

S&P Capital IQ Real-Time Solutions

FeedOS™ Developer's Notice

LSE MIT – Quotation Context Tags Update

Reference n°: 20150415 – 25972 – 26310 (UPDATE 01 TO 20150330 – 25770 – 25972)

Effective as of: 11 May 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.

S&P Capital IQ Real-Time Solutions
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Reference 20150415 – 25972 – 26310
April 16, 2015

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UPDATE OF THE QUOTATION CONTEXT TAGS ON THE LSE MIT MARKET DATA STREAM

To reflect the changes caused by the introduction of the LSE Cross Orders/BTF on the London Stock Exchange, 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 | 20150415 – 25972 – 26310 ⁱ (UPDATE 01 TO 20150330 – 25770 – 25972) |
| Exchanges | LSE MIT |
| Concerned MICs | XLON, Xloi |
| Internal Source ID | 32, 33 |
| Effective Date | 2015-05-11 [*] |
| Impact | • Update of the Quotation Context Tags |
| Action required | Attention Required |

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

2. FeedOS Technical Implementation

Effective Monday, May 11^{*} 2015, S&P Capital IQ Real-Time Solutions enhances the quotation context data on the LSE MIT market data stream, as described below:

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

* 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.

2.1. Changes to the Quotation Context Data

S&P Capital IQ Real-Time Solutions **introduces** the quotation context tags below:

Table 2 Quotation context tags added on the LSE MIT market data stream

| Tag Name | Numeric ID | Type |
|--|------------|------|
| MARKET_LSE_MIT_CrossType | 15953 | Char |

2.1.1. 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 3 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 | <i>[Exchange specific value]</i> | 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 |

Quotation Context Data Sample

Below is an example showing the newly added (in **green**) quotation context tags:

```
"TE (TradeEvent) : MARKET_TIME INSTRUMENT LAST_PRICE TRADE_QTY BID_PRICE BID_QTY ASK_PRICE
ASK_QTY *CONTENT_MASK* *FLAGS*"

TE 13:22:57:022.623 295/750274 17.5 25000 * * * * MARKET_LSE_MIT_CrossType=char{5}
```

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: <https://support.quanhouse.com>.