

## **FeedOS™ Developer's Notice**

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### **LSE MIT – Update of the Referential and Quotation Tags**

Reference n°: 20130424

Effective as of: **29 April 2013**

Action required from users: **Optional**

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QuantHouse® FeedOS™  
FeedOS™ Developer's Notice  
Reference 20130424  
April 24, 2013

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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	<b>2013-04-29</b>
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	<code>DynamicVariationRange</code>	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	<i>[Exchange specific value]</i>	An <b>exchange specific percentile value</b> , 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	<code>StaticVariationRange</code>	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	<i>[Exchange specific value]</i>	An <b>exchange specific percentile value</b> , 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	<i>[Exchange Specific Value]</i>	An <b>exchange specific value</b> , 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](mailto:support@quanthouse.com)
- Web: <http://support.quanthouse.com>.