

FeedOS™ Developer's Notice

SWX – Update of the Referential Tags

Reference n°: 20130212

Effective as of: **18 February 2013**

Action required from users: **Optional**

QUANTHOUSE

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CAPITAL IQ

QuantHouse® FeedOS™
FeedOS™ Developer's Notice
Reference 20130212
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UPDATE OF THE REFERENTIAL TAGS ON SWX

To reflect the changes caused by the dissemination of new values on SWX market data stream, QuantHouse® 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](#)
- [2. Functional Description](#)
- [3. QuantFEED® Technical Implementation](#)
- [4. Finding the Latest Information.](#)

1. Update Summary

Table 1 Current update summary

Notice Reference	20130212
Scope	Reference Data
Exchanges	SWX
Effective Date	2013-02-18
Impact	• Update of the Referential Tags
Action required	Optional

2. Functional Description

Starting Monday, **February 18, 2013**, QuantHouse® introduces a new referential tag `DynamicVariationRange` (**NumericID**: 9553, **Type**: `Float64`) to accommodate the information disseminated on SWX market data stream.

The **Dynamic Range** defines the maximum permitted variation around the *Dynamic Price* (in both directions) and it is expressed as a percentage. The *Dynamic Price* is the price fixed *in the last trade*, and may be the result either of an auction (in which case it will be the same as the static price) or of a trade made on the open market. The Dynamic Range remains in force only while the market is open and during the closing auction.

3. QuantFEED® Technical Implementation

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

3.1. Dynamic Variation Range

The values of the referential tag **Dynamic Variation Range** conveyed on the SWX market data stream are disseminated via QuantFEED®'s data stream in *Referential* to indicate the maximum permitted value around the dynamic price.

QuantFEED®'s implementation of the values currently available for the tag `DynamicVariationRange` is described in the following table:

Table 2 **DynamicVariationRange – technical implementation in QuantFEED®**

Component	Value	Description
Tag Name	DynamicVariationRange	QuantFEED® tag name.
Numeric ID	9553	QuantFEED® unique ID disseminated on QuantHouse®'s data stream. This is the numeric equivalent of the tag name.
Type	Float64	Float64 data type.
Format / Possible Values	<i>[Exchange Specific value]</i>	An exchange specific percentile value , detailing the maximum permitted value around the dynamic price, as shown in the following example.

Below is an example of the current implementation of the referential tag `DynamicVariationRange` in SWX market data stream:

```
instr # 256/510485 = 537381397
  PriceCurrency      string{CHF}
  Symbol             string{LOGN}
  Issuer             string{Logitech}
  Description         string{LOGITECH N}
  SecurityType       string{NONE}
  FOSMarketId        XSWX
  PriceType          uint8{2}
  CFICode            string{ESXXR}
  RoundLot           float64{1}
  MinTradeVol        float64{0}
  SecuritySubType    string{Registered Share}
  DatedDate          Timestamp{2012-09-24}
  MarketSegmentID    string{HS}
  MarketSegmentDesc  string{Main Market}
  InternalCreationDate Timestamp{2012-12-26 15:35:33:500}
  InternalModificationDate Timestamp{2013-01-29 01:00:02:627}
  InternalSourceId    uint16{29}
  LocalCodeStr        string{CH0025751329_CHF}
  ISIN               string{CH0025751329}
  Telekurs_valor      string{2575132}
  PriceIncrement_dynamic_TableId uint32{2031726}
  CCP_Eligible        bool{True}
  DynamicVariationRange float64{10}
  MARKET_SWX_IssuerCountry string{CH}
  MARKET_SWX_TradingSessionID string{ABck}
  MARKET_SWX_ListingStateCode string{LI}
  MARKET_SWX_ListingStateDesc string{Listed}
```

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>.