

S&P Capital IQ Real-Time Solutions

FeedOS™ Developer's Notice

MILAN MIT – Referential Tags Update

Reference n°: 20150409 – 25496 – 26226 (UPDATE 01 TO 20150323 – 25496 – 25747)

Effective as of: 04 May 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: MILAN MIT – Referential Tags Update
Reference 20150409 – 25496 – 26226
April 20, 2015

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UPDATE OF THE REFERENTIAL TAGS ON THE MILAN MIT MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the MILAN MIT 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	20150409 – 25496 – 26226 ⁱ (UPDATE 01 TO 20150323 – 25496 – 25747)
Exchanges	MILAN MIT
Concerned MICs	MTAH
Internal Source ID	30
Effective Date	2015-05-04*
Impact	• Update of the Referential Tags
Action required	MANDATORY ACTION - see sections: • 2.1.3. FOSMarketId.

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 04* 2015**, S&P Capital IQ Real-Time Solutions enhances the referential data to accommodate the information disseminated on the MILAN MIT market data stream, as described below:

- [2.1. Changes to the Referential 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 Referential Data

S&P Capital IQ Real-Time Solutions **introduces** the referential tags below to accommodate the information disseminated on the MILAN MIT market data stream:

Table 2 Referential tags added on the MILAN MIT market data stream

Tag Name	Numeric ID	Type
UnderlyingSymbol	9422	String
UnderlyingISIN	9423	String

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

Table 3 Referential tags disseminating updated values on the MILAN MIT market data stream

Tag Name	Numeric ID	Type
FOSMarketId	207	UInt16
SegmentMIC	9534	String

2.1.1. UnderlyingSymbol

The values of the referential tag **UnderlyingSymbol** conveyed on the MILAN MIT market data stream are disseminated via FeedOS data stream in *Referential* to specify the symbol of the underlying instrument.

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

Table 4 UnderlyingSymbol – technical implementation in FeedOS

Component	Value	Description
Tag Name	<code>UnderlyingSymbol</code>	FeedOS tag name.
Numeric ID	9422	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 / Possible Values	<i>[Exchange specific value]</i>	An exchange specific value , specifying the symbol of the underlying instrument.

2.1.2. UnderlyingISIN

The values of the referential tag **UnderlyingISIN** conveyed on the MILAN MIT market data stream are disseminated via FeedOS data stream in *Referential* to specify the symbol of the underlying instrument.

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

Table 5 UnderlyingISIN – technical implementation in FeedOS

Component	Value	Description
Tag Name	<code>UnderlyingISIN</code>	FeedOS tag name.
Numeric ID	9423	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 / Possible Values	<i>[Exchange specific value]</i>	An exchange specific value , specifying the ISIN of the underlying instrument.

2.1.3. FOSMarketId

The values of the referential tag **FOSMarketId** conveyed on the MILAN MIT 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	FOSMarketId	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	<i>[Exchange specific value]</i>	An exchange specific value , specifying the market used to help identify a security.
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

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.

2.1.4. 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 (existing values are in black, newly added values are in green):

Table 7 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	<i>[Exchange specific value]</i>	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

Referential Data Sample

Below are several examples showing the current implementation of the newly added (in **green**) and updated (in **blue**) referential tags:

```
instr # 285/3759 = 597692079
  PriceCurrency      string{EUR}
  Symbol             string{WGGP16}
  Issuer             string{GRUPPO GREEN POWER}
  Description         string{WARR GGP 2014-2016}
  SecurityType       string{WAR}
  StrikePrice        float64{12.08}
  FOSMarketId        MTAA
  CFICode            string{RWXXXX}
  RoundLot           float64{1}
  MinTradeVol        float64{1}
  SecuritySubType    string{WR}
  SecurityStatus     uint8{1}
  InternalCreationDate Timestamp{2014-01-22 05:00:57:027}
  InternalModificationDate Timestamp{2015-04-17 08:44:03:847}
  InternalSourceId   uint16{30}
  InternalEntitlementId AFF
  UnderlyingSymbol   string{GGP}
  UnderlyingISIN     string{IT0004982242}
  LocalCodeStr       string{755286}
  ISIN               string{IT0004982259}
  MaturityYear       uint16{2016}
  MaturityMonth      uint8{6}
  MaturityDay        uint8{30}
  PriceIncrement_dynamic_TableId uint32{6488187}
  MBLLayersDesc      string{0}
  OperatingMIC        string{XMIL}
  SegmentMIC          string{MTAA}
  DynamicVariationRange float64{5}
  StaticVariationRange float64{30}
  MARKET_LSE_NormalMarketSize float64{7000}
  MARKET_LSE_SectorCode string{AI1}
  MARKET_LSE_SegmentCode string{MA1}
```

```

instr # 143/750083 = 300642819
  PriceCurrency      string{EUR}
  Symbol             string{FCA}
  Issuer             string{FIAT CHRYSLER AUTOMOBILES}
  Description        string{FIAT CHRYSLER AUTOMOBILES}
  SecurityType       string{CS}
  FOSMarketId        MTAH
  CFICode            string{ESXXX}
  RoundLot           float64{1}
  MinTradeVol        float64{1}
  SecuritySubType    string{FS}
  InternalCreationDate Timestamp{2015-04-23 13:21:13:967}
  InternalModificationDate Timestamp{2015-04-23 13:21:13:967}
  InternalSourceId   uint16{99}
  InternalEntitlementId int32{1015}
  LocalCodeStr       string{764950}
  ISIN               string{NL0010877643}
  PriceIncrement_dynamic_TableId uint32{6488187}
  OperatingMIC        string{XMIL}
  SegmentMIC          string{MTAH}
  MARKET_LSE_NormalMarketSize float64{1800}
  MARKET_LSE_SectorCode string{TAH}
  MARKET_LSE_SegmentCode string{TAH}

```

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.quanthouse.com>.