FeedOS
Developer Notice

Turquoise Migration

Notice Reference	20100927
Scope	All data
Exchanges	Turquoise
Effective Date	2010-10-04
Impact	Migration

Dear FeedOS developer,

Please be advised that starting the 2010-10-04, the exchange platform will migrate from Turquoise Emapi to Turquoise Millennium Exchange.

The following modifications will occur to the Turquoise Exchange feed which will be known as Turquoise MIT:

Referential:

- The Instrument Internal Code and Local Code will change
- The LocalCodeStr will change
- The CFICode will be more precise
- The SecurityType & the SecuritySubType will be provided

NB: You need to reload the referential

Quotation:

- The new platform won't support the Auction phase, for this matter these quotation context tags MARKET_TURQUOISE_LastAuctionQty & MARKET_TURQUOISE_EndOfAuctionTime will be removed

- The off book trades will be managed differently, they will be set among the content mask. For further information regarding the off book trades, please refer to the FeedOS Quotation Tags User Guide available under www.quanthouse.com/download
The Dark book trades are flagged as Off book trade & have specifics trade type & trade condition

- The quotation context tag MARKET_TURQUOISE_TradeTypeIndicator can have the following information

Value	Description
" "	Normal Trade
"M"	Dark Midpoint Book

- The quotation tag MARKET_TURQUOISE_HaltReason (14720, type: string) will be added and it can have the following values:

Value	Description
9998	Matching partition suspended
9999	System suspended
space	Reason not available
1	System problem
2	Fast market
3	News pending

When an instrument is no more halted, the tag MARKET_TURQUOISE_HaltReason is reset. The reset is done by sending a value with syntax UNKNOWN

Please refer to the C++ code below for more details:

```
FeedOS::Types::ListOfQuotationVariable const & values = inData.getValues();
for (FeedOS::Types::ListOfQuotationVariable::const_iterator it = values.begin(); it
!= values.end(); ++it) {
	unsigned int tag_num = it->getNum();
	switch(tag_num) {
		case FeedOS::TAG_MARKET_TURQUOISE_HaltReason:
		{
			Any halt_reason_value = it->getValue();
			if (halt_reason_value.get_syntax() == Syntax_UNKNOWN) {
				// reset HaltReason

			}	else {
				// get reason
				std::string reason_code = halt_reason_value.get_String();

			}
		}
		break;
	}
}
```

- The quotation tag MARKET_TURQUOISE_DarkBookTradingStatus (14721, type: Enum): will be added and it will contains the Dark Book trading status and can have the following values:

Value	Description
2	Trading Halt
17	Ready to Trade
18	Not Available for Trading

- The quotation tag MARKET_TURQUOISE _OffBookReportingTradingStatus (14722, type: Enum): will be added and it will contains the Off Book trading status and can have the following values:

Value	Description
2	Trading Halt
17	Ready to Trade
18	Not Available for Trading

Referential Data Evolution:

Before:

```
instr # 428/751108 = 898332164
    PriceCurrency                 string{EUR}
    Symbol                        string{BNP}
    Description                   string{BNP PARIBAS ACT.A}
    SecurityType                  string{NONE}
    FOSMarketId                   TRQX
    CFICode                       string{EXXXXX}
    InternalCreationDate          Timestamp{2009-06-15 03:00:20:362}
    InternalModificationDate      Timestamp{2010-09-22 03:00:25:373}
    InternalSourceId              uint16{19}
    LocalCodeStr                  string{BNPp-EUR-2188}
    ForeignFOSMarketId            XPAR
    ForeignMarketId               string{XPAR}
    ISIN                          string{FR0000131104}
    PriceIncrement_dynamic_TableId        uint32{1245365}
    MARKET_TURQUOISE_Ticker       string{BNPp}
```

After:

```
instr # 428/4101 = 897585157
    PriceCurrency                 string{EUR}
    Symbol                        string{BNP}
    Description                   string{BNP PARIBAS ACT.A}
    SecurityType                  string{CS}
    FOSMarketId                   TRQX
    CFICode                       string{ESXXXX}
    SecuritySubType               string{EQ}
    MarketSegmentID               string{XPAR}
    InternalCreationDate          Timestamp{2010-09-27 14:03:41:514}
    InternalModificationDate      Timestamp{2010-09-27 14:12:51:071}
    InternalSourceId              uint16{3}
    LocalCodeStr                  string{BNPp}
    ForeignFOSMarketId            XPAR
    ForeignMarketId               string{XPAR}
    ISIN                          string{FR0000131104}
    PriceIncrement_dynamic_TableId        uint32{196715}
    MARKET_TURQUOISE_Ticker       string{BNPp}
```

For additional support please contact support@quanthouse.com