

S&P Capital IQ Real-Time Solutions

FeedOS™ Developer's Notice

OMX NORDIC FIXED INCOME & DERIVATIVES – Feed Update

Reference n°: 20150415 – 24412 – 26291

Effective as of: 04 May 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.

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Reference 20150415 – 24412 – 26291
April 16, 2015

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UPDATE OF THE OMX NORDIC FIXED INCOME AND DERIVATIVES MARKET DATA STREAMS

To improve the quality of the market data disseminated on the OMX NORDIC FIXED INCOME & DERIVATIVES market data streams, 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	20150415 – 24412 – 26291
Exchanges	OMX NORDIC FIXED INCOME & DERIVATIVES
Concerned MICs	XCSE, XHEL, XSTO
Internal Source ID	45, 144
Effective Date	2015-05-04*
Impact	• Microsecond Timestamp Precision on the Level1 Market Data
Action required	Attention Required

2. FeedOS Technical Implementation

Effective Monday, May 04* 2015, S&P Capital IQ Real-Time Solutions updates the Level1 Market Data Kinematics on the OMX NORDIC FIXED INCOME & DERIVATIVES market data streams, as described below:

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

* 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.

2.1. Microsecond Timestamp Precision on the Level1 Market Data

Effective 2015-05-04, 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	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	*	*

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