QuantHouse® FeedOS™

FeedOS™ Developer’s Notice

LSE MIT – Update of the Referential and Quotation Tags

Reference n°: 20130424

Effective as of: 29 April 2013

Action required from users: Optional

QuantHouse® FeedOS™
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Reference 20130424
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UPDATE OF THE REFERENTIAL AND QUOTATION TAGS ON LSE MIT

To reflect the changes caused by the dissemination of new values on LSE 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	20130424
Scope	Reference Data
Exchanges	LSE MIT
Effective Date	**2013-04-29**
Impact	• Update of the Referential and Quotation Tags
Action required	Optional

2. Functional Description

Starting Monday, **April 29, 2013**, QuantHouse® introduces two new referential tags – `DynamicVariationRange` (**NumericID**: `9553`, **Type**: `Float64`) and `StaticVariationRange` (**NumericID**: `9554`, **Type**: `Float64`) – and one quotation tag `MARKET_LSE_MIT_TotalAuctionVolume` (**NumericID**: `14756`, **Type**: `Float64`) – to accommodate the information disseminated on LSE MIT market data stream.

The **Dynamic Range** defines the maximum permitted variation around the *Dynamic Price* (in both directions) and it is expressed as a percentage. The *Dynamic Price* is the price fixed *in the last trade*, and may be the result either of an auction (in which case it will be the same as the static price) or of a trade made on the open market. The Dynamic Range remains in force only while the market is open and during the closing auction.

The **Static Range** defines the maximum permitted variation around the *Static Price* (in both directions) and it is expressed as a percentage. The *Static Price* is the price fixed *at the last auction* (the auction allocation price). The Static Range remains in force during the entire session.

QuantHouse® disseminates only the variation ranges related to the continuous trading session.

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
- 3.2. Total Auction Volume.

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 LSE 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	`DynamicVariationRange`	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	`StaticVariationRange`	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` and `StaticVariationRange` in LSE MIT market data stream:

```
instr # 295/754376 = 619414216
    PriceCurrency              string{GBX}
    Symbol                     string{BLT}
    Issuer                     string{BHP BILLITON PLC}
    Description                string{BHP BILLITON PLC ORD $0.50}
    SecurityType               string{NONE}
    FOSMarketId                XLON
    CFICode                    string{EXXXXX}
    CountryOfIssue             string{GB}
    RoundLot                   float64{1}
    MinTradeVol                float64{1}
    SecuritySubType            string{DE}
    InternalCreationDate       Timestamp{2013-04-22 13:09:57:084}
    InternalModificationDate   Timestamp{2013-04-22 13:09:57:084}
    InternalSourceId           uint16{32}
    LocalCodeStr               string{2921}
    ISIN                       string{GB0000566504}
    SEDOL                      string{0056650}
    PriceIncrement_dynamic_TableId  uint32{2097252}
    DynamicVariationRange      float64{5}
    StaticVariationRange       float64{10}
    MARKET_LSE_NormalMarketSize float64{1000}
    MARKET_LSE_SectorCode      string{FE00}
    MARKET_LSE_SegmentCode     string{SET0}
```

3.2. Total Auction Volume

The values of the quotation tag **Total Auction Volume** conveyed on the LSE MIT market data stream are disseminated via QuantFEED®'s data stream in *Other Values* to indicate the auction's volume:

- 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®'s implementation of the values currently available for the tag `MARKET_LSE_MIT_TotalAuctionVolume` is described in the following table:

Table 4 MARKET_LSE_MIT_TotalAuctionVolume – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`MARKET_LSE_MIT_TotalAuctionVolume`	QuantFEED® tag name.
Numeric ID	`14756`	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 value***, indicating the auction's volume.

Below is an example of the current implementation of the quotation tag `MARKET_LSE_MIT_TotalAuctionVolume` in LSE MIT market data stream:

```
InstrumentStatusL1
-- 295/754376
        BID: 1761       1347    @2
        ASK: 1761.5     5172    @6
        LastPrice                       float64{1761}
        LastTradeQty                    float64{95}
        DailyHighPrice                  float64{1779.5}
        DailyLowPrice                   float64{1760.5}
        DailyTotalVolumeTraded          float64{7840146}
        DailyTotalAssetTraded           float64{14259046364.5}
        LastTradePrice                  float64{1761}
        LastTradeTimestamp              Timestamp{2013-04-22 14:02:24:355}
        InternalDailyOpenTimestamp      Timestamp{2013-04-19 07:57:36:170}
        InternalDailyCloseTimestamp     Timestamp{2013-04-19 15:40:00:757}
        InternalDailyHighTimestamp      Timestamp{2013-04-22 13:30:16:932}
        InternalDailyLowTimestamp       Timestamp{2013-04-22 14:02:12:428}
        InternalPriceActivityTimestamp  Timestamp{2013-04-22 14:02:48:291}
        TradingStatus                   18=NotAvailableForTrading
        LastOffBookTradePrice           float64{1761.6775}
        LastOffBookTradeQty             float64{275}
        LastOffBookTradeTimestamp       Timestamp{2013-04-22 14:02:07:828}
        DailyOpeningPrice               float64{1832.5}
        DailyClosingPrice               float64{1782.5}
        PreviousDailyTotalVolumeTraded  float64{7555297}
        PreviousDailyTotalAssetTraded   float64{13843740492}
        PreviousDailyClosingPrice       float64{1824.5}
        PreviousBusinessDay             Timestamp{2013-04-18}
        CurrentBusinessDay              Timestamp{2013-04-19}
        LastAuctionPrice                float64{1782.5}
        LastAuctionVolume               float64{1226031}
        DailyTotalOffBookVolumeTraded   float64{2348427}
        DailyTotalOffBookAssetTraded    float64{4246224346.1725}
        InternalLastAuctionTimestamp    Timestamp{2013-04-19 15:35:04:543}
        PriceActivityMarketTimestamp    Timestamp{2013-04-22 14:02:48:290}
        MARKET_LSE_SuspendedIndicator   char{N}
        MARKET_LSE_MIT_TradingStatusDetails  string{c}
        MARKET_LSE_MIT_TotalAuctionVolume    float64{1226031}
```

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.