

# **FeedOS™ Developer's Notice**

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## **Update of the Quotation Tags**

Reference n°: 20121228

Effective as of: **03 January 2013**

Action required from users: **Optional**



QuantHouse® FeedOS™  
FeedOS™ Developer's Notice  
Reference 20121228  
December 28, 2012

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# UPDATE OF THE QUOTATION TAGS ON SWX

To reflect the changes caused by the dissemination of new values on SWX 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	20121228
Scope	Reference Data
Exchanges	SWX
Effective Date	2013-01-03
Impact	• Update of the Quotation Tags
Action required	Optional

## 2. Functional Description

Starting Thursday, **January 03, 2013**, QuantHouse® introduces a new quotation tag `TradSesOpenTime` (**NumericID**: 342, **Type**: `Timestamp`) to accommodate the information disseminated on SWX.

## 3. QuantFEED® Technical Implementation

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

- [3.1. Trading Session Open Time.](#)

### 3.1. Trading Session Open Time

The values of the quotation tag **Trading Session Open Time** conveyed on the SWX market data stream are disseminated via QuantFEED®'s data stream in *Other Values* to indicate the estimated time when the trading resumes after a halt:

- 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.

Furthermore, the values of the quotation tag `TradSesOpenTime` are provided if the following conditions are met:

- the values of the quotation tag `MARKET_SWX_BookCondition` are 4 or 5
- the value of the quotation tag `MARKET_SWX_SecurityTradingStatus` is 2
- the value of the quotation tag `TradingStatus` is 5 (Price Indication).

For more details about the implementation and possible values of these tags, see *SWX Feed Description*.

QuantFEED®'s implementation of the tag `TradSesOpenTime` is described in the following table:

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

Component	Value	Description
Tag Name	TradSesOpenTime	QuantFEED® tag name.
Numeric ID	342	QuantFEED® unique ID disseminated on QuantHouse®'s data stream. This is the numeric equivalent of the tag name.
Type	Timestamp	Timestamp data type.
Format / Possible Values	<i>[Exchange Specific value]</i>	An <b>exchange specific value</b> , indicating the estimated time when the trading resumes after a halt.

Below is an example of the current implementation of the quotation tag `TradSesOpenTime` in SWX market data stream:

```
InstrumentStatusL1
-- 298/500011
    BID: 17 300      @1
    ASK: AT_BEST    1000    @1
    LastPrice                      float64{18}
    LastTradeQty                  float64{1000}
    DailyHighPrice                 float64{18}
    DailyLowPrice                   float64{17}
    DailyTotalVolumeTraded          float64{2068}
    DailyTotalAssetTraded           float64{37224}
    LastTradePrice                  float64{18}
    LastTradeTimestamp              Timestamp{2012-12-13 13:22:03:118}
    InternalDailyOpenTimestamp       Timestamp{2012-12-13 09:11:37:871}
    InternalDailyCloseTimestamp      Timestamp{2012-12-12 21:30:47:019}
    InternalDailyHighTimestamp       Timestamp{2012-12-13 09:21:54:575}
    InternalDailyLowTimestamp        Timestamp{2012-12-13 09:21:54:575}
    InternalPriceActivityTimestamp   Timestamp{2012-12-13 13:22:35:250}
    TradSesOpenTime                 Timestamp{2012-12-13 13:30:30:253}
    TradingStatus                   5=PriceIndication
    LastOffBookTradePrice            float64{10}
    LastOffBookTradeQty              float64{100}
    LastOffBookTradeTimestamp        Timestamp{2012-12-10 16:26:00}
    DailyOpeningPrice                float64{18}
    PreviousDailyTotalVolumeTraded   float64{215714}
    PreviousDailyTotalAssetTraded    float64{3749349.61}
    PreviousDailyClosingPrice        float64{17}
    PreviousBusinessDay              Timestamp{2012-12-12}
    CurrentBusinessDay               Timestamp{2012-12-13}
    LastAuctionPrice                 float64{18}
    LastAuctionVolume                float64{200}
    DailyTotalOffBookVolumeTraded    float64{0}
    DailyTotalOffBookAssetTraded     float64{0}
    InternalLastAuctionTimestamp      Timestamp{2012-12-13 13:08:52:420}
    MARKET_SWX_BookCondition         int32{5}
    MARKET_SWX_SecurityTradingStatus int32{17}
    MARKET_SWX_TradingSessionSubID   string{2}
```

## 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](mailto:support@quanthouse.com)
- Web: <http://support.quanthouse.com>.