S&P Capital IQ Real-Time Solutions

FeedOS™ Feed Description

LSE MIT

Reference n°: 20150506 – 25770 – 25972 – 26302

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FEEDOS™ LSE MIT FEED DESCRIPTION

As part of S&P Capital IQ Real-Time Solutions FeedOS™ documentation, this feed description provides you with details about the types of data broadcast on the LSE MIT market data stream, their possible values and current FeedOS technical implementation.

The topics this feed description covers include:

1. Referential Data

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

1.1. Available Markets and Branches

This section details the list of markets and branches available on the LSE MIT market data stream:

1.1.1. Markets

The LSE MIT market data stream broadcasts informations about the following markets:

Table 1 List of markets available on the LSE MIT market data stream

FeedOS Market ID	Market
XLON	London Stock Exchange – Domestic Markets
Xloi	London Stock Exchange – International Markets

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

```
MARKETS
market # 295    CC=GB/UNITED KINGDOM/LONDON,DESCR=LONDON STOCK EXCHANGE; THE,
WEB=www.londonstockexchange.com
    MIC = XLON
    TimeZone = Europe/London
    Country = GB
    NbMaxInstruments = 2000000
market # 296    CC=GB/UNITED KINGDOM/LONDON,DESCR=LSE INTERNATIONAL MARKETS,
WEB=www.londonstockexchange.com
    MIC = Xloi
    TimeZone = Europe/London
    Country = GB
    NbMaxInstruments = 2000000
```

1.1.2. Branches

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

```
BRANCHES
    { XLON CB   DCXXXX } qty: 21
    { XLON CD   ESXXXX } qty: 181
    { XLON ETF  EUXXXX } qty: 3
    { XLON MTN  DTXXXX } qty: 17947
    { XLON NONE DBXXXX } qty: 3572
    { XLON NONE DXXXXX } qty: 85
    { XLON NONE DYXTXX } qty: 122
    { XLON NONE EUXXXX } qty: 2003
    { XLON NONE EXXXXX } qty: 2998
    { XLON NONE MRXXXX } qty: 322
    { XLON NONE RXXXXX } qty: 47
    { XLON PS   ERXXXX } qty: 111
    { XLON SECLOAN  DMXXXX } qty: 10
    { XLON WAR  RWCXXX } qty: 1748
    { XLON WAR  RWSXXX } qty: 46
    { Xloi CD   ESXXXX } qty: 248
    { Xloi NONE EXXXXX } qty: 5840
```

1.2. Types of Instruments

The following sections describe the instruments available on the LSE MIT market data stream, according to their type:

- 1.2.1. Equities
- 1.2.2. Bonds
- 1.2.3. Rights
- 1.2.4. Warrants.

1.2.1. Equities

The sample below illustrates the details of an equity:

```
instr # 295/750103 = 619409943
    PriceCurrency               string{EUR}
    Symbol                      string{BKIR}
    Issuer                      string{BANK OF IRELAND (GOVERNOR & COMPANY OF THE)}
    Description                 string{BANK OF IRELAND (GOVERNOR & COMPANY OF THE) ORD STK
EUR0.05}
    SecurityType                string{NONE}
    FOSMarketId                 XLON
    CFICode                     string{EXXXXX}
    CountryOfIssue              string{IE}
    RoundLot                    float64{1}
    MinTradeVol                 float64{1}
    SecuritySubType             string{IE}
    SecurityStatus              uint8{0}
    InternalCreationDate        Timestamp{2013-04-29 03:38:00:728}
    InternalModificationDate    Timestamp{2015-01-26 04:38:00:603}
    InternalSourceId            uint16{33}
    InternalEntitlementId       int32{1053}
    LocalCodeStr                string{6750}
    ISIN                        string{IE0030606259}
    SEDOL                       string{3060625}
    PriceIncrement_dynamic_TableId      uint32{2162810}
    OperatingMIC                string{XLON}
    CCP_Eligible                bool{True}
    DynamicVariationRange       float64{10}
    StaticVariationRange        float64{10}
    MARKET_LSE_NormalMarketSize float64{75000}
    MARKET_LSE_SectorCode       string{OL10}
    MARKET_LSE_SegmentCode      string{SET3}
```

1.2.2. Bonds

The sample below illustrates the details of a bond:

```
instr # 295/750852 = 619410692
    PriceCurrency               string{GBP}
    Symbol                      string{HALP}
    Issuer                      string{HALIFAX PLC}
    Description                 string{HALIFAX PLC 9.375% PERP SUB BDS}
    SecurityType                string{NONE}
    FOSMarketId                 XLON
    CFICode                     string{DBXXXX}
    CountryOfIssue              string{GB}
    RoundLot                    float64{1}
    MinTradeVol                 float64{1}
    SecuritySubType             string{BD}
    SecurityStatus              uint8{0}
    InternalCreationDate        Timestamp{2013-04-29 03:38:01:034}
    InternalModificationDate    Timestamp{2015-01-26 04:38:00:531}
    InternalSourceId            uint16{33}
    InternalEntitlementId       int32{1053}
    LocalCodeStr                string{3785}
    ISIN                        string{GB0005242879}
    SEDOL                       string{0524287}
    PriceIncrement_dynamic_TableId      uint32{2162798}
    OperatingMIC                string{XLON}
    CCP_Eligible                bool{False}
    MARKET_LSE_NormalMarketSize float64{1000}
    MARKET_LSE_SectorCode       string{SBDU}
    MARKET_LSE_SegmentCode      string{STBS}
```

1.2.3. Rights

The sample below illustrates the details of a right:

```
instr # 295/810758 = 619470598
    PriceCurrency               string{GBX}
    Symbol                      string{SRPF}
    Issuer                      string{SERCO GROUP PLC}
    Description                 string{SERCO GROUP PLC NEW ORD 2P (FP-16/04/2015)}
    SecurityType                string{NONE}
    FOSMarketId                 XLON
    CFICode                     string{RXXXXX}
    CountryOfIssue              string{GB}
    RoundLot                    float64{1}
    MinTradeVol                 float64{1}
    SecuritySubType             string{RT}
    SecurityStatus              uint8{0}
    InternalCreationDate        Timestamp{2015-03-31 03:38:00:964}
    InternalModificationDate    Timestamp{2015-03-31 04:01:31:664}
    InternalSourceId            uint16{33}
    InternalAggregationId       uint16{33}
    InternalEntitlementId       int32{1053}
    LocalCodeStr                string{136961}
    ISIN                        string{GB00BW9HGT61}
    SEDOL                       string{BW9HGT6}
    PriceIncrement_dynamic_TableId      uint32{2162812}
    OperatingMIC                string{XLON}
    MARKET_LSE_NormalMarketSize float64{1000}
    MARKET_LSE_SectorCode       string{SXNC}
    MARKET_LSE_SegmentCode      string{SSX4}
```

1.2.4. Warrants

The sample below illustrates the details of a warrant:

```
instr # 295/753903 = 619413743
    PriceCurrency               string{GBX}
    Symbol                      string{TRYW}
    Issuer                      string{TR PROPERTY INVESTMENT TRUST PLC}
    Description                 string{TR PROPERTY INVESTMENT TRUST PLC WTS TO SUB FOR ORD}
    SecurityType                string{WAR}
    FOSMarketId                 XLON
    CFICode                     string{RWSXXX}
    CountryOfIssue              string{GB}
    RoundLot                    float64{1}
    MinTradeVol                 float64{1}
    SecuritySubType             string{EW}
    SecurityStatus              uint8{0}
    InternalCreationDate        Timestamp{2013-04-29 03:38:00:468}
    InternalModificationDate    Timestamp{2015-01-26 04:38:00:552}
    InternalSourceId            uint16{33}
    InternalEntitlementId       int32{1053}
    LocalCodeStr                string{4353}
    ISIN                        string{GB0008887126}
    SEDOL                       string{0888712}
    PriceIncrement_dynamic_TableId      uint32{2162824}
    OperatingMIC                string{XLON}
    CCP_Eligible                bool{False}
    MARKET_LSE_NormalMarketSize float64{1000}
    MARKET_LSE_SectorCode       string{STBL}
    MARKET_LSE_SegmentCode      string{MISL}
```

1.3. Specific Referential Tags

The following sections describe additional, specific referential tags available on the LSE MIT market data stream:

1.3.1. DynamicVariationRange

The values of the referential tag **DynamicVariationRange** conveyed on the LSE MIT market data stream are disseminated via FeedOS data stream in *Referential* to indicate the maximum permitted value around the dynamic price.

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.

S&P Capital IQ Real-Time Solutions disseminates only the variation ranges related to the continuous trading session.

FeedOS implementation of the tag `DynamicVariationRange` is described in the following table:

Table 2 DynamicVariationRange – technical implementation in FeedOS

Component	Value	Description
Tag Name	`DynamicVariationRange`	FeedOS tag name.
Numeric ID	`9553`	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions 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.

1.3.2. StaticVariationRange

The values of the referential tag **StaticVariationRange** conveyed on the LSE MIT market data stream are disseminated via FeedOS data stream in *Referential* to indicate the maximum permitted value around the static price.

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.

S&P Capital IQ Real-Time Solutions disseminates only the variation ranges related to the continuous trading session.

FeedOS implementation of the tag `StaticVariationRange` is described in the following table:

Table 3 StaticVariationRange – technical implementation in FeedOS

Component	Value	Description
Tag Name	`StaticVariationRange`	FeedOS tag name.
Numeric ID	`9554`	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions 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.

1.3.3. MARKET_LSE_NormalMarketSize

The values of the referential tag **MARKET_LSE_NormalMarketSize** conveyed on the LSE MIT market data stream are disseminated via FeedOS data stream in *Referential*, to detail the size of the transactions.

FeedOS implementation of the tag MARKET_LSE_NormalMarketSize is described in the following table:

Table 4 MARKET_LSE_NormalMarketSize – technical implementation in FeedOS

Component	Value	Description
Tag Name	MARKET_LSE_NormalMarketSize	FeedOS tag name.
Numeric ID	11000	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions 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***, detailing the size of the transactions.

1.3.4. MARKET_LSE_SectorCode

The values of the referential tag **MARKET_LSE_SectorCode** conveyed on the LSE MIT market data stream are disseminated via FeedOS data stream in *Referential*, to identify a division of the market within a Market Segment.

FeedOS implementation of the tag MARKET_LSE_SectorCode is described in the following table:

Table 5 MARKET_LSE_SectorCode – technical implementation in FeedOS

Component	Value	Description
Tag Name	MARKET_LSE_SectorCode	FeedOS tag name.
Numeric ID	11001	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format	*[Exchange Specific Value]*	An ***exchange specific value***, indicating a division of the market within a Market Segment.
Possible Values	SET0	FTSE 100 ACC TICK
	SET1	FTSE 100
	STMM	FTSE 250
	SSMM	Small Cap
	SET3	OTHER
	SET2	IRISH
	SSMU	SETS STANDARD LISTED OR AIM EURM
	AMSM	AIM ON SETS
	ETF2	EXCHANGE TRADED FUNDS (MULTI-CURRENCY)
	ETFS	EXCHANGE TRADED FUNDS
	ETFU	EXCH. TRADED FUNDS MULTI-CURR. 3
	ETC2	EXCHANGE TRADED PRODUCTS MULTI-CURR. 2
	ETCS	EXCHANGE TRADED PRODUCTS
	ETCU	EXCHANGE TRADED PRODUCTS MULTI-CURR. 3
	SFM1	SETS - Specialist Fund Market
	SFM2	SETSqx - Specialist Fund Market CCP
	SFM3	SETSqx - Specialist Fund Market Quoted NON-CCP
	SFM4	SETSqx - Specialist Fund Market Non Quoted Non CCP
	SSQ3	SETSQX 3 QTD. CCP

Table 5 MARKET_LSE_SectorCode – technical implementation in FeedOS (Continued)

Component	Value	Description
Possible Values	SSQ4	SETSQX 4 NON QTD. CCP
	SSX3	SETSQX 3 QTD. NON CCP
	SSX4	SETSQX 4 NON QTD. NON CCP
	ASQ1	AIM ON SETSQX 1 CCP
	ASQ2	AIM ON SETSQX 2 CCP
	ASQN	AIM ON SETSQX NQ CCP
	ASX1	AIM ON SETSQX 1 NON CCP
	ASX2	AIM ON SETSQX 2 NON CCP
	ASXN	AIM ON SETSQX NON QTD. NCCP
	AIM	AIM (FIRM QUOTED SECURITIES)
	AIMI	AIM 1
	INSD	INVESTMENT PRODUCTS
	LVSD	LEVERAGED PRODUCTS
	UKGT	ORB GILTS
	UKCP	ORB CORPORATE & OTHER BONDS
	INCP	INTERNATIONAL CORPORATES & OTHER BONDS
	CNVE	CONVERTIBLES (FIRM QUOTED)
	STBS	STERLING BONDS QUOTED
	GILT	GILTS
	CRNR	CORP.RETAIL DEBT REG.MKT
	CRNR	CORP.RETAIL DEBT REG.MKT.
	CRTR	CORP.RETAIL DEBT REG.MKT.TD/RP
	CWNR	CORPORATE WSALE.DBT.REG.MKT.
	CWNU	CORP. WSALE.DEBT EXCH. REG.
	CWTR	CORPORATE WSALE.DBT.REG.MKT.TR
	CWTU	CORP. WSALE.DEBT EXCH. REG.T/R
	PSNR	PUBLIC SECTOR DEBT REG.MKT
	PSTR	PUBLIC SECTOR DEBT REG.MKT T/R
	IOBE	INT. ORDER BOOK CCP (EUROCLEAR BANK)
	IOBU	INT. ORDER BOOK NON CCP (UNCLEARED)
	EQS	EUROPEAN QUOTING SERVICE
	ITR	INTERNATIONAL TRADE REPTG. SRV
	MISC	MISCELLANEOUS (NON QUOTED)
	MISL	MISCELLANEOUS LSTD. NQ
	ODTT	TEST SEGMENT ORDERS
	TEST	TEST SEGMENT

1.3.5. MARKET_LSE_SegmentCode

The referential tag **MARKET_LSE_SegmentCode** is disseminated via FeedOS market data stream in *Referential* to uniquely identify a specific trading area as defined by LSE.

FeedOS implementation of the tag `MARKET_LSE_SegmentCode` is described in the following table:

Table 6 MARKET_LSE_SegmentCode – technical implementation in FeedOS

Component	Value	Description
Tag Name	`MARKET_LSE_SegmentCode`	FeedOS tag name.
Numeric ID	`11002`	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`String`	String data type.
Format	*`[Exchange Specific Value]`*	An ***exchange specific value***, uniquely identifying a specific trading area.
Possible Values	`FE00`	FTSE 100 AT LIQUID 01 EXP
	`FS00`	FTSE 100 AT LIQUID 03 EXP
	`FT00`	FTSE 100 AT LIQUID 15
	`FF00`	FTSE 100 AT NON LIQUID 03 EXP
	`SS00`	FTSE 100 AT NON LIQUID 15
	`FE10`	FTSE 100 LIQUID 01 EXP
	`FS10`	FTSE 100 LIQUID 03 EXP
	`FT10`	FTSE 100 LIQUID 15
	`FF10`	FTSE 100 NON LIQUID 03 EXP
	`SS10`	FTSE 100 NON LIQUID 15
	`F25F`	FTSE 250 LIQUID 05
	`F25T`	FTSE 250 LIQUID 10
	`F25S`	FTSE 250 LIQUID 15
	`F25E`	FTSE 250 LIQUID 25
	`25FS`	FTSE 250 NON LIQUID 05
	`250F`	FTSE 250 NON LIQUID 10
	`250T`	FTSE 250 NON LIQUID 15
	`250S`	FTSE 250 NON LIQUID 25
	`SSC1`	SMALL CAP LIQUID 05
	`SSC2`	SMALL CAP LIQUID 10
	`SSC3`	SMALL CAP LIQUID 25
	`SSC4`	SMALL CAP 40% EMS MIN ORD SIZE 15% MAX SD
	`SSC5`	SMALL CAP NON LIQUID 05
	`SSC6`	SMALL CAP NON LIQUID 10
	`SSC7`	SMALL CAP NON LIQUID 15
	`SSC8`	SMALL CAP NON LIQUID 25
	`OL5`	OTHER LIQUID 05
	`OL10`	OTHER LIQUID 10
	`OL15`	OTHER LIQUID 15
	`OL25`	OTHER LIQUID 25
	`ON5`	OTHER NON LIQUID 05
	`ON10`	OTHER NON LIQUID 10
	`ON15`	OTHER NON LIQUID 15
	`ON25`	OTHER NON LIQUID 25

Table 6 MARKET_LSE_SegmentCode – technical implementation in FeedOS (Continued)

Component	Value	Description
Possible Values	IL5	IRISH LIQUID 05
	IL10	IRISH LIQUID 10
	IL15	IRISH LIQUID 15
	IL25	IRISH LIQUID 25
	IN5	IRISH NON LIQUID 05
	IN10	IRISH NON LIQUID 10
	IN15	IRISH NON LIQUID 15
	IN25	IRISH NON LIQUID 25
	SMEU	SETS - LONDON STANDARD LISTED CCP eligible - 05
	SMEV	SETS - LONDON STANDARD LISTED CCP eligible - 10
	SMEW	SETS - LONDON STANDARD LISTED CCP eligible - 15
	AIMF	AIM EURM FTSE AIM50
	AIMM	AIM EURM NON FTSE AIM50
	AF50	AIM FTSE50 MIN ORDER SIZE 40% EMS - 15% MAX
	AT50	AIM FTSE50 ON SETS 2 - 5% MAX
	AS50	AIM FTSE50 ON SETS 3 - 10% MAX
	AE50	AIM FTSE50 ON SETS 4 - 15% MAX
	AF25	AIM FTSE50 ON SETS 5 - 25% MAX
	ASM6	MIN ORDER SIZE 40% EMS-15% MAX SPREAD
	ASM7	AIM SECS. ON SETS 7 10% MAX
	ASM8	AIM SECS. ON SETS 8 15% MAX
	AM25	AIM SECS. ON SETS 9 - 25% MAX
	EFL	ETF LIQUID (MULTI-CURRENCY) MAX SPREAD 1.5%
	EFLL	ETF LESS LIQUID (MULTI-CURRENCY) MAX SPREAD 3%
	EFLN	ETF LEAST LIQUID (M-CURRENCY) MAX SPREAD 5%
	EFEU	ETF EU LISTED (MULTI-CURRENCY) MX SPD 3%
	EFEN	ETF EU LISTED (MULTI-CURRENCY) MX SPD 5%
	ETMA	ACTIVE ETF (MULTI-CURRENCY) MAX SPREAD 5%
	ETMU	ACTIVE ETF EU LISTED (MULTI-CURRENCY) MX SPD 5%
	ETFL	ETF LIQUID MAX SPREAD 1.5%
	ETLL	ETF LESS LIQUID MAX SPREAD 3%
	ETFN	ETF LEAST LIQUID MAX SPREAD 5%
	ETEU	ETF EU LISTED MX SPD 3%
	ETEN	ETF EU LISTED MX SPD 5%
	EOTC	OFF-EXCHANGE OTC TRADE REPORTING
	ETFA	ACTIVE ETF MAX SPREAD 5%
	ETEA	ACTIVE ETF EU LISTED MX SPD 5%
	EFUL	ETC (MC3) LIQUID MX SPD 1.5%
	EULL	ETC (MC3) LESS LIQ MX SPD 3%
	EXEU	ETF (MC3) EU LISTED MX SPD 3%
	EXEN	ETF (MC3) EU LISTED MX SPD 5%

Table 6 MARKET_LSE_SegmentCode – technical implementation in FeedOS (Continued)

Component	Value	Description
Possible Values	EFCA	ACTIVE ETF (MC3) MAX SPREAD 3%
	EFCU	ACTIVE ETF EU LISTED (MC3) MX SPD 5%
	ECOL	ETC LIQUID (MULTI-CURRENCY) MAX SPREAD 1.5%
	ECLM	ETC LESS LIQUID (MULTI-CURRENCY) MAX SPREAD 5%
	ENOL	ETN LIQUID (MC2) MAX SPREAD 1.5%
	ENLM	ETN LESS LIQUID (MC2) MAX SPREAD 5%
	ECL	ETC LIQUID MAX SPREAD 1.5%
	ECLL	ETC LESS LIQUID MAX SPREAD 5%
	ENL	ETN LIQUID MAX SPREAD 1.5%
	ENLL	ETN LESS LIQUID MAX SPREAD 5%
	ENML	ETN (MC3) LIQUID MX SPD 1.5%
	ENMC	ETN (MC3) LESS LIQ MX SPD 5%
	ETML	ETC (MC3) LIQUID MX SPD 1.5%
	EMLL	ETC (MC3) LESS LIQ MX SPD 5%
	SFML	SFM
	SFQQ	SFM Less Liquid Quoted CCP
	SFNC	SFM Less Liquid Quoted Non CCP
	SFXN	SFM Less Liquid Non Quoted Non CCP
	SQQ3	SETSQX QTD. 3
	SQNQ	SETSQX 4 NON QTD.CCP
	SQNC	SETSQX PREMIUM NON CCP 3
	SQCL	SETSQX STD LISTED QTD CLEAN
	SQPM	SETSQX QTD PSM NON CCP
	SQSL	SETSQX QTD LDN STANDARD LISTED NON CCP
	SQNL	SETSQX QTD ATT ONLY NON CCP
	SQEL	SETSQX QTD EURM ATT ONLY NON CCP
	ASTD	ASSENTED LNS.T/R ONY
	SXNC	SETSQX PREMIUM NQ. NON CCP 4
	SXCL	SETSQX STD LISTED NQ. CLEAN
	SXNL	SETSQX NQ ATT ONLY NON CCP
	SXEL	SETSQX NQ EURM ATT ONLY NON CCP
	SXSN	SETSQX NON QTD LDN STANDARD LISTED NON CCP
	AMQ1	AIM QTD CCP
	AMQ2	AIM EURM QTD CCP
	ASNQ	AIM SETSQX NON QTD
	AIMP	AIM QTD NON CCP
	AMSR	AIM QTD NON CCP REG S
	AIMS	AIM EURM QTD NON CCP
	AIMN	AIM NON QUOTED
	AMNR	AIM NON QUOTED REG S
	AMNE	AIM EURM NON QTD NON CCP

Table 6 MARKET_LSE_SegmentCode – technical implementation in FeedOS (Continued)

Component	Value	Description
Possible Values	AIM	AIM FIRM QUOTED
	AIMR	AIM FIRM QUOTED REG S
	AIMT	AIM TRADING
	AMTR	AIM TRADING REG S
	CAPP	CAPITAL PROTECTED
	TRAK	TRACKERS
	YLDE	YIELD ENHANCEMENT
	PART	PARTICIPATION PRODUCTS
	OTHR	OTHER INVESTMENT PRODUCTS
	OFIN	OFF ORDER BOOK INV. PRODUTS
	CVWT	COVERED WARRANTS
	KNCK	KNOCK-OUT PRODUCTS
	OTHE	OTHER LEVERAGE PRODUCTS
	OFLV	OFF ORDER BOOK LEVERAGED PRDTS
	UKG1	ORB GILTS 1
	UKG2	ORB GILTS 2
	UKC1	ORB CORPORATE & OTHER BONDS 1
	UKC2	ORB CORPORATE & OTHER BONDS 2
	UKC3	ORB CORPORATE & OTHER BONDS 3
	UKD1	ORB CORP & OTHER BONDS - DIRTY 1
	UKS1	ORB SUPRANATIONAL BONDS 1
	INC1	ORB INTERNATIONAL CORPORATE & OTHER BONDS 1
	INC2	ORB INTERNATIONAL CORPORATE & OTHER BONDS 2
	INC3	ORB INTERNATIONAL CORPORATE & OTHER BONDS 3
	CNVL	CONVERTIBLE SECS. LONG DATED
	CNVS	CONVERTIBLE SECS. SHORT DATED
	CNVU	CONVERTIBLE SECURITIES UNDATED
	PRFL	PREFERENCE SECS. LONG DATED
	PRFS	PREFERENCE SECS. SHORT DATED
	PRFU	PREFERENCE SECURITIES UNDATED
	SBDL	STERLING BOND SECS. LONG DATED
	SBDU	STERLING BOND SECS. UNDATED
	SBDS	STERLING BOND SECS.SHORT DATED
	GLTL	GILT SECURITIES LONG DATED
	GLTS	GILT SECURITIES SHORT DATED
	GLTU	GILT SECURITIES UNDATED
	EICR	EU ISSUERS CNVE. (RETAIL)
	EIDR	EU ISSUERS DIPS (RETAIL)
	EIOR	EU ISSUERS OTHER CTGS.RETL.
	NIOR	NON EU ISS.OTHER CTGS.RETL
	NICR	NON EU ISSUERS CNVE.(RETL)

Table 6 MARKET_LSE_SegmentCode – technical implementation in FeedOS (Continued)

Component	Value	Description
Possible Values	NIDR	NON EU ISSUERS DIPS(RETAIL)
	UIOR	UK ISSRS.OTHER CTGS.(RETL.)T/R
	UICR	UK ISSUERS CNVE. (RETAIL) T/R
	UIDR	UK ISSUERS DIPS (RETAIL) T/R
	EICW	EU ISSUERS CNVE.(WHOLESALE)
	EIDW	EU ISSUERS DIPS (WHOLESALE)
	EIOW	EU ISSURS.OTHR.CTGS.(WSALE)
	NIOW	NON EU ISS.OTR.CTGS.(WSALE)
	NICW	NON EU ISSURS.CNVE (WSALE.)
	NIDW	NON EU ISSURS.DIPS (WSALE.)
	EICU	EU ISSUERS CNVE. (UNREG)
	EIDU	EU ISSUERS DIPS (UNREG)
	EIOU	EU ISSURS.OTHR.CTGS.(UNREG)
	NIOU	NON EU ISS.OTHR.CTG.(UNREG)
	NICU	NON EU ISSUERS CNVE (UNREG)
	NIDU	NON EU ISSUERS DIPS (UNREG)
	UIOW	UK ISSRS.OTHER CTGS.(WSALE)T/R
	UICW	UK ISSUERS CNVE.(WHOLESALE)T/R
	UIDW	UK ISSUERS DIPS (WHOLESALE)T/R
	UICU	UK ISSUERS CNVE. (UNREG) T/R
	UIDU	UK ISSUERS DIPS (UNREG) T/R
	UIOU	UK ISSURS.OTHR.CTGS.(UNREG)T/R
	EINP	EU ISS.NAT./LCL.GOVT.(PBC.)
	EIDP	EU ISSUERS DIPS (PUBLIC)
	EIOP	EU ISSURS.OHR.CTGS.(PUBLIC)
	NINP	NON EU ISS.NAT/LCL.GOV.(PBC)
	NIOP	NON EU ISS.OHR.CTGS.(PBC.)
	NIDP	NON EU ISSUERS DIPS(PUBLIC)
	UIDP	UK ISSUERS DIPS (PUBLIC) T/R
	UILP	UK ISSURS.LCL.GOVT.(PUBLIC)T/R
	UIOP	UK ISSURS.OHR.CTGS.(PUBLIC)T/R
	LLHE	IOB LONDON LISTED EB CCP SECS.
	INHE	IOB ATT EB CCP SECS.
	IPHE	IOB PSM EB CCP SECS .
	INNE	IOB ATT NON LISTED EB CCP SECS .
	LLLU	IOB LONDON LISTED NON CCP SECS. DTC
	INLU	IOB ATT NON CCP SECS. DTC
	INNU	IOB ATT NON LISTED NON CCP SECS. DTC
	IPLU	IOB PSM NON CCP SECS. DTC
	LLLN	IOB LONDON LISTED NON CCP SECS. EB
	INLN	IOB ATT NON CCP SECS. EB

Table 6 MARKET_LSE_SegmentCode – technical implementation in FeedOS (Continued)

Component	Value	Description
Possible Values	IPLN	IOB PSM NON CCP SECS. EB
	ATQS	AUSTRIA
	BEQS	BELGIUM
	BGQS	BULGARIA
	CYQS	CYPRUS
	CZQS	CZECH REPUBLIC
	DKQS	DENMARK
	EEQS	ESTONIA
	FIQS	FINLAND
	FRQS	FRANCE
	DEQS	GERMANY
	GRQS	GREECE
	NLQS	HOLLAND
	HUQS	HUNGARY
	ISQS	ICELAND
	IRQS	IRELAND
	ITQS	ITALY
	LVQS	LATVIA
	LIQS	LIECHTENSTEIN
	LTQS	LITHUANIA
	LUQS	LUXEMBOURG
	MTQS	MALTA
	NOQS	NORWAY
	PLQS	POLAND
	PTQS	PORTUGAL
	ROQS	ROMANIA
	SKQS	SLOVAKIA
	SIQS	SLOVENIA
	ESQS	SPAIN
	SWQS	SWEDEN
	CHQS	SWITZERLAND
	EUTR	EUROPEAN TRADE REPORTING
	ADRN	ADR NON QUOTED
	COMG	COMMONWEALTH - G'MENT (OTR)
	CSTF	CORPORATION ST'KS(FOR'GN)(OTR)
	DIPS	DEBT ISSUANCE PROGRAMMES (OTR)
	FSBC	FOREIGN STOCK B'DS (CTRY)(OTR)
	FSBO	FOREIGN STOCK B'DS (O/S) (OTR)
	INTM	INTL. SECURITIES MISC. (OTR)
	INAE	US 144A. ATT. EB
	INAD	US 144A. ATT. DTC

Table 6 MARKET_LSE_SegmentCode – technical implementation in FeedOS (Continued)

Component	Value	Description
Possible Values	INPE	US 144A. PSM. EB
	INPD	US 144A. PSM. DTC
	MISC	MISCELLANEOUS NON QUOTED
	MWTS	MISCELLANEOUS WARRANTS (OTR)
	SIOB	STERL'G ISSUES O/S BRW'S (OTR)
	ADPL	ADR LISTED NON QUOTED
	CCSL	CORP & C'TY STOCKS LSTD.
	CVQL	CVNQ LSTD. NON QUOTED
	FSLL	FOREIGN STK BDS LSTD. LDN
	PRSL	LDN LSTD SECS. MISC.
	STBL	STERLING BDS LDN. LSTD.
	UKPL	UK PUBLIC BOARDS LDN. LSTD.
	ODTT	TEST SECURITIES ORDERS
	DOTS	DOMESTIC TEST STOCKS

2. Quotation Data

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

2.1. Quotation Values

The examples below shows the possible values of an instrument on the LSE MIT market data stream:

```
InstrumentStatusL1
-- 295/750103
        BID: 0.355      1766368 @22
        ASK: 0.3575     1967935 @7
        LastPrice                       float64{0.3575}
        LastTradeQty                    float64{218}
        DailyHighPrice                  float64{0.36}
        DailyLowPrice                   float64{0.355}
        DailyTotalVolumeTraded          float64{7245318}
        DailyTotalAssetTraded           float64{2588872.495}
        LastTradePrice                  float64{0.3575}
        LastTradeTimestamp              Timestamp{2015-04-07 09:05:16:618}
        InternalDailyOpenTimestamp      Timestamp{2015-04-07 07:00:23:041}
        InternalDailyCloseTimestamp     Timestamp{2015-04-02 15:40:00:120}
        InternalDailyHighTimestamp      Timestamp{2015-04-07 07:00:25:609}
        InternalDailyLowTimestamp       Timestamp{2015-04-07 07:10:26:796}
        InternalPriceActivityTimestamp  Timestamp{2015-04-07 09:06:47:135}
        TradingStatus                   17=ReadyToTrade
        LastOffBookTradePrice           float64{0.35527447}
        LastOffBookTradeQty             float64{3841}
        LastOffBookTradeTimestamp       Timestamp{2015-04-07 09:03:10:869}
        DailyOpeningPrice               float64{0.3575}
        PreviousDailyTotalVolumeTraded  float64{39157300}
        PreviousDailyTotalAssetTraded   float64{13908898.4525}
        PreviousDailyClosingPrice       float64{0.355}
        PreviousBusinessDay             Timestamp{2015-04-02}
        CurrentBusinessDay              Timestamp{2015-04-07}
        LastAuctionPrice                float64{0.3575}
        LastAuctionVolume               float64{400000}
        DailyTotalOffBookVolumeTraded   float64{328497}
        DailyTotalOffBookAssetTraded    float64{116871.87106569}
        InternalDailyClosingPriceType   char{a}
        InternalLastAuctionTimestamp    Timestamp{2015-04-07 06:59:56:459}
        MARKET_LSE_PeriodName           string{EOA}
        MARKET_LSE_PeriodStatus         string{X}
        MARKET_LSE_SuspendedIndicator   char{N}
        MARKET_LSE_MIT_TradingStatusDetails     string{T}
        MARKET_LSE_MIT_TotalAuctionVolume       float64{400000}
```

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

2.2. TradingStatus

Each time a modification of the trading status occurs, the values of the quotation tag **TradingStatus** conveyed on the LSE MIT market data stream are disseminated via FeedOS 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.

FeedOS implementation of the tag `TradingStatus` is described in the following table:

Table 7 TradingStatus – technical implementation in FeedOS

Component	Value	Description
Tag Name	`TradingStatus`	FeedOS tag name.
Numeric ID	`9100`	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`Enum`	Enum data type.
Format	*`[Exchange Specific Value]`*	An ***exchange specific value***, detailing the characteristics of the trading status.
Possible Values	`2`	Trading Halt
	`5`	Price Indication
	`15`	New Price Indication
	`17`	Ready to Trade
	`18`	Not Available for Trading
	`21`	Pre-Open

2.3. Specific Quotation Tags

The following sections describe additional, specific quotation tags available on the LSE MIT market data stream:

- 2.3.1. Trade Conditions
- 2.3.2. Other Values.

2.3.1. Trade Conditions

The following subsections describe the trade conditions available on the LSE MIT market data stream:

- 2.3.1.1. MARKET_LSE_BargainConditionIndicator
- 2.3.1.2. MARKET_LSE_TradeTimeIndicator
- 2.3.1.3. MARKET_LSE_MIT_OffBookReportingTradeTypeIndicator (and Off Book Trades Eligibility Rules)
- 2.3.1.4. MARKET_LSE_MIT_AuctionTypeIndicator
- 2.3.1.5. MARKET_LSE_MIT_CrossType.

2.3.1.1. MARKET_LSE_BargainConditionIndicator

Each time a bargain condition applies to a trade report, the values of the quotation tag **MARKET_LSE_BargainConditionIndicator** conveyed on the LSE MIT market data stream are disseminated via FeedOS data stream in *Context*:

- 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.

FeedOS implementation of the tag `MARKET_LSE_BargainConditionIndicator` is described in the table below:

Table 8 MARKET_LSE_BargainConditionIndicator – technical implementation in FeedOS

Component	Value	Description
Tag Name	`MARKET_LSE_BargainConditionIndicator`	FeedOS tag name.
Numeric ID	`15002`	FeedOS unique ID broadcast on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`String`	String data type.
Format	*`[Exchange Specific Value]`*	An ***exchange specific value***, indicating the presence of a bargain condition applicable to a trade report.
Possible Values	`Y`	Bargain conditions apply
	`Empty` or `Space`	Default value, not sent

2.3.1.2. MARKET_LSE_TradeTimeIndicator

Each time a trade occurs, the values of the quotation tag **MARKET_LSE_TradeTimeIndicator** conveyed on the LSE MIT market data stream are disseminated via FeedOS data stream in *Context* to indicate whether the trade was reported "late" or on time:

- 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.

FeedOS implementation of the tag `MARKET_LSE_TradeTimeIndicator` is described in the table below:

Table 9 MARKET_LSE_TradeTimeIndicator – technical implementation in FeedOS

Component	Value	Description
Tag Name	`MARKET_LSE_TradeTimeIndicator`	FeedOS tag name.
Numeric ID	`15003`	FeedOS unique ID broadcast on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`String`	String data type.
Format	*`[Exchange Specific Value]`*	An ***exchange specific value***, indicating the trade reporting time.
Possible Values	`L`	Late Trading
	`O`	Overnight Trading

2.3.1.3. MARKET_LSE_MIT_OffBookReportingTradeTypeIndicator (and Off Book Trades Eligibility Rules)

The values of the quotation tag **MARKET_LSE_MIT_OffBookReportingTradeTypeIndicator** conveyed on the LSE MIT market data stream are disseminated via FeedOS data stream in *Context* to detail the off book trade type:

- 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.

Effective 2015-01-26, the eligibility rules for the calculation of volumes and Open, Close, High, Low prices change. Thus, based on the values the tag `MARKET_LSE_MIT_OffBookReportingTradeTypeIndicator` receives, the off book trade can alter the volume and prices or not, being notified, in the latter case the event being notified via FeedOS data stream in *Market News*:

- in the callback carrying the Level1 event `notif_MarketNews()`, for C++
- in the event handler `MarketNewsEventHandler`, for C#
- in the callback carrying the Level1 event `quotNotifMarketNewsEvent`, for Java.

The table below details the implementation of the tag `MARKET_LSE_MIT_OffBookReportingTradeTypeIndicator` and the different values that trigger volume and price alteration, and Market News notification:

Table 10 MARKET_LSE_MIT_OffBookReportingTradeTypeIndicator – technical implementation in FeedOS

Component	Value	Description	
Tag Name	`MARKET_LSE_MIT_OffBookReporting TradeTypeIndicator`	FeedOS tag name.	
Numeric ID	`15950`	FeedOS unique ID broadcast on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.	
Type	`String`	String data type.	
Format	*`[Exchange Specific Value]`*	An ***exchange specific value***, detailing the off book trade type.	**Eligibility Rule**
Possible Values	17	LC – Late correction	Notify in Market News
	24	PC – Previous Day Contra	Notify in Market News
	1000	O – Ordinary trade	Alter the volume and the prices
	1004	IF – Inter Fund Transfer with delayed publication requested	Notify in Market News
	1005	NK – Negotiated trade with delayed publication requested	Alter the volume and the prices
	1006	NT – Negotiated trade with immediate publication	Alter the volume and the prices
	1007	OC – Cancellation of OTC trade more than three days old	Notify in Market News
	1008	OK – Ordinary Trade with delayed publication requested	Alter the volume and the prices
	1009	OT – OTC Trade with immediate publication	Notify in Market News
	1010	SC – SI Late Correction	Notify in Market News
	1011	SI – SI Trade	Notify in Market News
	1012	SK – SI Trade with delayed publication requested	Notify in Market News
	1013	TK – OTC Trade with delayed publication requested	Notify in Market News
	1018	BF – Inter Fund Cross with delayed publication requested (MTF 1 TBA)	Notify in Market News
	1019	BC – Cancellation of OTC Trade after date of publication (MTF 1 TBA)	Notify in Market News
	1020	QT – OTC Trade (MTF 2 TBA)	Notify in Market News

Table 10 MARKET_LSE_MIT_OffBookReportingTradeTypeIndicator – technical implementation in FeedOS

Component	Value	Description	
Possible Values	1021	QK – OTC Trade with delayed publication requested (MTF 2 TBA)	Notify in Market News
	1022	QF – Inter Fund Cross with delayed publication requested (MTF 2 TBA)	Notify in Market News
	1023	QC – Cancellation of OTC Trade after date of publication (MTF 2 TBA)	Notify in Market News
	1024	MT – OTC Trade (MTF 3 TBA)	Notify in Market News
	1025	MK – OTC Trade with delayed publication requested (MTF 3 TBA)	Notify in Market News
	1026	MF – Inter Fund Cross with delayed publication requested (MTF 3 TBA)	Notify in Market News
	1027	MC – Cancellation of OTC Trade after date of publication (MTF 3 TBA)	Notify in Market News
	1028	CT – OTC Trade (MTF 4 TBA)	Notify in Market News
	1029	CK – OTC Trade with delayed publication requested (MTF 4 TBA)	Notify in Market News
	1031	CC – Cancellation of OTC Trade after date of publication (MTF 4 TBA)	Notify in Market News
	1032	GC – Delayed Publication Late Correction	Notify in Market News
	2001	BT – OTC Trade (MTF 1 TBA)	Notify in Market News
	2002	CF – Inter Fund Cross with delayed publication requested (MTF 4 TBA)	Notify in Market News
	3001	BK – OTC Trade with delayed publication requested (MTF 1 TBA)	Notify in Market News

Below is an example showing an off book trade notification disseminated in the market news:

```
MN      null    null    XLON    Normal  OffBook Trade (non eligible)
[LocalCodeStr=6785|MessageType=x|ExecutedQuantity=75000|InstrId=6785|Price=1527.66|TradeId=
1115762391524613|MessageType=x|TradeType=1007|TradeDate=2014-12-
09|TradeTime=16:50:00|Currency=GBX|OriginalPrice=0|]    related_instruments: 295/750051
```

2.3.1.4. MARKET_LSE_MIT_AuctionTypeIndicator

The values of the quotation tag **MARKET_LSE_MIT_AuctionTypeIndicator** conveyed on the LSE MIT market data stream are disseminated via FeedOS data stream in *Context* to detail the auction type:

- 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.

FeedOS implementation of the tag `MARKET_LSE_MIT_AuctionTypeIndicator` is described in the table below:

Table 11 MARKET_LSE_MIT_AuctionTypeIndicator – technical implementation in FeedOS

Component	Value	Description
Tag Name	`MARKET_LSE_MIT_AuctionTypeIndicator`	FeedOS tag name.
Numeric ID	`15951`	FeedOS unique ID broadcast on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`String`	String data type.
Format	*`[Exchange Specific Value]`*	An ***exchange specific value***, detailing the auction type.
Possible Values	C	Closing Auction
	O	Opening Auction
	A	AESP
	B	EDSP
	E	Resume Auction
	F	Periodic Auction

2.3.1.5. MARKET_LSE_MIT_CrossType

Each time a cross trade occurs, the values of the quotation context tag **MARKET_LSE_MIT_CrossType** conveyed on the LSE MIT market data stream are disseminated via FeedOS data stream in *Context* to detail the type of cross trade:

- 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.

FeedOS implementation of the tag `MARKET_LSE_MIT_CrossType` is described in the table below:

Table 12 MARKET_LSE_MIT_CrossType – technical implementation in FeedOS

Component	Value	Description
Tag Name	`MARKET_LSE_MIT_CrossType`	FeedOS tag name.
Numeric ID	`15953`	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`Char`	String data type.
Format	*`[Exchange Specific Value]`*	An ***exchange specific value***, detailing the type of cross trade.
Possible Values	5	Internal Cross – On Book Trade Generated
	6	Internal BTF – Off Book Trade Generated
	7	Committed Cross – On Book Trade Generated
	8	Committed BTF – Off Book Trade Generated

2.3.2. Other Values

The following subsections describe the other values available on the LSE MIT market data stream:

- 2.3.2.3. MARKET_LSE_MIT_TradingStatusDetails
- 2.3.2.4. MARKET_LSE_MIT_HaltReason
- 2.3.2.5. MARKET_LSE_MIT_TotalAuctionVolume.

2.3.2.1. InternalDailyClosingPriceType

The values of the quotation tag **InternalDailyClosingPriceType** conveyed on the LSE MIT market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the type of the internal daily closing price:

- 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.

FeedOS implementation of the tag `InternalDailyClosingPriceType` is described in the table below (the values currently disseminated are highlighted in `green`):

Table 13 InternalDailyClosingPriceType – technical implementation in FeedOS

Component	Value	Description
Tag Name	`InternalDailyClosingPriceType`	FeedOS tag name.
Numeric ID	`9155`	FeedOS unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`Char`	Char data type.
Format	*`[Internal Specific Value]`*	An ***internal specific value***, detailing the type of daily closing price, as described below.
Possible Values	0	**Undefined**
	a	**Official Close** – Explicit closing price value calculated and distributed by an exchange for the main trading session of a given trading day.
	b	**Official Indicative** – Exchange has provided an indicative price and marked it as indicative, however no trading activity is observed.
	c	**Official Carry Over** – Explicit Closing price value from a previous trading day carried forward by the exchange to the given trading day.
	d	**Last Price** – Final price disseminated by the exchange for the main trading session or dissemination period of a given trading day (for indices).
	e	**Last Eligible Price** – Execution price of the final trade (subject to trade qualifiers) accepted by the exchange for the main trading session of a given trading day.
	z	**Manual** – Price disseminated manually (in case of production correction).

2.3.2.2. MARKET_LSE_SuspendedIndicator

Each time an instrument is suspended, the values of the quotation tag **MARKET_LSE_SuspendedIndicator** conveyed on the LSE MIT market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the status of the instrument:

- 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.

FeedOS implementation of the tag `MARKET_LSE_SuspendedIndicator` is described in the table below:

Table 14 MARKET_LSE_SuspendedIndicator – technical implementation in FeedOS

Component	Value	Description
Tag Name	`MARKET_LSE_SuspendedIndicator`	FeedOS tag name.
Numeric ID	`14602`	FeedOS unique ID broadcast on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`String`	String data type.
Format	*`[Exchange Specific Value]`*	An ***exchange specific value***, indicating the status of a suspended instrument.
Possible Values	`Y`	Yes
	`N`	No

2.3.2.3. MARKET_LSE_MIT_TradingStatusDetails

Each time a modification of the instrument status occurs, the values of the quotation tag **MARKET_LSE_MIT_TradingStatusDetails** conveyed on the LSE MIT market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the current status of the instrument:

- 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.

FeedOS implementation of the tag `MARKET_LSE_MIT_TradingStatusDetails` is described in the table below:

Table 15 MARKET_LSE_MIT_TradingStatusDetails – technical implementation in FeedOS

Component	Value	Description
Tag Name	`MARKET_LSE_MIT_TradingStatusDetails`	FeedOS tag name.
Numeric ID	`14750`	FeedOS unique ID broadcast on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`String`	String data type.
Format	*`[Exchange Specific Value]`*	An ***exchange specific value***, detailing the current status of an instrument.
Posible 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

Table 15 MARKET_LSE_MIT_TradingStatusDetails – technical implementation in FeedOS (Continued)

Component	Value	Description
Possible Values	q	EDSP Auction Call
	r	Periodic Auction Call
	t	End Trade Reporting
	u	Closing Price Crossing
	v	Closing Price Publication
	w	No Active Session
	x	End of Post Close

2.3.2.4. MARKET_LSE_MIT_HaltReason

Each time an instrument is halted from trading, the values of the quotation tag **MARKET_LSE_MIT_HaltReason** conveyed on the LSE MIT market data stream are disseminated via FeedOS 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.

FeedOS implementation of the tag `MARKET_LSE_MIT_HaltReason` is described in the table below:

Table 16 MARKET_LSE_MIT_HaltReason – technical implementation in FeedOS

Component	Value	Description
Tag Name	`MARKET_LSE_MIT_HaltReason`	FeedOS tag name.
Numeric ID	`14752`	FeedOS unique ID broadcast on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`String`	String data type.
Format	*`[Exchange Specific Value]`*	An ***exchange specific value***, detailing the reason of halting an instrument.
Possible Values	`9998`	Matching Partition Suspended
	`9999`	System Suspended
	`Space`	Reason not available

When an instrument is no longer halted, the tag `MARKET_LSE_MIT_HaltReason` is reset by sending a value with the syntax `UNKNOWN`.

2.3.2.5. MARKET_LSE_MIT_TotalAuctionVolume

The values of the quotation tag **MARKET_LSE_MIT_TotalAuctionVolume** conveyed on the LSE MIT market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the auction 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.

FeedOS implementation of the tag `MARKET_LSE_MIT_TotalAuctionVolume` is described in the following table:

Table 17 MARKET_LSE_MIT_TotalAuctionVolume – technical implementation in FeedOS

Component	Value	Description
Tag Name	`MARKET_LSE_MIT_TotalAuctionVolume`	FeedOS tag name.
Numeric ID	`14756`	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions 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.

2.4. MBL, MBO and BBO Data*

The MBL book has a 10-level depth. The MBO book is full depth.

3. Official Closing Price

The closing price is provided by the market. If the closing price is not sent by the market, the last trade is used instead. When a stock splits, the closing price is adjusted after the closing. There is no settlement price.

4. Special Behavior

The following sections detail the special behavior of the LSE MIT market data stream:

* The MBL, MBO and BBO data may not be included by default in your Level1 data subscription, but sold separately. Depending on your contract, additional terms, conditions and fees may apply. For more details about the subscription options, please contact S&P Capital IQ Real-Time Solutions.

4.1. Level1 Market Data Kinematics – Official Closing Price Behavior

The `DailyClosingPrice` is sent before the Daily Close signal in *OtherValues* when received from the exchange. Thus, at the closing time, the `LastPrice` field sent in the Level1 event is not set. This kinematics ensures that the value of the Official Closing Price is properly disseminated and not altered by subsequent on-book trades.

```
"TE (TradeEvent) : MARKET_TIME INSTRUMENT LAST_PRICE TRADE_QTY BID_PRICE BID_QTY ASK_PRICE
ASK_QTY *CONTENT_MASK* *FLAGS*"
"VU (ValuesUpdate) : SERVER_TIME INSTRUMENT VALUES..."
"SI (TradeEvent) *SIGNAL* : SERVER_TIME INSTRUMENT SIGNAL LAST_PRICE"

VU  14:40:00:317  621706998   MARKET_LSE_MIT_TotalAuctionVolume=43542
DailyClosingPrice=39.1
VU  14:40:00:317  21706998    MARKET_LSE_MIT_TradingStatusDetails=v   TradingStatus=18
VU  14:40:01:515  621706998   MARKET_LSE_MIT_TradingStatusDetails=u   TradingStatus=17
TE  14:40:06:480  621706998   *       *       39.01   2500@1  *       *
TE  14:40:06:544  621706998   39.1    140     *       *       39.1    4663@1
TE  14:40:19:684  621706998   *       *       38.97   2500@1  *       *
TE  14:40:22:868  621706998   *       *       38.82   2050@1  *       *
TE  14:40:32:583  621706998   39.1    280     *       *       *       *       f
MARKET_LSE_MIT_OffBookReportingTradeTypeIndicator=1000
TE  14:40:32:605  621706998   39.1    434     *       *       *       *       f
MARKET_LSE_MIT_OffBookReportingTradeTypeIndicator=1000
TE  14:41:58:824  621706998   39.1    4663    *       *       39.15   5000@1
SI  14:45:00:715  621706998   CLOSE   *
TE  14:45:00:715  621706998   *       *       *       *       *       *       C
VU  14:45:00:715  621706998   MARKET_LSE_MIT_TradingStatusDetails=b TradingStatus=18
TE  15:08:15:911  621706998   39.1    19832   *   *   *   *   f
MARKET_LSE_MIT_OffBookReportingTradeTypeIndicator=1000
```

4.2. Level1 Market Data Kinematics – Halted Instruments Behavior

In the kinematics **before 2015-05-11**, halted instruments were closing (Trading Status `18=Not Available for Trading`) at the end of the trading day, and then reopen (Trading Status `17=Ready to Trade`) at the beginning of a new trading day, like regularly traded instruments, as shown in the example below:

```
TE   01:00:00:873.324   619445744    *       *       !       0       !       0
VU   04:01:31:645.300   619445744    MARKET_LSE_SuspendedIndicator=Y TradingStatus=18
```

In the kinematics **after 2015-05-11**, halted instruments remain halted (Trading Status `2=Trading Halt`) during market closing and opening, until they are traded again, as shown in the example below:

```
TE   01:00:00:986.561   619445744    *       *       !       0       !       0
VU   04:01:31:645.300   619445744    MARKET_LSE_SuspendedIndicator=Y TradingStatus=2
```

4.3. Firm Quote Management

Effective 2015-01-26, the Firm Quote management changes as described below:

- if an instrument has orders from an on book trade, but not from a firm quote, only the on book orders will be provided
- if an instrument has orders from an on book trade and a firm quote, only the on book orders will be provided
- if an instrument doesn't have orders from an on book trade, but it has from a firm quote, only the firm quote orders will be provided.

The following table summarizes the changes:

Table 18 Firm Quote management matrix

On Book	Firm Quote	Book originates in
Yes	No	On Book
Yes	Yes	On Book
No	Yes	Firm Quote

4.4. Microsecond Timestamp Precision on the Level1 Market Data

Effective 2015-01-26, the server timestamps displays 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    *       *
```

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: rts-support@spcapitaliq.com
- Web: https://support.quanthouse.com.