QuantFEED® Developer's Notice

OSLO FAST – Referential Data Update

Reference n°: 19244 – 20783 – 20140603

Effective as of: 16 June 2014

Action required from users: Attention Required

S&P CAPITAL IQ

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S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 19244 – 20783 – 20140603
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Corporate Headquarters
S&P Capital IQ 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

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

UK Office

20 Canada Square
Canary Wharf
London E14 5LH
United Kingdom
Tel: +44 (0) 203 107 1676

Singapore Office

12 Marina Boulevard
#23-01 Marina Bay
Financial Centre Tower 3
Singapore 018982
Tel: +65 6530 6546

www.quanthouse.com

UPDATE OF THE REFERENTIAL DATA ON THE OSLO FAST MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the OSLO FAST Exchange, S&P Capital IQ Real-Time Solutions has decided to update 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	19244 – 20783 – 20140603
Exchanges	OSLO FAST
Concerned MICs	XOSL, XOAM, XOAS
Internal Source ID	141, 223
Effective Date	**2014-06-16**
Impact	• Update of the Referential Tags
Action required	**Attention Required**

2. Functional Description

Effective Monday, **June 16, 2014**, S&P Capital IQ Real-Time Solutions enhances the content of the referential data to accommodate the new information disseminated on the OSLO FAST market data stream, as described below:

- 2.1. Changes to the Referential Data.

2.1. Changes to the Referential Data

S&P Capital IQ Real-Time Solutions **updates** the values of the referential tag below to accommodate the information broadcast on the OSLO FAST market data stream:

Table 2   Referential tags disseminating updated values on the OSLO FAST market data stream

QuantFEED Tag Name	Numeric ID	Type
SecurityType	167	String

Below is an example of the current implementation of the updated (in blue) referential tags:

```
instr # 187/753972 = 392921396
    PriceCurrency             string{NOK}
    Symbol                    string{HEAS13}
    Issuer                    string{Eidsiva Energi AS}
    Description               string{ADJ Hedmark Energi 89/14 PUT CALL}
    SecurityType              string{GO}
    FOSMarketId               XOSL
    CFICode                   string{DBXXXX}
    CountryOfIssue            string{NO}
    RoundLot                  float64{1000000}
    SecuritySubType           string{BO}
    SecurityGroup             string{OBOC}
    InternalCreationDate      Timestamp{2013-03-19 02:01:01:101}
    InternalModificationDate  Timestamp{2014-06-04 01:01:02:566}
    InternalSourceId          uint16{141}
    LocalCodeStr              string{1114}
    ISIN                      string{NO0001222137}
    PriceIncrement_static     float64{0.0001}
    OperatingMIC              string{XOSL}
    MARKET_LSE_NormalMarketSize float64{1000000}
    MARKET_LSE_SegmentCode    string{OBOC}
```

3. QuantFEED® Technical Implementation

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

- 3.1. SecurityType.

3.1. SecurityType

The values of the referential tag **Security Type** conveyed on the OSLO FAST market data stream are disseminated via QuantFEED® data stream in *Referential* to specify the type of security.

QuantFEED® implementation of the values currently available for the tag `SecurityType` is described in the table below (existing values are in `black`, newly added values are in `green`):

Table 3   SecurityType – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`SecurityType`	QuantFEED® tag name.
Numeric ID	167	QuantFEED® unique ID disseminated on 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 type of security.
Possible Values	NONE	Unknown Security Type
	GO	General Obligation Bonds
	INDEX	Index

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.