



Enhancement in Handling the Open/Close data on SWX

Notice Reference	20100818
Scope	Quotation data
Exchanges	SWX, VIRT-X, Scoach CH
Effective Date	2010-08-23
Impact	Open/Close price will not be sent with the open/close signal

Dear FeedOS developer,

Please be advised that starting the 2010-08-23, the opening price on SWX, VIRT-X and Scoach CH will be no more sent along with the open signal but only as a separate update on the quotation field "DailyOpeningPrice".

Also, the closing price on SWX, VIRT-X and Scoach CH will be no more sent along with the close signal but only as a separate update on the quotation field "DailyClosingPrice".

As an example, here is the behavior on the stock Nestle **before** the update:

```
VU    2010-08-17 03:45:00:000 MARKET_SWX_TradingSessionSubID=1      TradingStatus=5
SI    2010-08-17 07:00:00:000 OPEN      52.65
VU    2010-08-17 07:00:00:000 MARKET_SWX_TradingSessionSubID=2      TradingStatus=17
VU    2010-08-17 12:57:27:851 DailyOpeningPrice=52.65
VU    2010-08-17 15:20:00:000 MARKET_SWX_TradingSessionSubID=9      TradingStatus=5
SI    2010-08-17 15:30:00:000 CLOSE      53
VU    2010-08-17 15:30:00:000 MARKET_SWX_TradingSessionSubID=A      TradingStatus=18
VU    2010-08-17 15:31:14:081 DailyClosingPrice=53.15
```

And the behavior **after** the update:

```
VU    2010-08-17 03:45:00:000 MARKET_SWX_TradingSessionSubID=1      TradingStatus=5
SI    2010-08-17 07:00:00:000 OPEN      *
VU    2010-08-17 07:00:00:000 MARKET_SWX_TradingSessionSubID=2      TradingStatus=17
VU    2010-08-17 12:57:27:851 DailyOpeningPrice=52.65
VU    2010-08-17 15:20:00:000 MARKET_SWX_TradingSessionSubID=9      TradingStatus=5
SI    2010-08-17 15:30:00:000 CLOSE      *
VU    2010-08-17 15:30:00:000 MARKET_SWX_TradingSessionSubID=A      TradingStatus=18
VU    2010-08-17 15:31:14:081 DailyClosingPrice=53.15
```

To process this update, the client applications are required to:

1. Handle a open/close information only as a signal i.e. a *TradeEventExt* containing the *Open/Close* flag but without a price.
2. Handle an update of its closing price data cache from a new value of the tag *DailyOpeningPrice/DailyClosingPrice* found in the *OtherValues* structure of a *TradeEventExt*.

For additional support please contact support@quanthouse.com