
LSEG Delayed Market Data

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London Stock Exchange Group Limited

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1 Message Set Overview

1.1 List of Messages

The following table lists all messages described in this report.

Name	Description
AddOrderIncremental	Sent to instruct recipients to add a new displayable order to the retrospective order book.
DeleteOrder	Sent to instruct recipients to delete an order from the retrospective order book.
ModifyOrder	Sent to instruct recipients to update an order's price and/or size on the retrospective order book.

2 AddOrderIncremental

Category: MarketData

2.1 Message Functionality

Sent to instruct recipients to add a new displayable order to the retrospective order book.

2.2 Structure

Name	Mult.	Type	Description
Timestamp	[1..1]	UDT	Time the message was generated.
RecNo	[1..1]	Alpha	
GroupID	[1..1]	Alpha	
DSSID	[1..1]	Alpha	
MessageType	[1..1]	CodeSet	Add
OrderID	[1..1]	Alpha	Unique identifier of the order.
InstrumentID	[1..1]	Alpha	GTP Instrument Identifier.
InstrumentIdentificationCode	[1..1]	Alpha	Instrument identification number (ISIN code).
Currency	[1..1]	Alpha	Currency code as per ISO 4217.
SourceVenue	[1..1]	CodeSet	Please refer to the Additional Field Values section for valid values.
OrderBookType	[1..1]	CodeSet	Please refer to the Additional Field Values section for valid values.
Side	[1..1]	CodeSet	
Size	[1..1]	Size	Displayed Size of the order.
Price	[1..1]	Price	Limit price of the order. Implied price if instrument trades in yield.

3 DeleteOrder

Category: MarketData

3.1 Message Functionality

Sent to instruct recipients to delete an order from the retrospective order book.

3.2 Structure

Name	Mult.	Type	Description
Timestamp	[1..1]	UDT	Time the message was generated.
RecNo	[1..1]	Alpha	
GroupID	[1..1]	Alpha	
DSSID	[1..1]	Alpha	
MessageType	[1..1]	CodeSet	Delete
OrderID	[1..1]	Alpha	Unique identifier of the order.
InstrumentID	[1..1]	Alpha	GTP Instrument Identifier.
InstrumentIdentificationCode	[1..1]	Alpha	Instrument identification number (ISIN code).
Currency	[1..1]	Alpha	Currency code as per ISO 4217.
SourceVenue	[1..1]	CodeSet	Please refer to the Additional Field Values section for valid values.
OrderBookType	[1..1]	CodeSet	Please refer to the Additional Field Values section for valid values.
Side	[1..1]	CodeSet	
PreviousPrice	[1..1]	Price	Price of the order that was deleted from the book.
PreviousQuantity	[1..1]	Size	Quantity of the order that was deleted from the book.

4 ModifyOrder

Category: MarketData

4.1 Message Functionality

Sent to instruct recipients to update an order's price and/or size on the retrospective order book.

4.2 Structure

Name	Mult.	Type	Description
Timestamp	[1..1]	UDT	Time the message was generated.
RecNo	[1..1]	Alpha	
GroupID	[1..1]	Alpha	
DSSID	[1..1]	Alpha	
MessageType	[1..1]	CodeSet	Modify
OrderID	[1..1]	Alpha	Unique identifier of the order.
InstrumentID	[1..1]	Alpha	GTP Instrument Identifier.
InstrumentIdentificationCode	[1..1]	Alpha	Instrument identification number (ISIN code).
Currency	[1..1]	Alpha	Currency code as per ISO 4217.
SourceVenue	[1..1]	CodeSet	Please refer to the Additional Field Values section for valid values.
OrderBookType	[1..1]	CodeSet	Please refer to the Additional Field Values section for valid values.
Side	[1..1]	CodeSet	
Size	[1..1]	Size	Displayed Size of the order.
Price	[1..1]	Price	Limit price of the order. Implied price if instrument trades in yield.
PreviousPrice	[1..1]	Price	Previous price of the order.
PreviousQuantity	[1..1]	Size	Previous displayed quantity of the order.

5 Message Elements

5.1 Data Types

Data type	Description
Alpha	These fields use standard ASCII character bytes. They are left justified and padded on the right with spaces.
Byte	A single byte used to hold one ASCII character.
Price	Signed Little-Endian encoded 64 bit integer field with eight implied decimal places.
Size	Little-Endian encoded 64 bit unsigned integer with eight implied decimal places.
UDT	64 bit unsigned integer where; time stamp (in UTC) = (date time per second resolution in unix time format) * 1,000,000,000 + (nanoseconds component).
UInt16	Little-Endian encoded 16 bit unsigned integer.

5.2 Data Dictionary

5.2.1 Currency

Type: **Alpha**

Used in messages: **AddOrderIncremental**, **DeleteOrder**, **ModifyOrder**

5.2.2 DSSID

Type: **Alpha**

Used in messages: **AddOrderIncremental**, **DeleteOrder**, **ModifyOrder**

5.2.3 GroupID

Type: **Alpha**

Used in messages: **AddOrderIncremental**, **DeleteOrder**, **ModifyOrder**

5.2.4 InstrumentID

Type: **Alpha**

Used in messages: **AddOrderIncremental**, **DeleteOrder**, **ModifyOrder**

5.2.5 InstrumentIdentificationCode

Type: **Alpha**

Used in messages: **AddOrderIncremental**, **DeleteOrder**, **ModifyOrder**

5.2.6 MessageType

Type: **Byte**

Allowed values in MessageTypeCodeSet:

Code	Name	Description
Add	AddOrderIncremental	Sent to instruct recipients to add a new displayable order to the retrospective order book.
Delete	DeleteOrder	Sent to instruct recipients to delete an order from the retrospective order book.
Modify	ModifyOrder	Sent to instruct recipients to update an order's price and/or size on the retrospective order book.

Used in messages: **AddOrderIncremental**, **DeleteOrder**, **ModifyOrder**

5.2.7 OrderBookType

Type: **Alpha**

Allowed values in OrderBookTypeCodeSet:

Code	Name	Description
0	AllBooks	All Books
1	FirmQuote	Firm Quote
2	OffBook	Off-book
3	Electronic	Electronic
4	PrivateRFQ	Private RFQ

Used in messages: **AddOrderIncremental**, **DeleteOrder**, **ModifyOrder**

5.2.8 OrderID

Type: Alpha

Used in messages: AddOrderIncremental, DeleteOrder, ModifyOrder

5.2.9 PreviousPrice

Type: Price

Used in messages: DeleteOrder, ModifyOrder

5.2.10 PreviousQuantity

Type: Size

Used in messages: DeleteOrder, ModifyOrder

5.2.11 Price

Type: Price

Used in messages: AddOrderIncremental, ModifyOrder

5.2.12 RecNo

Type: Alpha

Used in messages: AddOrderIncremental, DeleteOrder, ModifyOrder

5.2.13 Side

Type: Byte

Allowed values in SideCodeSet:

Code	Name	Description
B	BuyOrder	Buy Order
S	SellOrder	Sell Order

Used in messages: AddOrderIncremental, DeleteOrder, ModifyOrder

5.2.14 Size

Type: **Size**

Used in messages: **AddOrderIncremental**, **ModifyOrder**

5.2.15 SourceVenue

Type: **UInt16**

Allowed values in SourceVenueCodeSet:

Code	Name	Description
1	LondonStockExchange	London Stock Exchange
11	TRADEcho	TRADEcho
12	TurquoisePlatoLitAuctionsOrder-BookTGHL	Turquoise Plato Lit Auctions Order Book (TGHL)
13	TurquoiseNYLONCashOrderBook	Turquoise NYLON Cash Order Book
14	TurquoiseLitOrderBookTGHE	Turquoise Lit Order Book (TGHE)
15	TurquoisePlatoOrderBookTGHE	Turquoise Plato Order Book (TGHE)
16	TurquoisePlatoLitAuctionsOrder-BookTGHE	Turquoise Plato Lit Auctions Order Book (TGHE)
5	TurquoiseLitOrderBookTGHL	Turquoise Lit Order Book (TGHL)
6	TurquoisePlatoOrderBookTGHL	Turquoise Plato Order Book (TGHL)

Used in messages: **AddOrderIncremental**, **DeleteOrder**, **ModifyOrder**

5.2.16 Timestamp

Type: **UDT**

Used in messages: **AddOrderIncremental**, **DeleteOrder**, **ModifyOrder**