

**S&P Capital IQ Real-Time Solutions**

## **FeedOS™ Feed Description**

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### **OSLO FAST**

Reference n°: 20150403 – 22947 – 26175



S&P Capital IQ Real-Time Solutions  
FeedOS™ Feed Description: OSLO FAST  
Reference 20150403 – 22947 – 26175  
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# FEEDOS™ OSLO FAST FEED DESCRIPTION

As part of S&P Capital IQ Real-Time Solutions FeedOS™ documentation, this feed description provides you with details about the types of data broadcast on the OSLO FAST market data stream, their possible values and current FeedOS technical implementation.

The topics this feed description covers include:

- [1. Referential Data](#)
- [2. Quotation Data](#)
- [3. Official Closing Price](#)
- [4. Finding the Latest Information.](#)

## 1. Referential Data

The following sections describe the characteristics of the referential data on the OSLO FAST market data stream, in terms of:

- [1.1. Available Markets and Branches](#)
- [1.2. Types of Instruments.](#)

### 1.1. Available Markets and Branches

This section details the list of markets and branches available on the OSLO FAST market data stream:

- [1.1.1. Markets](#)
- [1.1.2. Branches.](#)

### 1.1.1. Markets

The OSLO FAST market data stream broadcasts informations about the following markets:

**Table 1** List of markets available on the OSLO FAST market data stream

FeedOS Market ID	Market
XOSL	Oslo Børs
BURG	Burgundy Nordic MTF
XOAM	Oslo Børs Alternative Bond Market
XOAS	Oslo Axess

The following example shows the list of markets available on the OSLO FAST market data stream and their IDs, returned by the command `dumps`:

```
MARKETS
market # 187    CC=NO/NORWAY/OLSO,DESCR=OSLO BORS,WEB=www.ose.no
  MIC = XOSL
  TimeZone = Europe/Oslo
  Country = NO
  NbMaxInstruments = 2000000
market # 437    CC=NO/NORWAY/OLSO,DESCR=OSLO BORS ALTERNATIVE BOND
MARKET,WEB=www.abmportal.no
  MIC = XOAM
  TimeZone = Europe/Oslo
  Country = NO
  NbMaxInstruments = 2000000
market # 439    CC=NO/NORWAY/OLSO,DESCR=OSLO AXESS,WEB=www.osloaxess.no
  MIC = XOAS
  TimeZone = Europe/Oslo
  Country = NO
  NbMaxInstruments = 2000000
```

### 1.1.2. Branches

The example below shows the list of branches available on the OSLO FAST market data stream, returned by the command `dumps`. Each branch displays the following details: `FOSMarketID`, `SecurityType`, `CFICode` and `Quantity` (of instruments):

```
BRANCHES
{ XOSL GO    DBXXXX } qty: 702
{ XOSL INDEX MRXXXX } qty: 113
{ XOSL NONE  DBXXXX } qty: 337
{ XOSL NONE  MRXXXX } qty: 11
{ XOAM GO    DBXXXX } qty: 1211
{ XOAM NONE  DBXXXX } qty: 348
```

## 1.2. Types of Instruments

The following sections describe the instruments available on the OSLO FAST market data stream, according to their type:

- [1.2.1. Bonds](#)
- [1.2.2. Indices](#)

### 1.2.1. Bonds

The sample below illustrates the details of a bond:

```
instr # 187/756993 = 392924417
  PriceCurrency      string{NOK}
  Symbol             string{SORB26}
  Issuer             string{Sparebanken S|r Boligkreditt AS}
  Description        string{Spb S|r Boligkreditt AS 15/20 FRN COVD}
  SecurityType       string{GO}
  FOSMarketId       XOSL
  CFICode            string{DBXXX}
  CountryOfIssue     string{NO}
  RoundLot          float64{1000000}
  SecuritySubType    string{BO}
  SecurityGroup      string{BOC}
  InternalCreationDate Timestamp{2015-03-30 01:01:02:813}
  InternalModificationDate Timestamp{2015-04-02 01:01:02:800}
  InternalSourceId   uint16{141}
  InternalAggregationId uint16{141}
  InternalEntitlementId int32{1084}
  LocalCodeStr       string{1301607}
  ISIN               string{NO0010733421}
  PriceIncrement_static float64{0.01}
  OperatingMIC       string{XOSL}
  SegmentMIC         string{}
  MARKET_LSE_NormalMarketSize float64{1000000}
  MARKET_LSE_SegmentCode string{BOC}
```

### 1.2.2. Indices

The sample below illustrates the details of an index:

```
instr # 187/755054 = 392922478
  Symbol      string{OBXW}
  Description  string{OBX volume-weighted Index}
  SecurityType string{INDEX}
  FOSMarketId XOSL
  CFICode     string{MRIXX}
  InternalCreationDate Timestamp{2013-03-18 02:01:01:271}
  InternalModificationDate Timestamp{2014-06-16 01:01:02:015}
  InternalSourceId   uint16{141}
  InternalEntitlementId int32{1086}
  LocalCodeStr       string{NO000000000013}
  ISIN               string{NO000000000013}
  OperatingMIC       string{XOSL}
```

## 1.3. Specific Referential Tags

The following sections describe specific referential tags available on the OSLO FAST market data stream:

- [1.3.1. OperatingMIC and SegmentMIC](#)
- [1.3.2. MARKET\\_LSE\\_NormalMarketSize](#)

- [1.3.3. MARKET\\_LSE\\_SegmentCode](#).

### 1.3.1. OperatingMIC and SegmentMIC

The values of the referential tags **OperatingMIC** and **SegmentMIC** conveyed on the OSLO FAST market data stream are disseminated via FeedOS 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 FAST market data stream, by introducing two levels of MIC codes – *operating* (parent-like) and *market segment* (child-like) MICs.

FeedOS's implementation of the tags **OperatingMIC** and **SegmentMIC** is described in the following table:

**Table 2**      **OperatingMIC and SegmentMIC – technical implementation in FeedOS**

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

### 1.3.2. MARKET\_LSE\_NormalMarketSize

The values of the referential tag **MARKET\_LSE\_NormalMarketSize** conveyed on the OSLO FAST market data stream are disseminated via FeedOS market data stream in *Referential* to detail the size of the transaction.

FeedOS implementation of the tag **MARKET\_LSE\_NormalMarketSize** is described in the following table:

**Table 3**      **MARKET\_LSE\_NormalMarketSize – technical implementation in FeedOS**

Component	Value	Description
<b>Tag Name</b>	MARKET_LSE_NormalMarketSize	FeedOS tag name.
<b>Numeric ID</b>	11000	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
<b>Type</b>	Float64	Float64 data type.
<b>Format / Possible Values</b>	<i>[Exchange Specific value]</i>	An <b>exchange specific value</b> , detailing the size of the transactions.

### 1.3.3. MARKET\_LSE\_SegmentCode

The values of the referential tag **MARKET\_LSE\_SegmentCode** conveyed on the OSLO FAST market data stream are disseminated via FeedOS market data stream in *Referential* to uniquely identify a specific trading area as defined by Oslo Børs.

FeedOS implementation of the tag MARKET\_LSE\_SegmentCode is described in the following table:

**Table 4 MARKET\_LSE\_SegmentCode – technical implementation in FeedOS**

Component	Value	Description
Tag Name	MARKET_LSE_SegmentCode	FeedOS tag name.
Numeric ID	11002	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format	<i>[Exchange Specific value]</i>	An <b>exchange specific value</b> , uniquely identifying a specific trading area, as described below.
Possible Values	OABM	Oslo ABM. This segment will support both order entry and off book trade reporting (manual trades). Automatic executions will not be supported but the participant's member ID will be disseminated with the order details message. Off book reporting (manual trades) must be reported through the Millennium system.
	OABT	Oslo ABM Telephone. This segment will support both order entry and off book trade reporting (manual trades). Automatic executions will not be supported but the participant's member ID will be disseminated along with the order details message. Off book reporting (manual trades) must be reported through the Millennium system, but are not visible to the market. At beginning of Post Close an average price and traded volume will be published for each instrument traded that day.
	OBAU	OB Automatch5. This segment will commence trading with an opening auction followed by continuous auto match trading. Off book reporting (manual trades) must be reported through the Millennium system.
	OBBA	OB Buyback Auction. This segment is subject to ad hoc buyback auctions. Both the Dutch and American Auction Models will be supported. Access rights to these instruments will be defined on a per instrument basis. Only the central bank and primary dealers will have access.
	OBIA	OB Issuing Auctions. This segment is subject to ad hoc issuing auctions. Both the Dutch and American Auction Models will be supported. Access rights to these instruments will be defined on a per instrument basis.
	OBOC	OB Call. This segment will support both an opening auction and an end of day (closing) auction. For the main trading phase the segment will support order entry without continuous executions. Off book reporting (manual trades) must be reported through the Millennium system.
	OBTM	OB Telephone. This segment will support both order entry and off book trade reporting (manual trades). Automatic executions will not be supported but the participant's member ID will be disseminated along with the order details message. Off book reporting (manual trades) must be reported through the Millennium system, but are not visible to the market. At beginning of Post Close an average price and traded volume will be published for each instrument traded that day.
	OBUB	OB Unlimited Buyback Auction. This segment is subject to ad hoc buyback auctions. Both the Dutch and American Auction Models will be supported. Access rights to these instruments will be defined on a per instrument basis. The central bank and fixed income members will have access.



## 2. Quotation Data

The following sections describe the characteristics of the quotation data on the OSLO FAST market data stream, in terms of:

- [2.1. Quotation Values](#)
- [2.2. TradingStatus](#)
- [2.3. MBL, MBO and BBO Data.](#)

### 2.1. Quotation Values

The examples below shows the possible values of an instrument on the OSLO FAST market data stream:

```
InstrumentStatusL1
-- 187/755054
    BID: 0 0      *NO ORDER*
    ASK: 0 0      *NO ORDER*
    LastPrice      float64{562.62}
    DailyHighPrice float64{562.63}
    DailyLowPrice  float64{557.9}
    DailyTotalVolumeTraded float64{1804216084}
    InternalDailyOpenTimestamp Timestamp{2015-04-01 03:10:11:989}
    InternalDailyCloseTimestamp Timestamp{2015-04-01 14:44:46:053}
    InternalDailyHighTimestamp Timestamp{2015-04-01 11:05:25:839}
    InternalDailyLowTimestamp Timestamp{2015-04-01 07:00:28:082}
    InternalPriceActivityTimestamp Timestamp{2015-04-02 21:59:00:285}
    TradingStatus  18=NotAvailableForTrading
    DailyOpeningPrice float64{561.09}
    DailyClosingPrice float64{562.62}
    PreviousDailyTotalVolumeTraded float64{3266903847}
    PreviousDailyClosingPrice float64{561.59}
    PreviousBusinessDay Timestamp{2015-03-31}
    CurrentBusinessDay Timestamp{2015-04-01}
    PriceActivityMarketTimestamp Timestamp{2015-04-02 21:59:00:285}
    InternalDailyBusinessDayTimestamp Timestamp{2015-04-01 03:10:11:989}
```

For more details about the fields and tags available in quotation data type, and their possible values, see *FeedOS Quotation Tags Guide*.

### 2.2. TradingStatus

Each time a modification of the trading status occurs, the values of the quotation tag **TradingStatus** conveyed on the OSLO FAST market data stream are disseminated via FeedOS 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.

FeedOS implementation of the tag TradingStatus is described in the following table:

**Table 5      TradingStatus – technical implementation in FeedOS**

Component	Value	Description
Tag Name	TradingStatus	FeedOS tag name.
Numeric ID	9100	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Enum	Enum data type.
Format	<i>[Exchange Specific Value]</i>	An <b>exchange specific value</b> , detailing the characteristics of the trading status.
Possible Values	2	Trading Halt
	5	Price Indication
	15	New Price Indication
	17	Ready to Trade
	18	Not Available for Trading
	21	Pre-Open

## 2.3. MBL, MBO and BBO Data \*

The MBL book has a 10-level depth. The MBO book is full depth.

## 3. Official Closing Price

The closing price is the last trade price upon close, as provided by the exchange. If the instrument has an auction phase, the market sends the last auction price, which becomes the closing price. When a stock splits, the closing price is adjusted after the closing. There is no settlement price.

## 4. Finding the Latest Information

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

- E-mail: [rts-support@spcapitaliq.com](mailto:rts-support@spcapitaliq.com)
- Web: <https://support.quanthouse.com>.

\* The MBL, MBO and BBO data may not be included by default in your Level1 data subscription, but sold separately. Depending on your contract, additional terms, conditions and fees may apply. For more details about the subscription options, please contact S&P Capital IQ Real-Time Solutions.