



FeedOS Developer Notice

SWX Feed Upgrade

Notice Reference	20100226
Scope	All data
Exchanges	SWX
Effective Date	2010-03-15
Impact	Feed Upgrade

Dear FeedOS developer,

Please be advised that starting the 2010-03-15, the SWX Exchange will upgrade its feed which will cause the following modifications:

Quotation:

1. The Market By Order (MBO) will be supported
2. The trade conditions will be available for the intraday historical data (for accurate VWAP calculation)
3. The Auction price will be available in both LastPrice & LastAuctionPrice (9146, type float64)
4. The Auction volume will be available in both MARKET_SWX_LastAuctionQty & LastAuctionVolume (9147, type float64)
5. The off book trades will be managed differently, they will be set on the content mask

For further information regarding the Auction phase and the Off book trades, please refer to the FeedOS Quotation Tags User Guide available under www.quanthouse.com/download

N.B.: Please notice that in few months, the Auction price and Auction volume will be provided by LastAuctionPrice & LastAuctionVolume only and the tags MARKET_SWX_LastAuctionQty & MARKET_SWX_TradeOffExchangeFlag will be removed
A developer notice will be send before the modification.

Referential:

1. The tag Telekurs_Valor (9521, type String) containing the Telekurs identifier will be added
2. The tag UnderlyingLocalCodeStr (9510, type String) containing the Underlynig LocalCodeStr will be added

For additional support please contact support@quanthouse.com