



FeedOS Developer Notice

More timestamps in SWX Level 1 Events

Notice Reference	20100113-b
Scope	Quotation data (Level 1 events)
Exchanges	SWX
Effective Date	2010-01-18
Impact	Data enrichment

Dear FeedOS developer,

Please be advised that starting the 2010-01-18, the field MarketUTCTimestamp available in "TradeEventExt" callback will be filled every time, even for messages that do not carry a trade.

Please find below the meaning of this field:

- When a trade occurs, MarketUTCTimestamp is the **official timestamp** associated to the trade.
- For other events (typically when only best Bid/Ask are updated) this is the "**sending time**" as provided by Turquoise.

Please notice that those two kinds of timestamp may not be perfectly synchronized within Turquoise.

You may want to disregard MarketUTCTimestamp for events that do not carry a trade (bit LastTradeQty set in the ContentMask).

Please note that the field ServerUTCTimestamp still carries the "reception time" (taken by the QuantHouse feedhandler) and it is not affected by MarketUTCTimestamp.

For additional support please contact support@quanthouse.com