

S&P Capital IQ Real-Time Solutions

FeedOS™ Developer's Notice

OMX NORDIC CASH – Quotation Tags Update

Reference n°: 20141204 – 24121 – 24119

Effective as of: 19 January 2015*

Action required from users: Attention Required



* For the actual day when the changes to your custom feed handler take effect, please contact your QuantFEED® project manager.

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FeedOS™ Developer's Notice: OMX NORDIC CASH – Quotation Tags Update
Reference 20141204 – 24121 – 24119
December 05, 2014

France Offices

52 Rue de la Victoire
75009 Paris
France
Tel: +33 (0) 1 73 02 32 11

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.capitaliq.com

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UPDATE OF THE QUOTATION TAGS ON THE OMX NORDIC CASH MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the OMX NORDIC CASH market data stream, S&P Capital IQ Real-Time Solutions has decided to enhance the content of FeedOS.

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. FeedOS Technical Implementation](#)
- [3. Finding the Latest Information.](#)

1. Update Summary

Table 1 Current update summary

Notice Reference	20141204 – 24121 – 24119
Exchanges	OMX NORDIC CASH
Concerned MICs	XCSE, XHEL, XICE, ISEC, XSTO, XFND, XSAT, FNSE, FNFI
Internal Source ID	67
Effective Date	2015-01-19*
Impact	• Update of the Quotation Tags
Action required	Attention Required

2. FeedOS Technical Implementation

Effective Monday, **January 19^{*} 2014**, S&P Capital IQ Real-Time Solutions enhances the quotation data to accommodate the information disseminated on the OMX NORDIC CASH market data stream, as described below:

- [2.1. Changes to the Quotation Data.](#)

* This is the proposed day for the update of the standard version of the feed handler. For dedicated feed handlers, this date may differ. For the actual day when the changes to your custom feed handler take effect, please contact your FeedOS™ project manager.

2.1. Changes to the Quotation Data

S&P Capital IQ Real-Time Solutions [updates](#) the values of the quotation tags below to accommodate the information disseminated on the OMX NORDIC CASH market data stream:

Table 2 Quotation tags disseminating updated values on the OMX NORDIC CASH market data stream

Tag Name	Numeric ID	Type
MARKET_OMX_NORDIC_OrderBookHaltReason	14596	String

2.1.1. MARKET_OMX_NORDIC_OrderBookHaltReason

Each time an order book is no longer traded, the values of the quotation tag **MARKET_OMX_NORDIC_OrderBookHaltReason** conveyed on the OMX NORDIC CASH market data stream are disseminated via FeedOS data stream in *Other Values* to detail the halt reason:

- 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 **MARKET_OMX_NORDIC_OrderBookHaltReason** is described in the table below (newly added values are highlighted in [green](#)):

Table 3 MARKET_OMX_NORDIC_OrderBookHaltReason – technical implementation in FeedOS

Component	Value	Description
Tag Name	MARKET_OMX_NORDIC_OrderBookHaltReason	FeedOS tag name.
Numeric ID	14596	FeedOS unique ID broadcast on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format	<i>[Exchange specific value]</i>	An exchange specific value , detailing the order book halt reason.
Possible Values	TH	Trading Halt
	RH	Regulatory Halt
	MH	Matching Halt
	TS	Technical Stop
	KO	Trading Halt - Knock-Out
	VHD	Volatility Halt – Dynamic
	VHS	Volatility Halt – Static
	Space	Reason Not Available

Quotation Data Sample

Below is an example showing the current implementation of the updated (in [blue](#)) quotation tags:

```
InstrumentStatusL1
-- 430/1278
    BID: 51.7      25681   @8
    ASK: 51.8      92483   @22
    LastPrice      float64{51.75}
    LastTradeQty    float64{3197}
    DailyHighPrice  float64{52}
    DailyLowPrice   float64{51.25}
    DailyTotalVolumeTraded float64{1011965}
    DailyTotalAssetTraded float64{52179467.35}
    LastTradePrice  float64{51.75}
    LastTradeTimestamp Timestamp{2015-02-12 14:37:46:504}
    InternalDailyOpenTimestamp Timestamp{2015-02-12 07:00:00:397}
    InternalDailyCloseTimestamp Timestamp{2015-02-11 15:29:33:852}
    InternalDailyHighTimestamp Timestamp{2015-02-12 13:31:16:938}
    InternalDailyLowTimestamp Timestamp{2015-02-12 07:15:46:179}
    InternalPriceActivityTimestamp Timestamp{2015-02-12 14:39:57:357}
    TradingStatus   2=TradingHalt
    LastOffBookTradePrice float64{51.75}
    LastOffBookTradeQty float64{1000}
    LastOffBookTradeTimestamp Timestamp{2015-02-12 14:26:26}
    DailyOpeningPrice float64{51.85}
    PreviousDailyTotalVolumeTraded float64{1729229}
    PreviousDailyTotalAssetTraded float64{90480122.25}
    PreviousDailyClosingPrice float64{52.1}
    PreviousBusinessDay Timestamp{2015-02-11}
    CurrentBusinessDay Timestamp{2015-02-12}
    DailyTotalOffBookVolumeTraded float64{6780}
    DailyTotalOffBookAssetTraded float64{349342}
    LastAuctionImbalanceSide char{S}
    LastAuctionImbalanceVolume float64{21}
    InternalCrossIndicator bool{False}
    PriceActivityMarketTimestamp Timestamp{2015-02-12 14:39:57:356}
    InternalDailyBusinessDayTimestamp Timestamp{2015-02-12 07:00:00:397}
    MARKET_OMX_NORDIC_MarketSegmentState string{T}
    MARKET_OMX_NORDIC_OrderBookTradingState string{T}
    MARKET_OMX_NORDIC_OrderBookHaltReason string{KO}
```

3. 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>.