FeedOS™ Feed Description

MILAN MIT

Reference n°: 20150513 – 25496 – 25747 – 26313

S&P
CAPITAL IQ
McGRAW HILL FINANCIAL

S&P Capital IQ Real-Time Solutions
FeedOS™ Feed Description: MILAN MIT
Reference 20150513 – 25496 – 25747 – 26313
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FEEDOS™ MILAN 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 MILAN 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 MILAN 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 MILAN MIT market data stream:

1.1.1. Markets

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

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

FeedOS Market ID	Market
MOTX	Electronic Bond Market
SEDX	Securitised Derivative Market
ETFP	Electronic Open-End Funds and ETC Market
MTAH	Borsa Italiana Trading After Hours
MTAA	Electronic Share Market

Note	TAH (Trading After Hours) is the Multilateral Trading Facility of Borsa Italiana dedicated to trading 'after hours', open to both retail and professional investors. A selection of the most liquid shares traded on MTA (including MTA International) are admitted to trading on TAH.
	The trading hours for TAH are 18.00 – 20.30 in continuous trading.

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

```
MARKETS
market # 36     CC=IT/ITALY/MILANO,DESCR=ELECTRONIC BOND MARKET,WEB=www.borsaitaliana.it
    MIC = MOTX
    TimeZone = Europe/Rome
    Country = IT
    NbMaxInstruments = 2000000
market # 46     CC=IT/ITALY/MILANO,DESCR=SECURITISED DERIVATIVES
MARKET,WEB=www.borsaitaliana.it
    MIC = SEDX
    TimeZone = Europe/Rome
    Country = IT
    NbMaxInstruments = 2000000
market # 47     CC=IT/ITALY/MILANO,DESCR=ELECTRONIC OPEN-END FUNDS AND ETC
MARKET,WEB=www.borsaitaliana.it
    MIC = ETFP
    TimeZone = Europe/Rome
    Country = IT
    NbMaxInstruments = 2000000
market # 143    CC=IT/ITALY/MILAN,DESCR=BORSA ITALIANA TRADING AFTER
HOURS,WEB=www.borsaitaliana.it,OLD=JASR,SEQNUM=1
    MIC = MTAH
    TimeZone = Europe/Rome
    Country = IT
    NbMaxInstruments = 2000000
market # 285     CC=IT/ITALY/MILANO,DESCR=ELECTRONIC SHARE MARKET,WEB=www.borsaitaliana.it
    MIC = MTAA
    TimeZone = Europe/Rome
    Country = IT
    NbMaxInstruments = 2000000
```

1.1.2. Branches

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

```
BRANCHES
    { MOTX GO   DBFXXX } qty: 1207
    { MOTX GO   DBVXXX } qty: 148
    { MOTX GO   DBXXXX } qty: 325
    { MOTX GO   DBZXXX } qty: 43
    { MOTX NONE DBFXXX } qty: 556
    { MOTX NONE DBVXXX } qty: 86
    { MOTX NONE DBXXXX } qty: 108
    { MOTX NONE DBZXXX } qty: 85
    { SEDX NONE RWXXXB } qty: 21
    { SEDX NONE RWXXXE } qty: 1150
    { SEDX NONE RWXXXX } qty: 1643
    { SEDX WAR  RWBCCX } qty: 2
    { SEDX WAR  RWCCCX } qty: 175
    { SEDX WAR  RWCCPX } qty: 122
    { SEDX WAR  RWICCX } qty: 816
    { SEDX WAR  RWICPX } qty: 594
    { SEDX WAR  RWSCCX } qty: 2090
    { SEDX WAR  RWSCPX } qty: 1148
    { SEDX WAR  RWTCCX } qty: 39
    { SEDX WAR  RWTCPX } qty: 36
    { SEDX WAR  RWXCCX } qty: 6562
    { SEDX WAR  RWXCPX } qty: 4007
    { SEDX WAR  RWXXCX } qty: 193
    { SEDX WAR  RWXXPX } qty: 129
    { SEDX WAR  RWXXXB } qty: 65
    { SEDX WAR  RWXXXE } qty: 4
    { SEDX WAR  RWXXXX } qty: 1436
    { ETFP ETF  EUXXXX } qty: 716
    { ETFP NONE EUXXCX } qty: 208
    { ETFP NONE EUXXXX } qty: 239
    { MTAH CS   ESXXXX } qty: 5
    { MTAH CS   EXXXXX } qty: 78
    { MTAA CB   DCXXXX } qty: 23
    { MTAA CS   ESXXXX } qty: 14
    { MTAA CS   EXXXXX } qty: 355
    { MTAA ETF  EUCXXX } qty: 25
    { MTAA NONE EUCXXX } qty: 2
    { MTAA NONE EXXXXX } qty: 52
    { MTAA NONE MXXXXX } qty: 7
    { MTAA NONE RXXXXX } qty: 54
    { MTAA WAR  RWXXXA } qty: 5
    { MTAA WAR  RWXXXB } qty: 2
    { MTAA WAR  RWXXXE } qty: 4
    { MTAA WAR  RWXXXX } qty: 36
    { MTAA WAR  RXXXXX } qty: 3
```

1.2. Types of Instruments

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

1.2.1. Equities

The sample below illustrates the details of an equity:

```
instr # 285/1034 = 597689354
    PriceCurrency              string{EUR}
    Symbol                     string{TIT}
    Issuer                     string{TELECOM ITALIA}
    Description                string{TELECOM ITALIA}
    SecurityType               string{CS}
    FOSMarketId                MTAA
    CFICode                    string{EXXXXX}
    RoundLot                   float64{1}
    MinTradeVol                float64{1}
    SecuritySubType            string{IT}
    SecurityStatus             uint8{1}
    InternalCreationDate       Timestamp{2012-07-03 17:31:03:436}
    InternalModificationDate   Timestamp{2015-05-13 04:00:45:416}
    InternalSourceId           uint16{30}
    InternalEntitlementId      int32{1015}
    LocalCodeStr               string{342}
    ISIN                       string{IT0003497168}
    PriceIncrement_dynamic_TableId    uint32{1966203}
    OperatingMIC               string{XMIL}
    SegmentMIC                 string{MTAA}
    DynamicVariationRange      float64{3.5}
    StaticVariationRange       float64{5}
    MARKET_LSE_NormalMarketSize float64{24000}
    MARKET_LSE_SectorCode      string{IFMB}
    MARKET_LSE_SegmentCode     string{MB1}
```

1.2.2. Bonds

The sample below illustrates the details of a bond:

```
instr # 36/3976 = 75501448
    PriceCurrency              string{EUR}
    Issuer                     string{MINISTERO DELL' ECONOMIA E FINANZE}
    Description                string{BOT ZC OT15 S EUR}
    SecurityType               string{GO}
    FOSMarketId                MOTX
    CFICode                    string{DBZXXX}
    RoundLot                   float64{1000}
    MinTradeVol                float64{1000}
    SecuritySubType            string{ZC}
    SecurityStatus             uint8{1}
    InternalCreationDate       Timestamp{2015-04-29 04:02:05:603}
    InternalModificationDate   Timestamp{2015-04-30 04:45:00:460}
    InternalSourceId           uint16{30}
    InternalAggregationId      uint16{30}
    InternalEntitlementId      int32{1016}
    LocalCodeStr               string{775571}
    ISIN                       string{IT0005105140}
    PriceIncrement_static      float64{0.001}
    MaturityYear               uint16{2015}
    MaturityMonth              uint8{10}
    MaturityDay                uint8{30}
    OperatingMIC               string{XMIL}
    SegmentMIC                 string{MOTX}
    DynamicVariationRange      float64{0.25}
    StaticVariationRange       float64{0.25}
    MARKET_LSE_NormalMarketSize float64{25000}
    MARKET_LSE_SectorCode      string{IGD}
    MARKET_LSE_SegmentCode     string{DMO}
```

1.2.3. Warrants

The sample below illustrates the details of a warrant:

```
instr # 46/32733 = 96501725
     PriceCurrency            string{EUR}
     Symbol                   string{UI607J}
     Issuer                   string{UNICREDIT}
     Description              string{UCMB0,1SLP10A040915}
     SecurityType             string{WAR}
     StrikePrice              float64{10}
     FOSMarketId              SEDX
     CFICode                  string{RWSCPX}
     RoundLot                 float64{1000}
     MinTradeVol              float64{1000}
     SecuritySubType          string{WP}
     SecurityStatus           uint8{1}
     InternalCreationDate     Timestamp{2015-04-01 04:03:17:839}
     InternalModificationDate Timestamp{2015-05-04 04:45:00:616}
     InternalSourceId         uint16{30}
     InternalAggregationId    uint16{30}
     InternalEntitlementId    int32{1015}
     UnderlyingSymbol         string{MB}
     UnderlyingISIN           string{IT0000062957}
     LocalCodeStr             string{774357}
     ISIN                     string{IT0005097255}
     MaturityYear             uint16{2015}
     MaturityMonth            uint8{9}
     MaturityDay              uint8{4}
     PriceIncrement_dynamic_TableId      uint32{1966204}
     OperatingMIC             string{XMIL}
     SegmentMIC               string{SEDX}
     DynamicVariationRange    float64{50}
     StaticVariationRange     float64{70}
     MARKET_LSE_NormalMarketSize float64{15000}
     MARKET_LSE_SectorCode    string{ICW}
     MARKET_LSE_SegmentCode   string{SD
```

1.2.4. Exchange Traded-Funds

The sample below illustrates the details of an exchange traded-fund:

```
instr # 47/2212 = 98568356
    PriceCurrency              string{EUR}
    Symbol                     string{B500}
    Issuer                     string{AMUNDI}
    Description                string{AMUNDI ETF S&P 500 BUYBACK UCITS ETF EUR}
    SecurityType               string{ETF}
    FOSMarketId                ETFP
    CFICode                    string{EUXXXX}
    RoundLot                   float64{1}
    MinTradeVol                float64{1}
    SecuritySubType            string{TF}
    SecurityStatus             uint8{1}
    InternalCreationDate       Timestamp{2015-05-07 04:01:25:279}
    InternalModificationDate   Timestamp{2015-05-07 04:45:01:064}
    InternalSourceId           uint16{30}
    InternalAggregationId      uint16{30}
    InternalEntitlementId      int32{1015}
    LocalCodeStr               string{773359}
    ISIN                       string{FR0012395473}
    PriceIncrement_dynamic_TableId     uint32{1966202}
    OperatingMIC               string{XMIL}
    SegmentMIC                 string{ETFP}
    DynamicVariationRange      float64{2.5}
    StaticVariationRange       float64{5}
    MARKET_LSE_NormalMarketSize float64{1300}
    MARKET_LSE_SectorCode      string{ETFB}
    MARKET_LSE_SegmentCode     string{ETF}
```

1.3. Specific Referential Tags

The following sections describe the specific referential tags available on the MILAN MIT market data stream:

1.3.1. SecuritySubType

The values of the referential tag **SecuritySubType** conveyed on the MILAN MIT market data stream are disseminated via FeedOS data stream in *Referential* to specify additional details about the securities associated with the market CFI Codes.

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

Table 2   SecuritySubType – technical implementation in FeedOS

Component	Value	Description
Tag Name	SecuritySubType	FeedOS tag name.
Numeric ID	762	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**, detailing the securities associated with the market CFI Codes.
Possible Values	CF	Closed-End Fund
	CN	Convertible Bond
	FR	Floating Rate
	FS	Foreign Share
	FX	Fixe Rate
	IE	International Equity
	IP	Investment Products
	IT	Italian Equity
	LC	Leverage Products Bull
	LE	Leverage Products Exotic
	LP	Leverage Products Bear
	MC	Multi Coupon
	OC	One Coupon
	PS	Professional Segment
	RT	Right
	RV	Reverse
	SC	Step Coupon
	SV	Special Vehicles
	TA	Tradable Fund during Auction
	TC	Tradable Commodities
	TF	Tradable Fund
	TN	Tradable Notes
	TR	Tradable In-Regulated Segment
	UN	Units
	WC	Leverage Products Covered Warrant Call
	WP	Leverage Products Covered Warrant Put
	WR	Warrant
	ZC	Zero Coupon

1.3.2. SecurityStatus

The values of the referential tag **SecurityStatus** conveyed on the MILAN MIT market data stream are disseminated via FeedOS data stream in *Referential* to indicate the status of an instrument.

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

Table 3   SecurityStatus – technical implementation in FeedOS

Component	Value	Description
Tag Name	`SecurityStatus`	FeedOS tag name.
Numeric ID	965	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	`UInt8`	UInt8 data type.
Format	*[Exchange Specific Value]*	An *exchange specific value*, indicating the status of an instrument.
Possible Values	1	Active (Default value)
	2	Inactive
	3	Suspended

1.3.3. OperatingMIC

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

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

Table 4   OperatingMIC – technical implementation in FeedOS

Component	Value	Description
Tag Name	`OperatingMIC`	FeedOS tag name.
Numeric ID	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.
Type	`String`	String data type.
Format	*[Exchange Specific Value]*	An *exchange specific value*, specifying the parent MIC.
Possible Values	`XMIL`	Borsa Italiana

1.3.4. SegmentMIC

The values of the referential tag **SegmentMIC** conveyed on the MILAN MIT 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
Tag Name	`SegmentMIC`	FeedOS tag name.
Numeric ID	`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.
Type	`String`	String data type.
Format	*[Exchange Specific Value]*	An **exchange specific value**, specifying the child MIC.
Possible Values	`ETFP`	Electronic Open-End Funds and ETC Market
	`MOTX`	Electronic Bond Market
	`MTAA`	Electronic Share Market
	`MTAH`	Borsa Italiana Trading After Hours
	`SEDX`	Securitized Derivatives Market

1.3.5. DynamicVariationRange

The values of the referential tag **DynamicVariationRange** conveyed on the MILAN 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 6   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.

1.3.6. StaticVariationRange

The values of the referential tag **StaticVariationRange** conveyed on the MILAN 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 7   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.

1.3.7. MARKET_LSE_NormalMarketSize

The referential tag **MARKET_LSE_NormalMarketSize** is 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 8   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.

1.3.8. MARKET_LSE_SectorCode

The referential tag **MARKET_LSE_SectorCode** is 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 9   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	ATFA	ETF AUCTION
	BTES	BORSA ITALIANA TEST SECTOR
	ICC	ITALIAN CORP BONDS CLEAN

Table 9   MARKET_LSE_SectorCode – technical implementation in FeedOS (Continued)

Component	Value	Description
	ICD	ITALIAN CORP BONDS DIRTY
	IGC	ITALIAN GOVT BONDS CLEAN
	IGD	ITALIAN GOVT BONDS DIRTY
	ESC	EUROMOT STRUCTURED BONDS CLEAN
	ESD	EUROMOT STRUCTURED BONDS DIRTY
	EVC	EUROMOT VANILLA BONDS CLEAN
	EVD	EUROMOT VANILLA BONDS DIRTY
	ETCA	ETC LEVERAGED
	ETCB	ETC NOT LEVERAGED
	ETFA	ETF LINKED FIXED INCOME
	ETFB	ETF LINKED EQUITY/COMMODITIES
	ETFC	ETF LINKED SHORT/STRUCT INDEX
	ETFD	ETF LINKED LEVERAGED
	ETFE	ETF STRUCTURED NOT LEVERAGED
	ETFF	ETF STRUCTURED LEVERAGED
	ETFG	NON-UCITS ETF
	ETFH	ETF ON SECURITIES BASKET
	ETFI	ACTIVE ETF
	ETFM	OTHER ETFs
	ETFP	ETF OF ETFs
Possible Values	IM1C	INV. COMP. CONV. BONDS
	IM1I	INV. COMP. SHARES
	IM1R	INV. COMP. PRE-EMPTIVE RIGHTS
	IM1W	INV. COMP. WARRANTS
	IM1X	INV. COMP. INSTRUMENTS NO MO
	IM2C	INV. COMP. CONV. BONDS
	IM2I	INV. COMP. SHARES
	IM2Q	CLOSED FUNDS
	IM2R	INV. COMP. PRE-EMPTIVE RIGHTS
	IM2W	INV. COMP. WARRANTS
	IM2X	INV. COMP. INSTRUMENTS NO MO
	IL3R	UNEX AUC RIGHT LONG TIME
	IS3R	UNEX AUC RIGHT SHORT TIME
	IL4S	SINGLE AUCTION LONG TIME
	IL4Z	SINGLE AUCTION LONG MO
	IS4S	SINGLE AUCTION SHORT TIME
	IS4Z	SINGLE AUCTION SHORT MO
	AI1W	AIM ITALIA WARRANTS
	AI1C	AIM ITALIA CONV. BONDS
	AI1I	AIM ITALIA INVESTMENT CO'S
	AI1R	AIM ITALIA PRE-EMPTIVE RIGHTS

Table 9   MARKET_LSE_SectorCode – technical implementation in FeedOS (Continued)

Component	Value	Description
	`AI1S`	AIM ITALIA SHARES
	`AI1X`	AIM ITALIA INSTRUMENT NO MO
	`AI2C`	AIM ITALIA CONV. BONDS
	`AI2I`	AIM ITALIA INVESTMENT CO'S
	`AI2R`	AIM ITALIA PRE-EMPTIVE RIGHTS
	`AI2S`	AIM ITALIA SHARES
	`AI2W`	AIM ITALIA WARRANTS
	`AI2X`	AIM ITALIA INSTRUMENT NO MO
	`AIUR`	AIM ITALIA UNEX AUC RIGHTS
	`MAC1`	MAC Daily Auction
	`IBC`	BLUE CHIPS CONV. BONDS
	`IBR`	BLUE CHIPS PRE-EMPTIVE RIGHTS
	`IBS`	BLUE CHIPS NO SPMIB SHARES
	`IBSS`	BLUE CHIPS SPMIB SHARES
	`IBW`	BLUE CHIPS WARRANTS
	`IBX`	BLUE CHIPS INSTRUMENTS NO MO
	`MTI`	MTAI SHARES
	`IRC`	STAR CONV. BONDS
	`IRR`	STAR PRE-EMPTIVE RIGHTS
	`IRS`	STAR SHARES
Possible Values	`IRW`	STAR WARRANTS
	`IRX`	STAR INSTRUMENTS NO MO
	`IS1C`	STANDARD 1 CONV. BONDS
	`IS1R`	STANDARD 1 PRE-EMPTIVE RIGHTS
	`IS1S`	STANDARD 1 SHARES
	`IS1W`	STANDARD 1 WARRANTS
	`IS1X`	STANDARD 1 INSTRUMENTS NO MO
	`IS2C`	STANDARD 2 CONV. BONDS
	`IS2R`	STANDARD 2 PRE-EMPTIVE RIGHTS
	`IS2S`	STANDARD 2 SHARES
	`IS2W`	STANDARD 2 WARRANTS
	`IS2X`	STANDARD 2 INSTRUMENTS NO MO
	`IX1C`	EXPANDI 1 CONV. BONDS
	`IX1E`	EXPANDI 1 REAL-SHARES
	`IX1R`	EXPANDI 1 PRE-EMPTIVE RIGHTS
	`IX1S`	EXPANDI 1 SHARES
	`IX1W`	EXPANDI 1 WARRANTS
	`IX1X`	EXPANDI 1 INSTRUMENTS NO MO
	`IX2C`	EXPANDI 2 CONV. BONDS
	`IX2R`	EXPANDI 2 PRE-EMPTIVE RIGHTS
	`IX2S`	EXPANDI 2 SHARES

Table 9   MARKET_LSE_SectorCode – technical implementation in FeedOS (Continued)

Component	Value	Description
	IX2W	EXPANDI 2 WARRANTS
	IX2X	EXPANDI 2 INSTRUMENTS NO MO
	TOA	TOB ACCOUNTING
	TOR	TOB ROLLING
	ICW	COVERED WARRANTS
	IEW	EXOTIC WARRANTS
	IIC	INVESTMENT CERTIFICATES
Possible Values	ILC	LEVERAGED CERTIFICATES
	IICQ	INVESTMENT PRODUCTS
	ILCQ	LEVERAGED PRODUCTS
	USC	UNREG STRUCTURED BONDS CLEAN
	USD	UNREG STRUCTURED BONDS DIRTY
	UVC	UNREG VANILLA BONDS CLEAN
	UVD	UNREG VANILLA BONDS DIRTY
	UTFA	UNREGULATED ETF

1.3.9. 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 the exchange.

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

Table 10   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.
	ATF	ATF 1
	BTES	BORSA ITALIANA TEST SEGMENT
	DMO	DOMESTIC MOT
	EMO	EURO MOT
	ETC	ETC 1
Possible Values	ETF	ETF 1
	M1C	MTF 1
	M2C	MTF 2
	M3	UN-EXERCISED RIGHTS
	M4	SINGLE AUC SECURITIES
	MA1	AIM ITALIA 1

Table 10   MARKET_LSE_SegmentCode – technical implementation in FeedOS (Continued)

Component	Value	Description
Possible Values	MA2	AIM ITALIA 2
	MA3	AIM ITALIA 3
	MAC	MAC
	MB1	BLUE CHIPS
	MM1	MTA INTERNATIONAL
	MR1	STAR
	MS1	STANDARD 1
	MS2	STANDARD 2
	MX1	EXPANDI 1
	MX2	EXPANDI 2
	OP1	TAKE OVER BIDS
	SD	SEDEX 1
	SDQ	SEDEX 2
	UMO	UNREGULATED MOT
	UTF	UTF 1

2. Quotation Data

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

- 2.1. Quotation Values
- 2.2. TradingStatus
- 2.3. Specific Quotation Tags
- 2.4. MBL and MBO Data.

2.1. Quotation Values

The example below shows the possible values of an instrument on the MILAN MIT market data stream:

```
InstrumentStatusL1
-- 285/1034
        BID: 1.088      154271  @12
        ASK: 1.09       230332  @18
        LastPrice                       float64{1.089}
        LastTradeQty                    float64{15000}
        DailyHighPrice                  float64{1.097}
        DailyLowPrice                   float64{1.06}
        DailyTotalVolumeTraded          float64{114637132}
        DailyTotalAssetTraded           float64{123917116.002001}
        LastTradePrice                  float64{1.089}
        LastTradeTimestamp              Timestamp{2015-05-13 14:32:52:959}
        InternalDailyOpenTimestamp      Timestamp{2015-05-13 07:00:08:106}
        InternalDailyCloseTimestamp     Timestamp{2015-05-12 15:30:32:113}
        InternalDailyHighTimestamp      Timestamp{2015-05-13 12:26:40:840}
        InternalDailyLowTimestamp       Timestamp{2015-05-13 11:15:09:701}
        InternalPriceActivityTimestamp  Timestamp{2015-05-13 14:33:04:855}
        TradingStatus                   17=ReadyToTrade
        DailyOpeningPrice               float64{1.07}
        PreviousDailyTotalVolumeTraded  float64{211527481}
        PreviousDailyTotalAssetTraded   float64{225036853.556999}
        PreviousDailyClosingPrice       float64{1.075}
        PreviousBusinessDay             Timestamp{2015-05-12}
        CurrentBusinessDay              Timestamp{2015-05-13}
        DailyTotalOffBookVolumeTraded   float64{0}
        DailyTotalOffBookAssetTraded    float64{0}
        PreviousInternalDailyClosingPriceType   char{a}
        PriceActivityMarketTimestamp    Timestamp{2015-05-13 14:33:04:846}
        InternalDailyBusinessDayTimestamp       Timestamp{2015-05-13 07:00:08:106}
        MARKET_LSE_MIT_TotalAuctionVolume       float64{386121}
        MARKET_MILAN_MIT_TradingStatusDetails   char{T}
```

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 MILAN 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 11   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
	3	Resume
	5	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 MILAN 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 MILAN MIT market data stream:

- 2.3.1.1. MARKET_LSE_MIT_CrossType
- 2.3.1.2. MARKET_MILAN_MIT_AuctionTypeIndicator.

2.3.1.1. MARKET_LSE_MIT_CrossType

Each time a cross trade occurs, the values of the quotation context tag **MARKET_LSE_MIT_CrossType** conveyed on the MILAN 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
	6	Internal BTF
	7	Committed Cross
	8	Committed BTF

2.3.1.2. MARKET_MILAN_MIT_AuctionTypeIndicator

The values of the quotation tag **MARKET_MILAN_MIT_AuctionTypeIndicator** conveyed on the MILAN 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_MILAN_MIT_AuctionTypeIndicator` is described in the table below:

Table 13   MARKET_MILAN_MIT_AuctionTypeIndicator – technical implementation in FeedOS

Component	Value	Description
Tag Name	`MARKET_MILAN_MIT_AuctionTypeIndicator`	FeedOS tag name.
Numeric ID	`16350`	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	`Char`	Char data type.
Format	`[Exchange Specific Value]`	An **exchange specific value**, detailing the auction type.
Possible Values	C	Closing Auction
	O	Opening Auction
	A	Re-Opening (AESP or Resume Action)
	P	OPA

2.3.2. Other Values

The following subsections describe specific quotation tags available on the MILAN MIT market data stream:

- 2.3.2.1. InternalDailyClosingPriceType

- 2.3.2.2. MARKET_LSE_MIT_HaltReason

- 2.3.2.3. MARKET_LSE_MIT_TotalAuctionVolume

- 2.3.2.4. MARKET_MILAN_MIT_TradingStatusDetails.

2.3.2.1. InternalDailyClosingPriceType

The values of the quotation tag **InternalDailyClosingPriceType** conveyed on the MILAN 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 14   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_MIT_HaltReason

Each time an instrument is halted from trading, the values of the quotation tag **MARKET_LSE_MIT_HaltReason** conveyed on the MILAN MIT market data stream are disseminated via FeedOS's 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 15   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	`H`	Halt **Note:** When an instrument is no longer halted, the tag `MARKET_LSE_MIT_HaltReason` is reset by sending a value with the syntax `UNKNOWN`.
	`S`	Trading Stop
	`Space`	Reason not available

2.3.2.3. MARKET_LSE_MIT_TotalAuctionVolume

The values of the quotation tag **MARKET_LSE_MIT_TotalAuctionVolume** conveyed on the MILAN 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 16   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.

2.3.2.4. MARKET_MILAN_MIT_TradingStatusDetails

Each time a modification of the instrument status occurs, the values of the quotation tag **MARKET_MILAN_MIT_TradingStatusDetails** conveyed on the MILAN 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_MILAN_MIT_TradingStatusDetails` is described in the table below:

Table 17　　MARKET_MILAN_MIT_TradingStatusDetails – technical implementation in FeedOS

Component	Value	Description
Tag Name	`MARKET_MILAN_MIT_TradingStatusDetails`	FeedOS tag name.
Numeric ID	14950	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`	Char data type.
Format	`[Exchange Specific Value]`	An *exchange specific value*, detailing the current status of an instrument.
Possible Values	H	Halt
	T	Regular (Continuous Trading/Start of Trade Reporting)
	R	Resume Order Deletion period
	S	Trading Stop
	a	Opening Auction Call (Pre-Open)
	b	Post-Close
	c	Market Close (Closed)
	d	Closing Auction Call
	e	Re-Opening (AESP or Resume) Auction Call
	g	OPA Auction Call
	u	Closing Price Cross
	v	End of Trade Reporting
	w	No Active Session
	x	End of Post Close
	y	Pre-Trading (Start of Trading)
	z	Closing Price Publication

2.4. MBL and MBO 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 it 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.

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[*]　The MBL and MBO 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. Special Behavior

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

-

4.1. Level1 Market Data Kinematics – Halted Instruments Behavior

In the kinematics **before 2015-02-23**, 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:

```
VU    05:00:00:054.776    597689699    MARKET_MILAN_MIT_TradingStatusDetails=y TradingStatus=18
TE    05:00:00:054.825    597689699    *        *        1.488    52214@1 *        *
TE    05:00:00:054.827    597689699    *        *        *        *        1.49     9192@1
TE    05:00:00:054.827    597689699    *        *        *        *        1.49     9992@2
VU    05:00:00:054.839    597689699    PreviousDailyClosingPrice=1.488
TE    05:52:25:320.355    597689699    *        *        !        0        !        0
VU    15:55:00:378.977    597689699    MARKET_MILAN_MIT_TradingStatusDetails=c
TE    21:05:00:136         597689699    *        *        !        0        !        0
```

In the kinematics **after 2015-02-23**, 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:

```
VU    05:00:00:054.776    597689699    MARKET_MILAN_MIT_TradingStatusDetails=y TradingStatus=2
TE    05:00:00:054.825    597689699    *        *        1.488    52214@1 *        *
TE    05:00:00:054.827    597689699    *        *        *        *        1.49     9192@1
TE    05:00:00:054.827    597689699    *        *        *        *        1.49     9992@2
VU    05:00:00:054.839    597689699    PreviousDailyClosingPrice=1.488
TE    05:52:25:320.355    597689699    *        *        !        0        !        0
VU    15:55:00:378.977    597689699    MARKET_MILAN_MIT_TradingStatusDetails=c
TE    21:05:00:136         597689699    *        *        !        0        !        0
```

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.