S&P Capital IQ's Real-Time Solutions

QuantFEED® Developer's Notice

OMX Nordic – Update of the Referential and Quotation Context Tags

Reference n°: 20130916

Effective as of: 23 September 2013

Action required from users: Optional

S&P CAPITAL IQ

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S&P Capital IQ's Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 20130916
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UPDATE OF THE REFERENTIAL AND QUOTATION CONTEXT TAGS ON OMX NORDIC

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

Table 1   Current update summary

Notice Reference	20130916
Scope	Reference Data
Exchanges	OMX Nordic
Effective Date	**2013-09-23**
Impact	• Update of the Referential and Quotation Context Tags
Action required	Optional

2. Functional Description

Effective Monday, **September 23, 2013**, S&P Capital IQ's Real-Time Solutions introduces two new tags – a referential tag CCP_Eligible (**NumericID**: 9552, **Type**: Bool) and a quotation context tag TradeID (**NumericID**: 1003, **Type**: String) – to accommodate the information disseminated on OMX Nordic market data stream.

3. QuantFEED® Technical Implementation

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

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3.1. CCP Eligible

The values of the referential tag **CCP Eligible** conveyed on the OMX Nordic market data stream are disseminated via QuantFEED®'s data stream in *Referential* to specify whether an instrument is cleared via the CCP or not.

QuantFEED®'s implementation of the values currently available for the tag CCP_Eligible is described in the table below:

Table 2   CCP_Eligible – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	CCP_Eligible	QuantFEED® tag name.
Numeric ID	9552	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	Bool	Bool data type.
Format	*[Exchange Specific Value]*	An ***exchange specific value***, detailing whether an instrument is cleared via the CCP.
Possible Values	True	CCP eligibility and post trade anonymity.
	False	Default value, not sent.

Below is an example of the current implementation of the referential tag CCP_Eligible:

```
instr # 430/1156 = 901776516
    PriceCurrency              string{SEK}
    Symbol                     string{STE R}
    Description                string{Stora Enso Oyj ser. R}
    SecurityType               string{CS}
    FOSMarketId                XSTO
    CFICode                    string{ESXXXX}
    RoundLot                   float64{1}
    MarketSegmentID            string{182}
    MarketSegmentDesc          string{OMX STO Equities CCP}
    InternalCreationDate       Timestamp{2013-07-29 13:25:51:114}
    InternalModificationDate   Timestamp{2013-07-29 13:25:51:114}
    InternalSourceId           uint16{97}
    LocalCodeStr               string{2170}
    ISIN                       string{FI0009007611}
    PriceIncrement_dynamic_TableId  uint32{6357106}
    CCP_Eligible               bool{True}
```

3.2. Trade ID

Each time a trade occurs, the values of the quotation tag **Trade ID** conveyed on the OMX Nordic market data stream are disseminated via QuantFEED®'s data stream in *Context* to detail the unique ID assigned to the trade entity once it is received or matched by the exchange or central counterparty:

- 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®'s implementation of the tag `TradeID` is described in the table below:

Table 3   TradeID – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	TradeID	QuantFEED® tag name.
Numeric ID	1003	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 data type.
Format / Possible values	*[Exchange Specific Value]*	An ***exchange specific value***, detailing the unique ID assigned to the trade entity once it is received or matched by the exchange or central counterparty.

Below is an example of the current implementation of the quotation context tag `TradeID` in OMX Nordic market data stream:

```
EV 430/1278              2013-08-02 12:22:13:012 /ServerUTCTime: 2013-08-02 12:22:13:012
content: Ask LastPrice LastTradeQty Context
        BestAsk      = 26.28   100     @1
        LastTradeQty = 100
        LastPrice    = 26.28
CONTEXT:
Buyer:  MLI
        Seller: AVA
        TradeID:        144594
        AggressorSide:  '1'=Buy
        MARKET_OMX_NORDIC_OrderReferenceNumber: uint32{5244540}
```

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.