QuantHouse® FeedOS™

FeedOS™ Developer's Notice

OSLO MIT – Update of the Referential and Quotation Tags

Reference n°: 20130123

Effective as of: **18 March 2013**

Action required from users: **Optional**

QUANTHOUSE

part of S&P CAPITAL IQ

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FeedOS™ Developer's Notice
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UPDATE OF THE REFERENTIAL AND QUOTATION TAGS ON OSLO MIT

To reflect the changes caused by the dissemination of new values 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

Table 1 Current update summary

Notice Reference	20130312
Scope	Reference and Quotation Data
Exchanges	OSLO MIT
Effective Date	**2013-03-18**
Impact	• Update of the Referential and Quotation Tags
Action required	Optional

2. Functional Description

Starting Monday, **March 18, 2013**, QuantHouse® introduces introduces two new referential tags `DynamicVariationRange` (**NumericID**: `9553`, **Type**: `Float64`) and `StaticVariationRange` (**NumericID**: `9554`, **Type**: `Float64`) and a new quotation context tag `AggressorSide` (**NumericID**: `9356` **Type**: `Char`) to accommodate the information disseminated on OSLO market data stream.

3. QuantFEED® Technical Implementation

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

3.1. Dynamic Variation Range and Static Variation Range

The values of the referential tags **Dynamic Variation Range** and Static Variation Range conveyed on the OSLO MIT market data stream are disseminated via QuantFEED®'s data stream in *Referential* to indicate the maximum permitted value around the dynamic and static 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	`[Exchange Specific Value]`	An ***exchange specific percentile value***, detailing the maximum permitted value around the dynamic price, as shown in the following example.

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

Table 3 StaticVariationRange – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`StaticVariationRange`	QuantFEED® tag name.
Numeric ID	`9554`	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	`[Exchange Specific Value]`	An ***exchange specific percentile value***, detailing the maximum permitted value around the static price, as shown in the following example.

Below is an example of the current implementation of the referential tags `DynamicVariationRange` in OSLO MIT market data stream:

```
instr # 187/754097 = 392921521
        PriceCurrency               string{NOK}
        Symbol                      string{SAS NOK}
        Issuer                      string{SAS AB}
        Description                 string{SAS AB}
        SecurityType                string{CS}
        FOSMarketId                 XOSL
        CFICode                     string{ESXXXX}
        CountryOfIssue              string{SE}
        RoundLot                    float64{1}
        SecuritySubType             string{SH}
        SecurityGroup               string{OBMA}
        InternalCreationDate        Timestamp{2013-03-11 16:49:38:150}
        InternalModificationDate    Timestamp{2013-03-12 05:01:00:091}
        InternalSourceId            uint16{1}
        LocalCodeStr                string{48943}
        ISIN                        string{SE0003366871}
        PriceIncrement_dynamic_TableId      uint32{65637}
        DynamicVariationRange       float64{12}
        StaticVariationRange        float64{20}
        MARKET_LSE_NormalMarketSize float64{2000}
        MARKET_LSE_SegmentCode      string{OBMA}
```

3.2. Aggressor Side

The values of the quotation tags **Aggressor Side** conveyed on the ICE market data stream are disseminated via QuantHouse®'s data stream in *Context* to specify if the aggressor is a buyer or a seller:

- o in the callback carrying the Level1 event notif_TradeEventExt(), for C++
- o in the event handler TradeEventExtEventHandler, for C#
- o in the callback carrying the Level1 event quotNotifTradeEventExt, for Java.

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

Table 4 AggressorSide – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`AggressorSide`	QuantFEED® tag name.
Numeric ID	`9356`	QuantFEED® unique ID disseminated on QuantHouse®'s data stream. This is the numeric equivalent of the tag name.
Type	`Char`	Char data type.
Format	`[Exchange Specific Value]`	An ***exchange specific value***, identifying the side of the aggressor.
Possible Values	`Space`	`No aggressor`
	`1`	`Buy Side`
	`2`	`Sell Sider`

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.