

FeedOS™ Developer's Notice

Oslo MIT – Update of the Quotation Context Tags

Reference n°: 20121123

Effective as of: 26 November 2012

Action required from users: Optional



QuantHouse® FeedOS™
FeedOS™ Developer's Notice
Reference 20121123
November 23, 2012

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OSLO MIT – UPDATE OF THE QUOTATION CONTEXT TAGS

To reflect the changes caused by the addition of a new Quotation Context tag on Oslo MIT 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	20121123
Scope	Reference Data
Exchanges	Oslo Børs – Oslo MIT Data Feed
Effective Date	2012-11-26
Impact	• Update of the Quotation Context Tags
Action required	Optional

2. Functional Description

Starting Monday, **November 26, 2012**, QuantHouse® introduces a new Quotation Context tag – MARKET_LSE_MIT_OffBookReportingTradeTypeIndicator (**NumericID:** 15950, **Type:** String) to accommodate the information disseminated on Oslo MIT market data stream.

3. QuantFEED® Technical Implementation

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

- [3.1. Off Book Reporting Trade Type Indicator.](#)

3.1. Off Book Reporting Trade Type Indicator

The values of the quotation tag **Off Book Reporting Trade Type Indicator** conveyed on the Oslo MIT market data stream are disseminated via QuantHouse®'s data stream in *Context* to detail the off book trade type:

- 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.

QuantFEED® implementation of the tag `MARKET_LSE_MIT_OffBookReportingTradeTypeIndicator` is described in the table below:

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

Component	Value	Description
Tag Name	MARKET_LSE_MIT_OffBookReportingTradeTypeIndicator	QuantFEED® tag name.
Numeric ID	15950	QuantFEED® unique ID broadcast on QuantHouse®'s 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 off book trade type.
Possible Values	20	NM – Not to Mark
	1000	O – Ordinary trade
	1005	NK – Negotiated trade – delayed publ. requested
	1006	NT – Negotiated trade
	1008	OK – Ordinary trade – delayed publ. requested
	1009	OT – OTC trade
	1011	SI – SI Trade
	1012	SK – SI Trade – delayed publ. requested
	1013	TK – OTC trade – delayed publ. requested
	3012	DT – Derivative Related
	3013	VW – VWAP Trade

Below is an example of the current implementation of the quotation tag `MARKET_LSE_MIT_OffBookReportingTradeTypeIndicator` in the Oslo MIT market data stream:

```
SI=TradeEvent(SIGNAL) SERVER_TIME MARKET_TIME INSTRUMENT SIGNAL LAST_PRICE
TE=TradeEvent SERVER_TIME MARKET_TIME INSTRUMENT LAST_PRICE TRADE_QTY BID_PRICE BID_QTY
ASK_PRICE ASK_QTY [CONTENT_MASK] [FLAGS]
VU=ValuesUpdate SERVER_TIME MARKET_TIME INSTRUMENT VALUES...
MS=MarketStatus SERVER_TIME MARKET_TIME MIC STATUS
MN=MarketNews SERVER_TIME MARKET_TIME MIC URGENCY HEADLINE CONTENT

VU    2012-11-22 10:59:56:663.340 2012-11-22 10:59:56:662.599 392921669 LastAuctionPrice=0
LastAuctionVolume=0
TE    2012-11-22 11:00:45:198.325 2012-11-22 11:00:45:197.614 392921462 * * 143.5 102@1 * *

TE    2012-11-22 11:00:47:319.584 2012-11-22 11:00:47:318.876 392921429 * * ! 0 * *
TE    2012-11-22 11:01:02:234.105 2012-11-22 11:01:02:233.273 920650738 119 1000 * * * * f
MARKET_LSE_MIT_OffBookReportingTradeTypeIndicator=1000
TE    2012-11-22 11:01:21:062.687 2012-11-22 11:01:21:061.995 392921818 44.8 2000 44.8
58743@16 * *
TE    2012-11-22 11:01:21:062.966 2012-11-22 11:01:21:062.154 392921818 44.8 1000 44.8
57743@16 * *
TE    2012-11-22 11:01:21:468.162 2012-11-22 11:01:21:467.419 392921818 44.8 500 * * * *
TradeConditionsDictionaryKey=uint32{136314981},9362=bool{True}
TE    2012-11-22 11:01:22:029.080 2012-11-22 11:01:22:028.357 392921818 44.8 2000 44.8
55743@16 * *
TE    2012-11-22 11:01:24:062.474 2012-11-22 11:01:24:061.771 392921818 44.8 1000 44.8
54743@16 * *
TE    2012-11-22 11:01:31:233.706 2012-11-22 11:01:31:232.973 920650738 11.9 2000 * * * * f
MARKET_LSE_MIT_OffBookReportingTradeTypeIndicator=1000
TE    2012-11-22 11:01:35:063.059 2012-11-22 11:01:35:062.332 392921818 44.8 1000 44.8
53743@16 * *
```

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>.