

S&P Capital IQ's Real-Time Solutions

QuantFEED® Developer's Notice

OSLO MIT, OSLO FAST & BURGUNDY – Referential Tags' Update

Reference n°: 20131120

Effective as of: **02 December 2013**

Action required from users: **Attention Required (Optional)**



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S&P Capital IQ's Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 20131120
November 20, 2013

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UPDATE OF THE REFERENTIAL TAGS ON OSLO MIT, OSLO FAST & BURGUNDY MARKETS

To reflect the changes caused by the dissemination of new values on OSLO MIT, OSLO FAST and BURGUNDY markets, S&P Capital IQ's 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	20131120
Exchanges	<ul style="list-style-type: none">• OSLO MIT• OSLO FAST• BURGUNDY
Concerned MICs	XOSL, XOAM, XOAS, BURG
Internal Source ID	65, 92, 141
Effective Date	2013-12-02
Impact	<ul style="list-style-type: none">• Update of the Referential Tags
Action required	Attention Required (Optional)

2. Functional Description

Effective Monday, **December 02, 2013**, S&P Capital IQ's Real-Time Solutions introduces two new referential tags – operatingMIC (**NumericID**: 9533, **Type**: String) and SegmentMIC (**NumericID**: 9534, **Type**: String) – to reflect OSLO MIT's, OSLO FAST's and BURGUNDY's adoption of the ISO 10383:2013 standard.

3. QuantFEED® Technical Implementation

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

3.1. Operating MIC and Segment MIC

The values of the referential tags **Operating MIC** and **Segment MIC** conveyed on OSLO MIT, OSLO FAST and BURGUNDY markets are disseminated via QuantFEED® in *Referential* to reflect exchange adoption of the ISO 10383:2012 standard. This new edition of the ISO standard refines the level of granularity on OSLO MIT, OSLO FAST and BURGUNDY markets, by introducing two levels of MIC codes – *operating* (parent-like) and *market segment* (child-like) MICs.

QuantFEED®'s implementation of the tags `OperatingMIC` and `SegmentMIC` is described in the following table:

Table 2 **OperatingMIC and SegmentMIC – technical implementation in QuantFEED®**

Component	Value		Description
Tag Name	OperatingMIC	SegmentMIC	QuantFEED® tag name.
Numeric ID	9533	9534	QuantFEED® unique ID disseminated on S&P Capital IQ's Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	String	String	String data type.
Format	<i>[Exchange Specific value]</i>	<i>[Exchange Specific value]</i>	An <i>exchange specific value</i> , specifying the parent and child MICs.
Possible Values	XOSL	BURG	BURGUNDY NORDIC MTF
		XOAM	NORDIC ALTERNATIVE BOND MARKET
		XOAS	OSLO AXESS

Below is an example of the current implementation of the newly added referential tag:

```
instr # 259/1000 = 543163368
  PriceCurrency      string{DKK}
  Symbol             string{FEIC}
  Issuer              string{FormueEvolution 1}
  Description         string{FormueEvolution 1}
  SecurityType       string{CS}
  FOSMarketId        BURG
  CFICode             string{ESXXXX}
  CountryOfIssue     string{DK}
  RoundLot           float64{1}
  SecuritySubType    string{SH}
  SecurityGroup      string{CMM}
  InternalCreationDate Timestamp{2013-11-15 15:14:27:659}
  InternalModificationDate Timestamp{2013-11-19 09:25:00:775}
  InternalSourceId   uint16{92}
  LocalCodeStr       string{1501085}
  ForeignFOSMarketId XCSE
  ForeignMarketId    string{XCSE}
  ISIN               string{DK0060120947}
  PriceIncrement_dynamic_TableId uint32{6488164}
  MBLayersDesc       string{0}
  OperatingMIC        string{XOSL}
  SegmentMIC          string{BURG}
  MARKET_LSE_NormalMarketSize float64{1}
  MARKET_LSE_SegmentCode string{CMM}
```

4. Finding the Latest Information

For the latest documentation and product updates, additional support and training, please contact our support services:

- E-mail: support@quanthouse.com
- Web: <http://support.quanthouse.com>.