

S&P Capital IQ's Real-Time Solutions

QuantFEED® Feed Description

Tullett Prebon Feed

Reference n°: 20131011



S&P Capital IQ's Real-Time Solutions (QuantHouse®) – QuantFEED®
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QUANTFEED® TULLETT PREBON FEED DESCRIPTION

As part of S&P Capital IQ's Real-Time Solutions's QuantFEED® documentation, this feed description provides you with details about the types of data broadcast on Tullett Prebon market data stream, their possible values and current QuantFEED® technical implementation.

The topics this feed description covers include*:

- [1. Referential Data](#)
- [2. Quotation Data](#)
- [3. Official Closing Price](#)
- [4. Special Behavior](#)
- [5. Finding the Latest Information.](#)

1. Referential Data

The following sections describe the characteristics of the referential data on Tullett Prebon market data stream, in terms of:

- [1.1. Available Markets and Branches](#)
- [1.2. Types of Instruments](#)
- [1.3. Additional Referential Tags.](#)

1.1. Available Markets and Branches

This section details the list of [Markets](#) and [Branches](#) available on Tullett Prebon market data stream.

* The red bars in the left margin highlight content that has been added or changed since the previous release of this document.

1.1.1. Markets

Tullett Prebon market data stream broadcasts informations about the following markets:

Table 1 List of markets available on Tullett Prebon market data stream

QuantFEED® Market ID	Market
XTUP	Tullett Prebon

The following example shows the list of markets available on Tullett Prebon market data stream and their IDs, returned by the command `dumps`:

```
MARKETS
market # 488 CC=UK/UNITED KINGDOM/LONDON,DESCR=TULLETT PREBON PLC,
WEB=www.tullettprebon.com,OLD=BURM,SEQNUM=1
MIC = XTUP
TimeZone = UTC
Country = UK
NbMaxInstruments = 2000000
```

1.1.2. Branches

The example below shows the list of branches available on Tullett Prebon market data stream, returned by the command `dumps`. Each branch displays the following details: `FOSMarketID`, `SecurityType`, `CFICode` and `Quantity` (of instruments):

```
BRANCHES
{ XTUP SpotFx TCSXXX } qty: 356
```

1.2. Types of Instruments

This section gives you examples of instruments' characteristics on Tullett Prebon market data stream, according to their type:

- [1.2.1. Currencies.](#)

1.2.1. Currencies

The sample below illustrates the details of a currency:

```
instr # 488/1303 = 1023411479
PriceCurrency      string{EUR}
Symbol             string{EUR/USD}
Description         string{Euro/US Dollar}
SecurityType       string{SpotFx}
FOSMarketId        XTUP
CFICode            string{TCSXXX}
InternalCreationDate Timestamp{2013-10-08 14:44:23:513}
InternalModificationDate Timestamp{2013-10-08 14:44:23:513}
InternalSourceId    uint16{241}
LocalCodeStr        string{MNSPTEURUSDSP}
MBLLayersDesc       string{0}
OperatingMIC        string{XTUP}
```

1.3. Additional Referential Tags

This section describes additional, specific referential tags available on Tullett Prebon market data stream:

- [1.3.1. Operating MIC.](#)

1.3.1. Operating MIC

The values of the referential tag **Operating MIC** conveyed on the Tullett Prebon market data stream are disseminated via QuantFEED®'s data stream in *Referential* to specify the parent MIC.

QuantFEED®'s implementation of the values currently available for the tag `operatingMIC` is described in the table below:

Table 2 **OperatingMIC – technical implementation in QuantFEED®**

Component	Value	Description
Tag Name	operatingMIC	QuantFEED® tag name.
Numeric ID	9533	QuantFEED® unique ID disseminated on S&P Capital IQ's Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format	<i>[Exchange specific value]</i>	An exchange specific value , specifying the parent MIC.
Possible Values	XTUP	Parent MIC for all Tullett Prebon's branches.

2. Quotation Data

The following sections describe the characteristics of the quotation data on Tullett Prebon market data stream, in terms of:

- [2.1. Quotation Values](#)
- [2.2. Trading Status.](#)

2.1. Quotation Values

The example below shows the possible values of an instrument on Tullett Prebon market data stream:

```
InstrumentStatusL1
-- 488/1303
  BID: 1.3505  0
  ASK: 1.3508  0
  LastPrice           float64{1.3505}
  DailyOpeningPrice   float64{1.3573}
  PreviousDailyClosingPrice float64{1.3572}
  DailyHighPrice       float64{1.3605}
  DailyLowPrice        float64{1.3499}
  TradingStatus        17=ReadyToTrade
  PriceActivityMarketTimestamp Timestamp{2013-10-09 13:45:00}
```

For more details about the fields and tags available in quotation data type, and their possible values, see *QuantFEED® Quotation Tags Guide*.

2.2. Trading Status

Each time a modification of the trading status occurs, the values of the quotation tag **Trading Status** conveyed on the Tullett Prebon market data stream are disseminated via QuantFEED®'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®'s implementation of the tag `TradingStatus` is described in the following table:

Table 3 **TradingStatus – technical implementation in QuantFEED®**

Component	Value	Description
Tag Name	TradingStatus	QuantFEED® tag name.
Numeric ID	9100	QuantFEED® unique ID disseminated on S&P Capital IQ's Real-Time Solutions's data stream. This is the numeric equivalent of the tag name.
Type	Enum	Enum data type.
Format	<i>[Exchange Specific Value]</i>	An exchange specific value , detailing the characteristics of the trading status.
Possible Values	17	Ready to Trade
	18	Not Available for Trading

3. Official Closing Price

The closing price is the last trade price upon close (sent at 22:00 UTC).

4. Special Behavior

On Tullett Prebon, the LastPrice equals the BestBid, as shown in the example below:

```
EV 488/1303 2013-10-09 13:45:00 /ServerUTCTime: 2013-10-09 13:45:58:903.685
content: Bid Ask LastPrice
        BestBid = 1.3506 0
        BestAsk = 1.3509 0
        LastPrice = 1.3506
```

5. Finding the Latest Information

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

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