

FeedOS™ Developer's Notice

Update of the Trading Status Details on LSE MIT

Reference n°: 20120504

Effective as of: **30 April 2012**

Action required from users: **Optional**



QuantHouse® FeedOS™
FeedOS™ Developer's Notice
Reference 20120504
May 04, 2012

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UPDATE OF THE TRADING STATUS DETAILS ON LSE MIT

To reflect the changes caused by the update of the Trading Status details on London Stock Exchange MIT market data stream, QuantHouse® has decided to update 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	20120504
Scope	Reference Data
Exchanges	London Stock Exchange MIT
Effective Date	2012-04-30
Impact	Update of the Trading Status Details
Action required	Optional

2. Functional Description

Starting **April 30, 2012**, the London Stock Exchange has introduced new values for the trading status. Thus, four additional values are now available in QuantFEED®'s Level 1 Data Stream to differentiate the types of trading in **MARKET_LSE_MIT_TradingStatusDetails**.

3. QuantFEED® Technical Implementation

Each time a status modification occurs, the values of the Trading Status in the London Stock Exchange's market data stream are broadcast as Quotation tag via QuantHouse's data stream in *Other Values*:

- 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.

QuantFEED® implementation of the values currently available in the trading status is described in the table below (newly introduced values are in ***bold-italic***):

Table 2 LSE MIT Trading Status Details technical implementation in QuantFEED®

Component	Value	Description
Tag Name	MARKET_LSE_MIT_TradingStatusDetails	QuantFEED® tag name.
Numeric ID	14750	QuantFEED® unique ID broadcast on QuantHouse®'s data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Possible Values	H	Halt
	T	Regular Trading/Start of Trade Reporting
	a	Opening Auction Call
	b	Post-Close
	c	Market Close
	d	Closing Auction Call
	e	AESP Auction Call
	f	Resume Auction Call
	l	Pause
	m	Pre-Mandatory
	n	Mandatory
	o	Post-Mandatory
	q	EDSP Auction Call
	r	Periodic Auction Call
	t	End Trade Reporting
	<i>u</i>	<i>Closing Price Crossing</i>
	<i>v</i>	<i>Closing Price Publication</i>
	<i>w</i>	<i>No Active Session</i>
	<i>x</i>	<i>End of Post Close</i>

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>.