

S&P Capital IQ Real-Time Solutions

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 Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 20140303
March 03, 2014

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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{DBXXX}
  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:

- [3.1. Price Type.](#)

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	<i>[Exchange Specific value]</i>	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>.