

S&P Capital IQ Real-Time Solutions

FeedOS™ Developer's Notice

LSE MIT – Feed Update

Reference n°: 20150126 – 20959 – 24760

Effective as of: 09 February 2015*

Action required from users: Attention Required



* For the actual day when the changes to your custom feed handler take effect, please contact your QuantFEED® project manager.

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Reference 20150126 – 20959 – 24760
February 02, 2015

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UPDATE OF THE LSE MIT MARKET DATA STREAM

To improve the quality of the market data disseminated on the LSE MIT market data stream, S&P Capital IQ Real-Time Solutions has decided to enhance the content of FeedOS.

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. FeedOS Technical Implementation](#)
- [3. Finding the Latest Information.](#)

1. Update Summary

Table 1 Current update summary

Notice Reference	20150126 – 20959 – 24760
Exchanges	LSE MIT
Concerned MICs	XLON, Xloi
Internal Source ID	32, 33
Effective Date	2015-02-09*
Impact	• Microsecond Timestamp Precision on the Level1 Market Data
Action required	Attention Required

2. FeedOS Technical Implementation

Effective Monday, **February 09^{*} 2015**, S&P Capital IQ Real-Time Solutions introduces Microsecond Timestamp precision on the Level1 Market Data, to accommodate the information disseminated on the LSE MIT market data stream, as described below:

- [2.1. Microsecond Timestamp Precision on the Level1 Market Data.](#)

2.1. Microsecond Timestamp Precision on the Level1 Market Data

Effective 2015-02-09, the server timestamps will display microsecond units on the Level1 Market Data, as shown in the example below (highlighted in **green**):

"TE (TradeEvent) : MARKET_TIME INSTRUMENT LAST_PRICE TRADE_QTY BID_PRICE BID_QTY ASK_PRICE ASK_QTY *CONTENT_MASK* *FLAGS*"								
TE	11:00:22:091.520	295/750274	*	*	*	*	-12.42	1@1
TE	11:00:22:091.612	295/750274	*	*	11.75	26@5	*	*
TE	11:00:22:091.612	295/750274	*	*	*	*	6	942@39
TE	11:00:22:091.868	295/750274	*	*	13.25	23@4	*	*

3. Finding the Latest Information

For the latest documentation and product updates, additional support and training, please contact our support services:

- E-mail: rts-support@spcapitaliq.com
- Web: <http://support.quanthouse.com>.

* This is the proposed day for the update of the standard version of the feed handler. For dedicated feed handlers, the date and Source IDs may differ. For the actual day when the changes to your custom feed handler will take effect, please contact your FeedOS™ project manager.