



S&P Capital IQ Real-Time Solutions

FeedOS™ Feed Description

OMX NORDIC DERIVATIVES

Reference n°: 20150805 – 24413 – 26291 – 26390

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Reference 20150805 – 24413 – 26291 – 26390
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FEEDOS™ OMX NORDIC DERIVATIVES 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 OMX NORDIC DERIVATIVES 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. Closing Price](#)
- [4. Special Behavior](#)
- [5. Finding the Latest Information.](#)

1. Referential Data

The following sections describe the characteristics of the referential data on the OMX NORDIC DERIVATIVES market data stream, in terms of:

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

1.1. Available Markets and Branches

This section details the list of [Markets](#) and [Branches](#) available on the OMX NORDIC DERIVATIVES market data stream.

1.1.1. Markets

The OMX NORDIC DERIVATIVES market data stream disseminates informations about the following markets:

Table 1 List of markets available on the OMX NORDIC DERIVATIVES market data stream

FeedOS Market ID	Market
XCSE	Copenhagen Stock Exchange
XHEL	Helsinki Stock Exchange
XSTO	OMX Nordic Exchange Stockholm

The following listing shows the markets available on the OMX NORDIC DERIVATIVES market data stream and their IDs, returned by the command dumps:

```
MARKETS
market # 67      CC=DK/DENMARK/COPENHAGEN,DESCR=COPENHAGEN STOCK EXCHANGE,WEB=www.cse.dk
MIC = XCSE
TimeZone = Europe/Copenhagen
Country = DK
NbMaxInstruments = 2000000
market # 76      CC=FI/FINLAND/HELSINKI,DESCR=THE HELSINKI STOCK EXCHANGE,WEB=www.hex.com
MIC = XHEL
TimeZone = Europe/Helsinki
Country = FI
NbMaxInstruments = 2000000
market # 430     CC=SE/SWEDEN/STOCKHOLM,DESCR=OMX NORDIC EXCHANGE STOCKHOLM AB, WEB=
MIC = XSTO
TimeZone = Europe/Stockholm
Country = SE
NbMaxInstruments = 2000000
```

1.1.2. Branches

The listing below shows the branches available on the OMX NORDIC DERIVATIVES market data stream, returned by the command dumps. Each branch displays the following details: FOSMarketID, securityType, CFICode and Quantity (of instruments):

```
BRANCHES
{ XCSE FUT FFICXX } qty: 3
{ XCSE FUT FFNCXX } qty: 25
{ XCSE FUT FFSPXX } qty: 536
{ XCSE FUT MMFXXX } qty: 1
{ XCSE MLEG MMXXXX } qty: 86
{ XCSE OPT OCASPX } qty: 5429
{ XCSE OPT OCEICX } qty: 59
{ XCSE OPT OCXXPX } qty: 18
{ XCSE OPT OPASPX } qty: 5430
{ XCSE OPT OPEICX } qty: 59
{ XCSE OPT OPXXPX } qty: 18
{ XCSE REPO DYXXXX } qty: 668
{ XHEL FORWARD MMFXXX } qty: 393
{ XHEL OPT OCASPX } qty: 2983
{ XHEL OPT OCXXPX } qty: 5
{ XHEL OPT OPASPX } qty: 2980
{ XHEL OPT OPXXPX } qty: 4
```

(see next page)

BRANCHES CONTINUED

```

{ XSTO FORWARD MMFXXX } qty: 1502
{ XSTO FUT FCECXX } qty: 742
{ XSTO FUT FFICXX } qty: 67
{ XSTO FUT FFNCXX } qty: 21
{ XSTO FUT FFSPXX } qty: 2157
{ XSTO FUT FFXPXX } qty: 4
{ XSTO FUT FXXCXX } qty: 170
{ XSTO FUT MMFXXX } qty: 30
{ XSTO MLEG MMXXXX } qty: 2022
{ XSTO OPT OCANCX } qty: 45
{ XSTO OPT OCASPX } qty: 38834
{ XSTO OPT OCEICX } qty: 5695
{ XSTO OPT OCENCX } qty: 174
{ XSTO OPT OCEXCX } qty: 494
{ XSTO OPT OCXICX } qty: 756
{ XSTO OPT OCXSPX } qty: 4402
{ XSTO OPT OCXXPX } qty: 449
{ XSTO OPT OPANCX } qty: 45
{ XSTO OPT OPASPX } qty: 38832
{ XSTO OPT OPEICX } qty: 5695
{ XSTO OPT OPENCX } qty: 174
{ XSTO OPT OPEXCX } qty: 490
{ XSTO OPT OPXICX } qty: 756
{ XSTO OPT OPXSPX } qty: 4402
{ XSTO OPT OPXXPX } qty: 448
{ XSTO REPO DYXXXX } qty: 4307

```

1.2. Types of Instruments

The following sections describe the instruments available on the OMX NORDIC DERIVATIVES market data stream, according to their type:

- [1.2.1. Futures](#)
- [1.2.2. Options](#)
- [1.2.3. Multilegs](#)
- [1.2.4. Forwards](#)
- [1.2.5. Repurchase.](#)

1.2.1. Futures

The sample below illustrates the details of a future:

```
instr # 430/291836 = 902067196
  PriceCurrency      string{SEK}
  Symbol             string{OMXS305H}
  Issuer             string{OM}
  Description         string{OMX STOCKHOLM 30 FUTURE}
  SecurityType       string{FUT}
  StdMaturity        string{201508}
  FOSMarketId        XSTO
  Factor             float64{100}
  CFICode            string{FFICXX}
  RoundLot           float64{1}
  LotType            uint8{2}
  MaxTradeVol        float64{50000}
  SecurityGroup      string{FUTURE}
  MarketSegmentID    string{1}
  MarketSegmentDesc  string{SWEDISH INDEX}
  InternalCreationDate Timestamp{2015-05-07 23:01:36:768}
  InternalModificationDate Timestamp{2015-06-05 03:15:45:881}
  InternalSourceId    uint16{45}
  InternalAggregationId uint16{45}
  InternalEntitlementId int32{1059}
  LocalCodeStr        string{OMXS305H}
  ISIN                string{SE0007077912}
  UnderlyingLocalCodeStr string{SE0000337842}
  MaturityYear        uint16{2015}
  MaturityMonth        uint8{8}
  MaturityDay          uint8{21}
  PriceIncrement_dynamic_TableId uint32{101}
  OperatingMIC         string{XSTO}
```

1.2.2. Options

The sample below illustrates the details of an option:

```
instr # 76/30783 = 159414335
  PriceCurrency      string{EUR}
  Symbol             string{KRA1V5L14.500}
  Issuer             string{KRA1V}
  Description         string{KEMIRA CALL OPTION}
  SecurityType        string{OPT}
  StdMaturity         string{201512}
  StrikePrice         float64{14.5}
  FOSMarketId        XHEL
  CFICode            string{OCASPX}
  RoundLot           float64{1}
  LotType            uint8{2}
  MaxTradeVol        float64{50000}
  SecurityGroup       string{AMERICAN CALL OPT DEL}
  MarketSegmentID    string{21}
  MarketSegmentDesc  string{FINNISH STOCK ON REQUEST}
  InternalCreationDate Timestamp{2015-08-04 03:13:45:954}
  InternalModificationDate Timestamp{2015-08-04 03:13:45:954}
  InternalSourceId    uint16{45}
  InternalAggregationId uint16{45}
  InternalEntitlementId int32{1059}
  LocalCodeStr        string{KRA1V5L14.500}
  ISIN                string{SE0007360664}
  PriceIncrement_static float64{0.01}
  UnderlyingLocalCodeStr string{FI0009004824}
  MaturityYear         uint16{2015}
  MaturityMonth        uint8{12}
  MaturityDay          uint8{18}
  OperatingMIC         string{XHEL}
```


1.2.3. Multilegs

The sample below illustrates the details of a multileg:

```
instr # 430/317153 = 902092513
  PriceCurrency      string{SEK}
  Symbol             string{EKTAB5H63TMC_010}
  Issuer             string{EKTA}
  Description         string{TM COMBO EKTAB}
  SecurityType        string{MLEG}
  StdMaturity         string{201508}
  StrikePrice         float64{0.1}
  FOSMarketId         XSTO
  CFICode            string{MMXXXX}
  RoundLot           float64{1}
  LotType            uint8{2}
  MaxTradeVol         float64{50000}
  SecurityGroup       string{TAILOR MADE COMBINATION}
  MarketSegmentID     string{2}
  MarketSegmentDesc   string{SWEDISH STOCK}
  InternalCreationDate Timestamp{2015-08-04 13:39:37:656}
  InternalModificationDate Timestamp{2015-08-05 03:18:16:040}
  InternalHideFromLookup bool{True}
  InternalSourceId     uint16{45}
  InternalAggregationId uint16{45}
  InternalEntitlementId int32{1059}
  LocalCodeStr         string{EKTAB5H63TMC_010}
  PriceIncrement_static float64{0.01}
  UnderlyingLocalCodeStr string{SE0000163628}
  MaturityYear         uint16{2015}
  MaturityMonth        uint8{8}
  MaturityDay          uint8{4}
  OperatingMIC         string{XSTO}
```

1.2.4. Forwards

The sample below illustrates the details of a forward:

```
instr # 430/312212 = 902087572
  PriceCurrency      string{SEK}
  Symbol             string{ICA5V}
  Issuer             string{ICA}
  Description         string{ICA GRUPPEN FORWARD}
  SecurityType       string{FORWARD}
  StdMaturity        string{201510}
  FOSMarketId        XSTO
  CFICode            string{MMFXXX}
  RoundLot           float64{1}
  LotType            uint8{2}
  MaxTradeVol        float64{50000}
  SecurityGroup      string{FORWARD DEL}
  MarketSegmentID    string{2}
  MarketSegmentDesc  string{SWEDISH STOCK}
  InternalCreationDate Timestamp{2015-07-12 00:11:46:847}
  InternalModificationDate Timestamp{2015-07-12 00:11:46:847}
  InternalSourceId    uint16{45}
  InternalAggregationId uint16{45}
  InternalEntitlementId int32{1059}
  LocalCodeStr        string{ICA5V}
  ISIN                string{SE0007312434}
  PriceIncrement_static float64{0.01}
  UnderlyingLocalCodeStr string{SE0000652216}
  MaturityYear         uint16{2015}
  MaturityMonth        uint8{10}
  MaturityDay          uint8{16}
  OperatingMIC         string{XSTO}
```

1.2.5. Repurchase

The sample below illustrates the details of a repurchase:

```
instr # 430/317150 = 902092510
  PriceCurrency      string{SEK}
  Symbol             string{NB5528_BSB_150805_150810}
  Issuer             string{NBHO}
  Description         string{NB5528 BUY-SELL-BACK}
  SecurityType        string{REPO}
  StdMaturity         string{201508}
  StrikePrice         float64{0.001}
  FOSMarketId         XSTO
  PriceType           uint8{9}
  CFICode             string{DYXXXX}
  RoundLot            float64{1}
  LotType             uint8{2}
  MaxTradeVol         float64{50000}
  SecurityGroup        string{REPO GROUP BUY-SELL-BACK}
  MarketSegmentID     string{3}
  MarketSegmentDesc   string{SWEDISH BOND}
  InternalCreationDate Timestamp{2015-08-04 12:29:42:243}
  InternalModificationDate Timestamp{2015-08-05 03:18:16:041}
  InternalHideFromLookup bool{True}
  InternalSourceId     uint16{45}
  InternalAggregationId uint16{45}
  InternalEntitlementId int32{1059}
  LocalCodeStr         string{NB5528_BSB_150805_150810}
  PriceIncrement_static float64{0.001}
  UnderlyingLocalCodeStr string{SE0004547032}
  MaturityYear          uint16{2015}
  MaturityMonth         uint8{8}
  MaturityDay           uint8{10}
  OperatingMIC          string{XSTO}
```

1.3. Specific Referential Data

The following sections describe specific referential tags available on the OMX NORDIC DERIVATIVES market data stream:

- [1.3.1. PriceType](#).

1.3.1. PriceType

The values of the referential tag **PriceType** conveyed on the OMX NORDIC DERIVATIVES market data stream are disseminated via FeedOS data stream in *Referential* to specify the price type.

FeedOS implementation of the tag `PriceType` is described in the table below:

Table 2 PriceType – technical implementation in FeedOS

Component	Value	Description
Tag Name	PriceType	FeedOS tag name.
Numeric ID	423	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	uint8	uint8 data type.
Format	<i>[Exchange Specific Value]</i>	An <i>exchange specific value</i> , specifying the price type.
Possible Values	1	Percentage
	9	Yield

2. Quotation Data

The following sections describe the characteristics of the quotation data on the OMX NORDIC DERIVATIVES market data stream, in terms of:

- [2.1. Quotation Values](#)
- [2.2. TradingStatus](#)
- [2.3. Specific Quotation Tags](#)
- [2.4. MBL and MBO Data.](#)

2.1. Quotation Values

The example below shows the possible values of an instrument on the OMX NORDIC DERIVATIVES market data stream:

```
InstrumentStatusL1
-- 430/291836
    BID: 1625.25    32
    ASK: 1625.5    27
    LastPrice                float64{1625.25}
    LastTradeQty             float64{1}
    DailyHighPrice           float64{1629.75}
    DailyLowPrice            float64{1614}
    DailyTotalVolumeTraded   float64{44626}
    DailyTotalAssetTraded    float64{72470703}
    LastTradePrice           float64{1625.25}
    LastTradeTimestamp        Timestamp{2015-08-05 14:51:21:471}
    InternalDailyOpenTimestamp Timestamp{2015-08-05 07:00:00:221}
    InternalDailyCloseTimestamp Timestamp{2015-08-04 15:26:37:091}
    InternalDailyHighTimestamp Timestamp{2015-08-05 12:33:36:908}
    InternalDailyLowTimestamp Timestamp{2015-08-05 07:02:47:543}
    InternalPriceActivityTimestamp Timestamp{2015-08-05 14:51:22:678}
    TradingStatus            17=ReadyToTrade
    LastOffBookTradePrice     float64{1625.5}
    LastOffBookTradeQty       float64{21}
    LastOffBookTradeTimestamp Timestamp{2015-08-05 14:49:11:664}
    DailyOpeningPrice         float64{1616}
    PreviousDailyTotalVolumeTraded float64{55583}
    PreviousDailyTotalAssetTraded float64{89506174.4}
    PreviousDailyClosingPrice float64{1611}
    PreviousBusinessDay       Timestamp{2015-08-04}
    CurrentBusinessDay        Timestamp{2015-08-05}
    PreviousDailySettlementPrice float64{1611.75}
    LastAuctionPrice          float64{1616}
    LastAuctionVolume         float64{35}
    DailyTotalOffBookVolumeTraded float64{2243}
    DailyTotalOffBookAssetTraded float64{3642648.5}
    OpenInterest              float64{400473}
    InternalLastAuctionTimestamp Timestamp{2015-08-05 06:59:59:631}
    SettlementPriceDate       Timestamp{2015-08-04}
    OpenInterestDate          Timestamp{2015-08-04}
    SettlementPriceType       char{a}
    MARKET_OMNET_OMX_TradingStateName string{OPEN}
```

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 OMX NORDIC DERIVATIVES market data stream is 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 3 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 exchange specific value , concerning the characteristics of the trading status.
Possible Values	2	Trading Halt
	5	Price Indication
	17	Ready to Trade
	18	Not Available for Trading
	21	Pre-Open

2.3. Specific Quotation Tags

The following sections describe the specific quotation tags available on the OMX NORDIC DERIVATIVES market data stream:

- [2.3.1. Trade Conditions](#)
- [2.3.2. Other Values.](#)

2.3.1. Trade Conditions

The following subsections describe the trade conditions available on the OMX NORDIC DERIVATIVES market data stream:

- [2.3.1.1. MARKET_OMX_TradeCondition](#)
- [2.3.1.2. MARKET_OMX_TradeSource.](#)

2.3.1.1. MARKET_OMX_TradeCondition

Each time a trade occurs, the values of the quotation tag **MARKET_OMX_TradeCondition** conveyed on the OMX NORDIC DERIVATIVES market data stream are disseminated via FeedOS data stream in *Context* to identify the particular condition applicable to a trade on the OMX Markets:

- 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_TradeCondition` is described in the table below:

Table 4 `MARKET_OMX_TradeCondition` – technical implementation in FeedOS

Component	Value	Description
Tag Name	<code>MARKET_OMX_TradeCondition</code>	FeedOS tag name.
Numeric ID	16420	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	<code>UInt8</code>	<code>UInt8</code> data type.
Format	<i>[Exchange Specific Value]</i>	An exchange specific value , indicating the particular condition applicable to a trade on the OMX Markets.
Possible Values	0	No condition
	1	Late Trade
	2	Internal Trade/Crossing
	4	Bulletin Board Trade
	8	Buy Write
	16	Off Market

2.3.1.2. `MARKET_OMX_TradeSource`

Each time a trade occurs, the values of the quotation tag `MARKET_OMX_TradeSource` conveyed on the OMX NORDIC DERIVATIVES market data stream are disseminated via FeedOS data stream in *Context* to indicate the source of a trade:

- 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_TradeSource` is described in the table below:

Table 5 `MARKET_OMX_TradeSource` – technical implementation in FeedOS

Component	Value	Description
Tag Name	<code>MARKET_OMX_TradeSource</code>	FeedOS tag name.
Numeric ID	16421	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	<code>UInt16</code>	<code>UInt16</code> data type.
Format	<i>[Exchange Specific Value]</i>	An exchange specific value , indicating the source of a trade.
Possible Values	0	Internal use. Trades reported directly to the clearing subsystem.
	1	Matched by system, automatically.
	2	Matched by system, manually.
	3	Matched Outside Exchange, different participants
	4	Matched outside exchange, different participants, reg. by exchange.
	5	Matched Outside Exchange, one participant.
	6	Matched outside exchange, one participant, reg. by exchange.
	7	Combination order matched against another combination order when matched by the Exchange, electronically.
	8	Deal in a Swap Box instrument.

Table 5 MARKET_OMX_TradeSource – technical implementation in FeedOS (Continued)

Component	Value	Description
Possible Values	9	Matched electronically, member internal.
	10	Deal in a Swap Box instrument, member internal.
	11	After market closure, outside system, different brokers.
	12	After market closure, outside system, different brokers, registered by the exchange.
	13	After market closure, outside system, one broker.
	14	After market closure, outside system, one broker, registered by the exchange.
	15	Internally created basis trade.
	16	Reversing deal made by the exchange manually.
	17	Basis trade.
	18	Correction of trade.
	19	Internally created.
	20	Deal made at the end of an auction.
	21	Private request for quote.
	22	Package private request for quote.
	23	Internally from combo.
	24	Internally from TM.
	25	Internally from average.
	26	Internally from strip.
	27	Delta hedge.
	28	CL bundle deal.
	32	Trade from Bulletin Board.
	33	Trade from Bulletin Board, standard combo.
	34	Trade from Bulletin Board, non-standard combo.
	35	Trade from Bulletin Board, non-standard combo.
	36	Tailor-made combination.
	37	Non-standard combination.
	38	Outside the Exchange, block trade facility.
	39	Matched outside the Ex- change, combinations.
	40	Outside the Exchange, block trade facility.
	41	No Deal Price.
	42	Priority crossing.
	43	Combination matched outright legs.
	44	Matched outside exchange, broker.
	100	
	101	
	102	
	103	
	104	
	105	

Table 5 MARKET_OMX_TradeSource – technical implementation in FeedOS (Continued)

Component	Value	Description
Possible Values	110	
	111	
	112	
	113	
	114	
	115	
	116	
	117	
	118	
	122	
	128	Trade resulting from an Average Price Trade transaction.
	129	Intermediate trade created in an Average Price Trade transaction.
	131	Trade transfer.
	132	Misclear.
	133	Exchange for physical (EFP).
	134	Spread trade.
	135	Average price system (APS).
	136	Adjustment without price.
	137	Adjustment with price.
	138	Deal executed at CTrade.
	139	Cross product netting.

2.3.2. Other Values

The following subsections describe other specific quotation tags on the OMX NORDIC DERIVATIVES market data stream:

- [2.3.2.1. MARKET_OMNET_OMX_TradingStateName.](#)

2.3.2.1. MARKET_OMNET_OMX_TradingStateName

Each time a modification of the trading state occurs, the values of the quotation tag **MARKET_OMNET_OMX_TradingStateName** conveyed on the OMX NORDIC DERIVATIVES market data stream are disseminated via S&P Capital IQ Real-Time Solutions data stream in *Other Values*:

- in the callback carrying the Level1 event `notifTradeEventExt()`, 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_OMNET_OMX_TradingStateName is described in the table below:

Table 6 MARKET_OMNET_OMX_TradingStateName – technical implementation in FeedOS

Component	Value	Description	
Tag Name	MARKET_OMNET_OMX_TradingStateName	FeedOS tag name.	
Numeric ID	14800	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	String	String data type.	
Format	<i>[Exchange specific value]</i>	An exchange specific value , detailing the current state of the trade.	
Possible Values	PREOP	FIXSecurityTradingStatus_ PreOpen	Pre-Open
	CLIN	FIXSecurityTradingStatus_ PreOpen during morning session FIXSecurityTradingStatus_ PriceIndication during evening session	Call Interaction
	OPEN	FIXSecurityTradingStatus_ ReadyToTrade	Open
	CLIN	FIXSecurityTradingStatus_ PriceIndication	Call Interaction
	EOTRD	FIXSecurityTradingStatus_ NotAvailableForTrading	End of Trading
	STATS	FIXSecurityTradingStatus_ NotAvailableForTrading	Statistics
	CLEAR	FIXSecurityTradingStatus_ NotAvailableForTrading	Clear
	POSTR	FIXSecurityTradingStatus_ ReadyToTrade	Post-Trade Index Futures
	TRMBD	FIXSecurityTradingStatus_ NotAvailableForTrading	Terminating Business Day
	EMPC	FIXSecurityTradingStatus_ NotAvailableForTrading	Electronic Market Place Closed

2.4. MBL and MBO Data^{*}

The MBL book has a 5-level depth. There is no MBO.

^{*} The MBL and MBO 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.

3. Closing Price

The closing price is the last trade price upon close, as provided by the exchange. There is no settlement price.

4. Special Behavior

The following sections detail the OMX NORDIC DERIVATIVES market data stream special behavior in terms of:

- [4.1. Microsecond Timestamp Precision on the Level1 Market Data.](#)

4.1. Microsecond Timestamp Precision on the Level1 Market Data

Effective 2015-05-04, the server timestamps displays microsecond units on the Level1 Market Data, as shown in the example below (highlighted in **green**):

```
"TE (TradeEvent) : MARKET_TIME INSTRUMENT LAST_PRICE TRADE_QTY BID_PRICE BID_QTY ASK_PRICE
ASK_QTY *CONTENT_MASK* *FLAGS*"

TE      11:00:22:091.520      76/27012      *      *      *      *      12.42      1@1
TE      11:00:22:091.612      76/27012      *      *      11.75      26@5      *      *
TE      11:00:22:091.612      76/27012      *      *      *      *      6      942@39
TE      11:00:22:091.868      76/27012      *      *      13.25      23@4      *      *
```

5. 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
- Web: <http://support.quanthouse.com>.