

FeedOS™ Developer's Notice

LSE MIT – Quotation Context Tags Update

Reference n°: 20150330 – 25770 – 25972

Effective as of: Early 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
FeedOS™ Developer's Notice: LSE MIT – Quotation Context Tags Update
Reference 20150330 – 25770 – 25972
April 01, 2015

France Offices

52 Rue de la Victoire
75009 Paris
France
Tel: +33 (0) 1 73 02 32 11

US Offices

55 Water Street, 44th floor
New York, NY 10041
United States of America
Tel: +1-(212)-438-4346

130 East Randolph
One Prudential Plaza, Suite 2900
Chicago, IL 60601
United States of America
Tel: +1-(312)-233-7129

UK Office

20 Canada Square
Canary Wharf
London E14 5LH
United Kingdom
Tel: +44 (0) 203 107 1676

Singapore Office

12 Marina Boulevard
#23-01 Marina Bay
Financial Centre Tower 3
Singapore 018982
Tel: +65 6530 6546

www.capitaliq.com

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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	20150330 – 25770 – 25972
Exchanges	LSE MIT
Concerned MICs	XLON, Xloi
Internal Source ID	32, 33
Effective Date	Early May 2015*
Impact	• Update of the Quotation Context Tags
Action required	Attention Required

2. FeedOS Technical Implementation

Effective **early May**^{*} 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>.