S&P Capital IQ's Real-Time Solutions

QuantFEED® Developer's Notice

OMX NORDIC – Feed Update

Reference n°: 20131120

Effective as of: 09 December 2013

Action required from users: Attention Required (Optional)

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

Corporate Headquarters
S&P Capital IQ's Real-Time Solutions (QuantHouse®)
52 Rue de la Victoire
75009 Paris
France
Tel: +33 (0) 1 73 02 32 11
Fax: +33 (0) 1 73 02 32 12

UK Office
10 Foster Lane
London EC2V 6HR
United Kingdom
Tel: +44 (0) 203 107 1676

US Offices
55 Water Street, 44th floor
New York, NY 10041
United States of America
Tel: +1-(212)-438-4346

130 East Randolph
One Prudential Plaza, Suite 2900
Chicago, IL 60601
United States of America
Tel: +1-(312)-233-7129

www.quanthouse.com

UPDATE OF OMX NORDIC MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on OMX NORDIC market data stream, 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	OMX NORDIC CASH
Concerned MICs	XCSE, XHEL, XICE, ISEC, XSTO, XFND, XSAT, FNSE, FNFI
Internal Source ID	67
Effective Date	**2013-12-09**
Impact	• Update of the Quotation Tags • Update of the Quotation Context Tags
Action required	**Attention Required (Optional)**

2. Functional Description

Effective Monday, **December 09, 2013**, S&P Capital IQ's Real-Time Solutions introduces a new value — `I` **– Scheduled Intraday Auction** — for the quotation tag `MARKET_OMX_NORDIC_MarketSegmentState` (**NumericID**: `14594`, **Type**: `String`) to accommodate the information disseminated on OMX NORDIC market data stream.

Moreover, the quotation context tag `MARKET_OMX_NORDIC_CrossType` (**NumericID**: `16103`, **Type**: `Char`) also receives a new value — `I` **– Scheduled Intraday Auction**.

3. QuantFEED® Technical Implementation

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

- 3.1. Market Segment State
- 3.2. Cross Type.

3.1. Market Segment State

Each time a change in the market segment occurs, the values of the quotation tag **Market Segment State** conveyed on the OMX NORDIC market data stream are disseminated via S&P Capital IQ's Real-Time Solutions's 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.

QuantFEED® implementation of the tag `MARKET_OMX_NORDIC_MarketSegmentState` is described in the table below (newly added values are in **green**):

Table 2 MARKET_OMX_NORDIC_MarketSegmentState – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`MARKET_OMX_NORDIC_MarketSegmentState`	QuantFEED® tag name.
Numeric ID	`14594`	QuantFEED® unique ID broadcast on S&P Capital IQ's Real-Time Solutions's 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 market segment state.
Possible Values	`C`	Closed
	`I`	**Scheduled Intraday Auction**
	`L`	Closing Auction
	`O`	Opening Auction
	`P`	PreOpen
	`S`	PostTrade
	`T`	Continuous Trading

Below is an example of the current implementation of the quotation tag `MARKET_OMX_NORDIC_MarketSegmentState` in OMX NORDIC market data stream:

```
EV 67/1202              2013-11-18 14:30:00:001 /ServerUTCTime: 2013-11-18 14:30:00:006.561
content: TradingStatus OtherValues
VALUES:
    MARKET_OMX_NORDIC_MarketSegmentState        string{I}
    TradingStatus                               5=PriceIndication
```

3.2. Cross Type

Each time a cross trade occurs, the values of the quotation tag **Cross Type** conveyed on the OMX NORDIC market data stream are disseminated via S&P Capital IQ's Real-Time Solutions's data stream in *Context*:

- 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.

QuantFEED® implementation of the tag `MARKET_OMX_NORDIC_CrossType` is described in the table below (newly added values are in **green**):

Table 3 MARKET_OMX_NORDIC_CrossType – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`MARKET_OMX_NORDIC_CrossType`	QuantFEED® tag name.
Numeric ID	16103	QuantFEED® unique ID broadcast on S&P Capital IQ's Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	`Char`	Char data type.
Format	*`[Exchange Specific Value]`*	An ***exchange specific value***, detailing the order reference number.
Possible Values	I	**Scheduled Intraday Auction**
	O	Opening Cross
	C	Closing Cross
	H	Cross Halted for Securities

Below is an example of the current implementation of the quotation tag `MARKET_OMX_NORDIC_CrossType` in OMX NORDIC market data stream:

```
EV 430/1111            2013-11-20 12:35:00:017 /ServerUTCTime: 2013-11-20 12:35:00:132.378
content: LastPrice LastTradeQty Low OCHL_daily Context
        LastTradeQty   = 5100
        LastPrice      = 2.92
CONTEXT:
TradeID:        79022
        MARKET_OMX_NORDIC_NumberOfTrades:       uint32{3}
        MARKET_OMX_NORDIC_CrossType:            char{I}
```

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.