

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® FeedOS™
FeedOS™ Developer's Notice
Reference 20130123
January 23, 2013

Corporate Headquarters

QuantHouse®
52 Rue de la Victoire
75009 Paris
France
Tel: +33 (0) 1 73 02 32 11
Fax: +33 (0) 1 73 02 32 12

UK Office

10 Foster Lane
London EC2V 6HR
United Kingdom
Tel: +44 (0) 203 107 1676

US Offices

55 Water Street, 44th floor
New York, NY 10041
United States of America
Tel: +1-(212)-438-4346

130 East Randolph
One Prudential Plaza, Suite 2900
Chicago, IL 60601
United States of America
Tel: +1-(312)-233-7129

www.quanthouse.com

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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](#)
- [2. Functional Description](#)
- [3. QuantFEED® Technical Implementation](#)
- [4. Finding the Latest Information.](#)

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	<code>DynamicVariationRange</code>	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	<code>StaticVariationRange</code>	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}
  FOMarketId        XOSL
  CFI Code           string{ESXXXX}
  CountryOfIssue     string{SE}
  RoundLot           float64{1}
  SecuritySubType    string{SH}
  SecurityGroup      string{OBMA}
  InternalCreationDateTimestamp{2013-03-11 16:49:38:150}
  InternalModificationDateTimestamp{2013-03-12 05:01:00:091}
  InternalSourceId   uint16{1}
  LocalCodeStr       string{48943}
  ISIN              string{SE0003366871}
  PriceIncrement_dynami c_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 Side

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>.