trade occurs, the values of the quotation tag **MARKET_OMX_TradeSource** conveyed on the OMX NORDIC DERIVATIVES market data stream are disseminated via FeedOS data stream in *Context* 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 5 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.

Table 5 MARKET_OMX_TradeSource – technical implementation in FeedOS (Continued)

Component	Value	Description
Possible Values	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.
	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.
	100	
	101	
	102	
	103	
	104	
	105	

Table 5 MARKET_OMX_TradeSource – technical implementation in FeedOS (Continued)

Component	Value	Description
Possible Values	110	
	111	
	112	
	113	
	114	
	115	
	116	
	117	
	118	
	122	
	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.

2.3.2. Other Values

The following subsections describe other specific quotation tags on the OMX NORDIC DERIVATIVES market data stream:

- 2.3.2.1. MARKET_OMNET_OMX_TradingStateName.

2.3.2.1. MARKET_OMNET_OMX_TradingStateName

Each time a modification of the trading state occurs, the values of the quotation tag **MARKET_OMNET_OMX_TradingStateName** conveyed on the OMX NORDIC DERIVATIVES market data stream are disseminated via S&P Capital IQ Real-Time Solutions 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 `MARKET_OMNET_OMX_TradingStateName` is described in the table below:

Table 6 MARKET_OMNET_OMX_TradingStateName – technical implementation in FeedOS

Component	Value	Description	
Tag Name	`MARKET_OMNET_OMX_TradingStateName`	FeedOS tag name.	
Numeric ID	`14800`	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.	
Type	`String`	String data type.	
Format	*`[Exchange Specific Value]`*	An ***exchange specific value***, detailing the current state of the trade.	
Possible Values	`PREOP`	FIXSecurityTradingStatus_PreOpen	Pre-Open
	`CLIN`	FIXSecurityTradingStatus_PreOpen during morning session FIXSecurityTradingStatus_PriceIndication during evening session	Call Interaction
	`OPEN`	FIXSecurityTradingStatus_ReadyToTrade	Open
	`CLIN`	FIXSecurityTradingStatus_PriceIndication	Call Interaction
	`EOTRD`	FIXSecurityTradingStatus_NotAvailableForTrading	End of Trading
	`STATS`	FIXSecurityTradingStatus_NotAvailableForTrading	Statistics
	`CLEAR`	FIXSecurityTradingStatus_NotAvailableForTrading	Clear
	`POSTR`	FIXSecurityTradingStatus_ReadyToTrade	Post-Trade Index Futures
	`TRMBD`	FIXSecurityTradingStatus_NotAvailableForTrading	Terminating Business Day
	`EMPC`	FIXSecurityTradingStatus_NotAvailableForTrading	Electronic Market Place Closed

2.4. MBL and MBO Data*

The MBL book has a 5-level depth. There is no MBO.

* 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.

3. Closing Price

The closing price is the last trade price upon close, as provided by the exchange. There is no settlement price.

4. Special Behavior

The following sections detail the OMX NORDIC DERIVATIVES market data stream special behavior in terms of:

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

4.1. Microsecond Timestamp Precision on the Level1 Market Data

Effective 2015-05-04, 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     76/27012       *       *       *       *       12.42   1@1
TE      11:00:22:091.612     76/27012       *       *       11.75   26@5    *       *
TE      11:00:22:091.612     76/27012       *       *       *       *       6       942@39
TE      11:00:22:091.868     76/27012       *       *       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
- Web: http://support.quanthouse.com.