

**S&P Capital IQ Real-Time Solutions**

## **FeedOS™ Developer's Notice**

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### **LIFFE XDP – Feed Update**

Reference n°: 20150114 – 14403 – 16439

**Effective as of: 09 March 2015\***

**Action required from users: MANDATORY ACTION**



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

S&P Capital IQ Real-Time Solutions  
FeedOS™ Developer's Notice: LIFFE XDP – Feed Update  
Reference 20150114 – 14403 – 16439  
February 17, 2015

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# UPDATE OF THE LIFFE XDP MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the LIFFE XDP 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	20150114 – 14403 – 16439
Exchanges	LIFFE XDP
Concerned MICs	XMAT, XMON, XEUI, XEUC, XEUE, XLIF, XBRD, MFOX
Internal Source ID	162, 163, 172, 174, 175, 177, 178
Effective Date	<b>2015-03-09*</b>
Impact	<ul style="list-style-type: none"><li>• Update of the Referential Tags</li><li>• Update of the Quotation Tags</li><li>• Update of the Quotation Context Tags</li></ul>
Action required	<b>MANDATORY ACTION</b> - see sections: <ul style="list-style-type: none"><li>• <a href="#">2.1.3. FOSMarketId</a>.</li></ul>

## 2. FeedOS Technical Implementation

Effective Monday, **March 09<sup>\*</sup> 2015**, S&P Capital IQ Real-Time Solutions enhances the referential, quotation and quotation context data to accommodate the new information disseminated on the LIFFE XDP market data stream, as described below:

- [2.1. Changes to the Referential Data](#)
- [2.2. Changes to the Quotation Data](#)
- [2.3. Changes to the Quotation Context Data.](#)

### 2.1. Changes to the Referential Data

S&P Capital IQ Real-Time Solutions **introduces** the referential tag below to accommodate the information disseminated on the LIFFE XDP market data stream:

**Table 2** Referential tags added on the LIFFE XDP market data stream

Tag Name	Numeric ID	Type
<a href="#">OperatingMIC</a>	9533	String
<a href="#">SegmentMIC</a>	9534	String

Moreover, S&P Capital IQ Real-Time Solutions **updates** the referential tags below:

**Table 3** Referential tags disseminating updated values on the LIFFE XDP market data stream

Tag Name	Numeric ID	Type
<a href="#">FOSMarketId</a>	207	UInt16
<a href="#">InternalModificationDate</a>	9401	Timestamp
<a href="#">UnderlyingFOSMarketId</a>	9509	UInt16
<a href="#">UnderlyingLocalCodeStr</a>	9510	String

#### 2.1.1. OperatingMIC

The values of the referential tag **OperatingMIC** conveyed on the LIFFE XDP market data stream are disseminated via FeedOS data stream in *Referential* to specify the parent MIC.

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\* 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.

FeedOS implementation of the tag **OperatingMIC** is described in the table below:

**Table 4 OperatingMIC – technical implementation in FeedOS**

Component	Value	Description
<b>Tag Name</b>	OperatingMIC	FeedOS tag name.
<b>Numeric ID</b>	9533	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
<b>Type</b>	String	String data type.
<b>Format</b>	<i>[Exchange specific value]</i>	An <i>exchange specific value</i> , specifying the parent MIC.
<b>Possible Values</b>	XAMS	NYSE Euronext Amsterdam
	XBRU	NYSE Euronext Brussels
	XLDN	NYSE Euronext London
	XLIS	NYSE Euronext Lisbon
	XPAR	NYSE Euronext Paris

### 2.1.2. SegmentMIC

The values of the referential tag **SegmentMIC** conveyed on the LIFFE XDP market data stream are disseminated via FeedOS data stream in *Referential* to specify the child MIC.

FeedOS implementation of the tag **SegmentMIC** is described in the table below:

**Table 5 SegmentMIC – technical implementation in FeedOS**

Component	Value	Description
<b>Tag Name</b>	SegmentMIC	FeedOS tag name.
<b>Numeric ID</b>	9534	FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
<b>Type</b>	String	String data type.
<b>Format</b>	<i>[Exchange specific value]</i>	An <i>exchange specific value</i> , specifying the child MIC.
<b>Possible Values</b>	MFOX	NYSE Euronext - Mercado de Futuros e Opções
	XBRD	NYSE Euronext - Euronext Brussels - Derivatives
	XEUE	Euronext EQF, Equities and Indices Derivatives
	XEUI	Euronext IRF, Interest Rate Future and Options
	XLIF	NYSE Euronext LIFFE
	XMAT	Euronext Paris MATIF
	XMON	Euronext Paris MONEP

### 2.1.3. FOSMarketId

The values of the referential tag **FOSMarketId** conveyed on the LIFFE XDP market data stream are disseminated via FeedOS data stream in *Referential* to identify a security.

FeedOS implementation of the tag `FOSMarketId` is described in the table below (existing values are in black, newly added values are in green):

**Table 6 FOSMarketId – technical implementation in FeedOS**

Component	Value	Description
Tag Name	<code>FOSMarketId</code>	FeedOS tag name.
Numeric ID	207	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	UInt16	UInt16 data type.
Format / Possible Values	<i>[Exchange Specific value]</i>	An <b>exchange specific value</b> , specifying the market used to help identify a security.

#### 2.1.4. InternalModificationDate

The values of the referential tag `InternalModificationDate` conveyed on the LIFFE XDP market data stream are disseminated via FeedOS data stream in *Referential* to specify the date when the referential data of an instrument has changed internally.

FeedOS implementation of the values available for the tag `InternalModificationDate` is described below:

**Table 7 InternalModificationDate – technical implementation in FeedOS**

Component	Value	Description
Tag Name	<code>InternalModificationDate</code>	FeedOS tag name.
Numeric ID	9401	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	Timestamp	Timestamp data type.
Format / Possible Values	<i>[Internal Specific value]</i>	An <b>internal specific value</b> , detailing the date when the referential data of an instrument has changed internally.  <b>NOTE:</b> After 2015-03-09, the update mechanism of the tag <code>InternalModificationDate</code> changes. Thus, the timestamp will no longer be updated on a daily basis, unless there is a significant change in the referential data of the instrument.

#### 2.1.5. UnderlyingFOSMarketId

The values of the referential tag `UnderlyingFOSMarketId` conveyed on the LIFFE XDP market data stream are disseminated via FeedOS data stream in *Referential* to specify the market identifier.

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

**Table 8 UnderlyingFOSMarketId – technical implementation in FeedOS**

Component	Value	Description
Tag Name	<code>UnderlyingFOSMarketId</code>	FeedOS tag name.
Numeric ID	9509	FeedOS unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	UInt16	UInt16 data type.
Format / Possible Values	<i>[Internal specific value]</i>	An <i>internal specific value</i> , specifying the market identifier.

### 2.1.6. UnderlyingLocalCodeStr

The values of the referential tag **Underlying Local Code String** conveyed on the LIFFE XDP market data stream are disseminated via FeedOS data stream in *Referential* to specify the ISIN of the underlying instrument.

FeedOS implementation of the values currently available for the tag `underlyingLocalCodeStr` is described in the table below:

**Table 9 UnderlyingLocalCodeStr – technical implementation in FeedOS**

Component	Value	Description
Tag Name	<code>UnderlyingLocalCodeStr</code>	FeedOS tag name.
Numeric ID	9510	FeedOS unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	String	String data type.
Format / Possible Values	<i>[Exchange specific value]</i>	An <i>exchange specific value</i> , specifying the ISIN of the underlying instrument.

## Referential Data Sample

Below is an example showing the current implementation of the newly added (in **green**) and updated (in **blue**) referential tags:

```
instr # 80/459662 = 168231822
  PriceCurrency      string{EUR}
  Symbol             string{MFC}
  Description         string{Future 2015-05 on CAC 40 Index - Mini Future}
  SecurityType        string{FUT}
  StdMaturity         string{201505}
  FOSMarketId        XMON
  Factor             float64{0.5}
  ContractMultiplier float64{1}
  CFICode            string{FFXPSX}
  DatedDate          Timestamp{2014-10-20}
  InternalCreationDate Timestamp{2014-12-24 13:28:15:200}
  InternalModificationDate Timestamp{2015-05-05 06:00:10:394}
  InternalSourceId    uint16{52}
  InternalEntitlementId int32{1072}
  LocalCodeStr        string{JFMFC150100000F}
  PriceIncrement_static float64{0.5}
  UnderlyingFOSMarketId XMON
  UnderlyingLocalCodeStr string{FR0003500008}
  MaturityYear         uint16{2015}
  MaturityMonth         uint8{5}
  MaturityDay          uint8{15}
  OperatingMIC         string{XPAR}
  SegmentMIC           string{XMON}
  MARKET_LIFFE_XDP_InstrumentDenominator uint32{10}
```

## 2.2. Changes to the Quotation Data

S&P Capital IQ Real-Time Solutions **introduces** the quotation tags below to accommodate the information disseminated on the LIFFE XDP market data stream:

**Table 10** Quotation tags added on the LIFFE XDP market data stream

Tag Name	Numeric ID	Type
OpenInterest	9150	Float64
SettlementPriceDate	9380	Timestamp
OpenInterestDate	9382	Timestamp
SettlementPriceType	9383	Char
MARKET_LIFFE_MarketStatuses	14651	UInt32

S&P Capital IQ Real-Time Solutions also **removes** the quotation tags below:

**Table 11** Quotation tags no longer disseminated on the LIFFE XDP market data stream

Tag Name	Numeric ID	Type
MARKET_LIFFE_MarketMode	14650	String



### 2.2.1. OpenInterest

The values of the quotation tag **OpenInterest** conveyed on the LIFFE XDP market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the amount of derivative contracts that have not been settled in the immediately previous time period for a specific underlying security:

- 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 `OpenInterest` is described in the table below:

**Table 12**      **OpenInterest – technical implementation in QuantFEED®**

Component	Value	Description
Tag Name	OpenInterest	FeedOS tag name.
Numeric ID	9150	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	<i>[Exchange Specific Value]</i>	An <b>exchange specific value</b> , detailing the amount of derivative contracts that have not been settled in the immediately previous time period for a specific underlying security.

### 2.2.2. SettlementPriceDate

The values of the quotation tag **SettlementPriceDate** conveyed on the LIFFE XDP market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the date of the settlement 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 `SettlementPriceDate` is described in the table below:

**Table 13**      **SettlementPriceDate – technical implementation in FeedOS**

Component	Value	Description
Tag Name	SettlementPriceDate	FeedOS tag name.
Numeric ID	9380	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	Timestamp	Timestamp data type.
Format / Possible Values	<i>[Exchange Specific Value]</i>	An <b>exchange specific value</b> , indicating the date of the settlement price.

### 2.2.3. OpenInterestDate

The values of the quotation tag **OpenInterestDate** conveyed on the LIFFE XDP market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the date of the derivative contracts that have not been settled in the immediately previous time period for a specific underlying security:

- 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 tag `OpenInterestDate` is described below:

**Table 14** `OpenInterestDate` – technical implementation in FeedOS

Component	Value	Description
Tag Name	<code>OpenInterestDate</code>	FeedOS tag name.
Numeric ID	9382	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	Timestamp	Timestamp data type.
Format / Possible Values	<i>[Exchange Specific Value]</i>	An <b>exchange specific value</b> , indicating the date of the derivative contracts that have not been settled in the immediately previous time period for a specific underlying security.

## 2.2.4. SettlementPriceType

The values of the quotation tag `SettlementPriceType` conveyed on the LIFFE XDP market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the type of settlement 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 `SettlementPriceType` is described in the following table (the values disseminated as of 2015-03-09 are highlighted in green):

**Table 15** `SettlementPriceType` – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	<code>SettlementPriceType</code>	FeedOS tag name.
Numeric ID	9383	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	Timestamp data type.
Format	<i>[Exchange Specific Value]</i>	An <b>exchange specific value</b> , indicating the type of settlement price.
Possible Values	<b>a</b>	<b>Official</b> – Explicit Official Daily Settlement Price, as distributed by the exchange.
	<b>b</b>	<b>Preliminary</b> – Settlement Price subject to change until the Official Daily Settlement Price is published.
	<b>z</b>	<b>Manual</b> – Settlement Price disseminated manually (in case of a correction).
	<b>0</b>	<b>Undefined</b>

## 2.2.5. MARKET\_LIFFE\_MarketStatuses

The values of the quotation tag **MARKET\_LIFFE\_MarketStatuses** conveyed on the LIFFE XDP market data stream are disseminated via FeedOS data stream in *Other Values* to indicate :

- 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.

MARKET\_LIFFE\_MarketStatuses simultaneously accepts multiple values, as shown in the example below:

MARKET_LIFFE_MarketStatuses	uint32{8918088}
where the value 8918088 translates as:	
<ul style="list-style-type: none"> <li>• 881448 in Hex and</li> <li>• 100010000001010001001000 in Bin</li> </ul>	
=> 3 - Open, 6 - Price Limits Enabled, 10 - Session 2, 12 - Quote Width Exemption 1, 19 - Un-Terminate, 23 - Unhold	

FeedOS implementation of the tag MARKET\_LIFFE\_MarketStatuses is described in the table below:

**Table 16** MARKET\_LIFFE\_MarketStatuses – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	MARKET_LIFFE_MarketStatuses	FeedOS tag name.
Numeric ID	14651	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	UInt32	UInt32 data type.
Format	<i>[Exchange specific value]</i>	An <b>internal specific value</b> , detailing the status of the exchange. It simultaneously accepts multiple-bit values.
Possible Values	0	Closed
	1	ExPit Extend Open
	2	Halted
	3	Open
	4	Pre Closed
	5	Pre Open
	6	Price Limits Enabled
	7	Price Limits Disabled
	8	Restricted Open
	9	Session 1
	10	Session 2
	11	Session 3
	12	Quote Width Exemption 1
	13	Quote Width Exemption 2
	14	Quote Width Exemption 3
	15	Dark Series
	16	Light Series

**Table 16** MARKET\_LIFFE\_MarketStatuses – technical implementation in QuantFEED® (Continued)

Component	Value	Description
Possible Values	17	Trading Unhalt
	18	Terminate
	19	Un-Terminate
	20	Expire
	21	Pre-Expiry
	22	Hold
	23	Unhold

## Quotation Data Sample

Below is an example showing the current implementation of the newly added (in **green**), updated (in **blue**) and removed (in **crossed-out red**) quotation tags:

```
InstrumentStatusL1
-- 80/459662
  BID: 4112      110
  ASK: 4126.5    20
  LastPrice      float64{4116.5}
  LastTradeQty   float64{1}
  DailyHighPrice float64{4273.5}
  DailyLowPrice  float64{4110}
  DailyTotalVolumeTraded float64{51}
  DailyTotalAssetTraded float64{213286.5}
  LastTradePrice float64{4116.5}
  LastTradeTimestamp Timestamp{2015-01-05 16:41:45:434}
  InternalDailyOpenTimestamp Timestamp{2015-01-05 07:00:00:004}
  InternalDailyCloseTimestamp Timestamp{2015-01-02 21:00:00:004}
  InternalDailyHighTimestamp Timestamp{2015-01-05 08:48:39:497}
  InternalDailyLowTimestamp Timestamp{2015-01-05 16:28:56:453}
  InternalPriceActivityTimestamp Timestamp{2015-01-05 17:05:12:297}
  TradingStatus   17=ReadyToTrade
  DailyOpeningPrice float64{4220.5}
  DailySettlementPrice float64{4111.5}
  PreviousDailyTotalVolumeTraded float64{5}
  PreviousDailyTotalAssetTraded float64{21281.5}
  PreviousDailyClosingPrice float64{4255}
  PreviousBusinessDay Timestamp{2015-01-02}
  CurrentBusinessDay Timestamp{2015-01-05}
  PreviousDailySettlementPrice float64{4251.5}
  OpenInterest      float64{19}
  PriceActivityMarketTimestamp Timestamp{2015-01-05 17:05:12:294}
  SettlementPriceDate Timestamp{2015-01-05 16:52:34:876}
  PreviousSettlementPriceDate Timestamp{2015-01-01}
  OpenInterestDate   Timestamp{1970-08-22}
  MARKET_LIFFE_MarketMode string{32-10-7-23-42-14}
  SettlementPriceType char{b}
  PreviousSettlementPriceType char{a}
  MARKET_LIFFE_MarketStatuses uint32{8918088}
```

## 2.3. Changes to the Quotation Context Data

S&P Capital IQ Real-Time Solutions **updates** the quotation context tags below to accommodate the information disseminated on the LIFFE XDP market data stream:

**Table 17** Quotation context tags disseminating updated values on the LIFFE XDP market data stream

Tag Name	Numeric ID	Type
MARKET_LIFFE_XDP_TradeTypeIndicator	15201	String

### 2.3.1. MARKET\_LIFFE\_XDP\_TradeTypeIndicator

Each time a trade occurs, the values of the quotation context tag **MARKET\_LIFFE\_XDP\_TradeTypeIndicator** conveyed on the LIFFE XDP market data stream are disseminated via FeedOS data stream in *Context* to describes the type of 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\_LIFFE\_XDP\_TradeTypeIndicator** is described in the table below (existing values are in black, removed values are in ~~crossed-out-red~~):

**Table 18** MARKET\_LIFFE\_XDP\_TradeTypeIndicator – technical implementation in FeedOS

Component	Value	Description
Tag Name	MARKET_LIFFE_XDP_TradeTypeIndicator	FeedOS tag name.
Numeric ID	15201	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	<i>[Exchange specific value]</i>	An <i>internal specific value</i> , detailing the status of the exchange. It simultaneously accepts multiple-bit values.
Possible Values	1	Best Bid
	2	Best Offer
	3	Bid
	4	Offer
	5	Total Traded Volume
	6	Conventional Trade (default value, not sent)
	7	Block Trade
	8	Basis Trade
	9	Prof Trade
	10	Guaranteed Cross Trade
	11	Against Actual Trade
	12	Asset Allocation Trade
	13	External Match Trade
	14	Exchange For Swap Trade
	15	Exchange For Physical Trade
	29	Strategy Leg Conventional Trade

**Table 18** MARKET\_LIFFE\_XDP\_TradeTypeIndicator – technical implementation in FeedOS (Continued)

Component	Value	Description
<b>Possible Values</b>	30	Strategy Leg Block Trade
	31	Strategy Leg Basis Trade
	33	Strategy Leg Guaranteed Cross Trade
	34	Strategy Leg Against Actual Trade
	35	Strategy Leg Asset Allocation Trade
	36	Strategy Leg External Match Trade
	37	Strategy Leg Exchange For Swap Trade
	38	Strategy Leg Exchange For Physical Trade
	<del>40</del>	Request for Quote

## Quotation Context Data Sample

Below is an example showing the current implementation of the updated (in **blue**) quotation tags:

### BEFORE 2015-03-09

```

TE 08:00:32:151 941695889 * * * * 0.6 5
SI 08:01:00:004 941695889 OPEN *
TE 08:01:00:004 941695889 * * * * * * 0
VU 08:01:00:004 941695889 MARKET_LIFFE_MarketStatuses=8918090 TradingStatus=17
TE 08:03:02:442 941695889 * * * * 0.2 10
TE 11:11:45:684 941695889 0 * * * * *
MARKET_LIFFE_XDP_TradeTypeIndicator=40
TE 11:11:50:696 941695889 * * 0.02 15 0.16 15
TE 11:11:50:737 941695889 * * 0.02 25 0.15 10
TE 11:11:50:962 941695889 * * * * 0.14 15
TE 11:12:07:716 941695889 * * 0.04 10 * *
TE 11:12:07:716 941695889 * * 0.05 15 * *
TE 11:12:07:749 941695889 * * * * 0.14 25

```

### AFTER 2015-03-09

```

TE 08:00:32:151 941695889 * * * * 0.6 5
SI 08:01:00:004 941695889 OPEN *
TE 08:01:00:004 941695889 * * * * * * 0
VU 08:01:00:004 941695889 MARKET_LIFFE_MarketStatuses=8918090 TradingStatus=17
TE 08:03:02:442 941695889 * * * * 0.2 10
TE 11:11:50:696 941695889 * * 0.02 15 0.16 15
TE 11:11:50:737 941695889 * * 0.02 25 0.15 10
TE 11:11:50:962 941695889 * * * * 0.14 15
TE 11:12:07:716 941695889 * * 0.04 10 * *
TE 11:12:07:716 941695889 * * 0.05 15 * *
TE 11:12:07:749 941695889 * * * * 0.14 25

```

### 3. Finding the Latest Information

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- Web: <http://support.quanthouse.com>.