

**S&P Capital IQ Real-Time Solutions**

## **FeedOS™ Developer's Notice**

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### **MILAN MIT – Feed Update**

Reference n°: 20150120 – 17317 – 24656

**Effective as of: 23 February 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 – Feed Update  
Reference 20150120 – 17317 – 24656  
January 26, 2015

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# UPDATE OF 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	20150120 – 17317 – 24656
Exchanges	MILAN MIT
Concerned MICs	MOTX, SEDX, ETFP, MTAA
Internal Source ID	30
Effective Date	2015-02-23*
Impact	<ul style="list-style-type: none"><li>• Update of the Referential Tags</li><li>• Update of the Quotation Tags</li><li>• Update of the Quotation Context Tags</li><li>• Changes to the Level 1 Market Data Kinematics – Halted Instruments Behavior</li></ul>
Action required	<b>MANDATORY ACTION</b> - see sections: <ul style="list-style-type: none"><li>• <a href="#">2.1.5. SecurityType</a></li><li>• <a href="#">2.1.6. CFICode</a></li><li>• <a href="#">2.4. Changes to the Level1 Market Data Kinematics – Halted Instruments Behavior.</a></li></ul>

## 2. FeedOS Technical Implementation

Effective Monday, **February 23<sup>\*</sup> 2015**, S&P Capital IQ Real-Time Solutions enhances the referential, quotation, quotation context data, and updates the halted instruments kinematics to accommodate the information disseminated on the MILAN MIT market data stream, as described below:

- [2.1. Changes to the Referential Data](#)
- [2.2. Changes to the Quotation Data](#)
- [2.3. Changes to the Quotation Context Data](#)
- [2.4. Changes to the Level1 Market Data Kinematics – Halted Instruments Behavior.](#)

### 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
<a href="#">SecuritySubType</a>	762	String
<a href="#">SecurityStatus</a>	965	UInt8
<a href="#">OperatingMIC</a>	9533	String
<a href="#">SegmentMIC</a>	9534	String

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

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

Tag Name	Numeric ID	Type
<a href="#">SecurityType</a>	167	String
<a href="#">CFICode</a>	461	String

#### 2.1.1. 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.

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\* 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.

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

**Table 4      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	<i>[Exchange specific value]</i>	An <b>exchange specific value</b> , 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

### 2.1.2. 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 5      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	<i>[Exchange Specific Value]</i>	An <b>exchange specific value</b> , indicating the status of an instrument.
Possible Values	1	Active (Default value)
	2	Inactive
	3	Suspended

### 2.1.3. 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 6      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	<i>[Exchange Specific Value]</i>	An <b>exchange specific value</b> , specifying the parent MIC.
Possible Values	XMIL	Borsa Italiana

### 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:

**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 <b>exchange specific value</b> , specifying the child MIC.

**Table 7 SegmentMIC – technical implementation in FeedOS (Continued)**

Component	Value	Description
Possible Values	ETFP	Electronic Open-End Funds and ETC Market
	MOTX	Electronic Bond Market
	MTAA	Electronic Share Market
	SEDX	Securitized Derivatives Market

### 2.1.5. SecurityType

The values of the referential tag **Security Type** conveyed on the MILAN MIT market data stream are disseminated via FeedOS data stream in *Referential* to specify the type of security.

FeedOS implementation of the tag **SecurityType** is described in the table below (existing values are in black, newly added values are in green):

**Table 8 SecurityType – technical implementation in FeedOS**

Component	Value	Description
Tag Name	SecurityType	FeedOS tag name.
Numeric ID	167	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 <i>exchange specific value</i> , detailing the type of security.
Possible Values	CB	Convertible Bond
	CS	Common Stocks
	ETF	Exchange-Traded Funds
	GO	General Obligations
	NONE	None
	WAR	Warrants

### 2.1.6. CFICode

The values of the referential tag **CFI Code** conveyed on the MILAN MIT market data stream are disseminated via FeedOS data stream in *Referential* to specify the standardized identification code of an instrument.

FeedOS implementation of the tag **CFICode** is described in the table below (existing values are in black, newly added values are in green, removed values are in ~~crossed-out red~~):

**Table 9 CFICode – technical implementation in FeedOS**

Component	Value	Description
Tag Name	CFICode	FeedOS tag name.
Numeric ID	461	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 <i>exchange specific value</i> , detailing the standardized identification code of an instrument.
Possible Values	DBFXXX	Debts - Bonds - Fixed Rate

**Table 9 CFICode – technical implementation in FeedOS (Continued)**

Component	Value	Description
Possible Values	DBVXXX	Debts - Bonds - Variable
	DBXXXX	Debts - Bonds
	DBZXXX	Debts - Bonds - Zero Rate
	DCXXXX	Debts - Convertible Bonds
	ESXXXX	Equities - Shares
	EUCXXX	Equities - Units - Closed-End
	EUXXCX	Equities - Units - Commodities
	EUXXXX	Equities - Units
	EXXXXX	Equities
	MXXXXX	Others
	RWBCCX	Rights - Warrants - Basket - Covered Warrants - Call
	RWCCCX	Rights - Warrants - Currencies - Covered Warrants - Call
	RWCCPX	Rights - Warrants - Currencies - Covered Warrants - Put
	RWICCX	Rights - Warrants - Indices - Covered Warrants - Call
	RWICPX	Rights - Warrants - Indices - Covered Warrants - Put
	RWSCCX	Rights - Warrants - Stock-Equities - Covered Warrants - Call
	RWSCPX	Rights - Warrants - Stock-Equities - Covered Warrants - Put
	RWTCCX	Rights - Warrants - Commodities - Covered Warrants - Call
	RWTCPX	Rights - Warrants - Commodities - Covered Warrants - Put
	RWXCCX	Rights - Warrants - Covered Warrants - Call
	RWXCPX	Rights - Warrants - Covered Warrants - Put
	RWXXCX	Rights - Warrants - Call
	RWXXPX	Rights - Warrants - Put
	RWXXXA	Rights - Warrants - American
	RWXXXB	Rights - Warrants - Bermuda
	RWXXXE	Rights - Warrants - European
	RWXXXX	Rights - Warrants
	<del>RXXXXX</del>	Rights



The example below shows the possible combinations of SecurityTypes and CFICodes, before and after the migration day (please note that additional combinations may be available, as the exchange could introduce new instruments):

**BEFORE 2015-02-23**

```
{ MOTX NONE DBFXXX }
{ MOTX NONE DBVXXX }
{ MOTX NONE DBXXXX }
{ MOTX NONE DBZXXX }
{ SEDX NONE RWXXXX }
{ SEDX WAR RWXCCX }
{ SEDX WAR RWXCPX }
{ SEDX WAR RWXXXX }
{ ETFP NONE EUXXCX }
{ ETFP NONE EUXXXX }
{ MTAA CB DCXXXX }
{ MTAA NONE ESXXXX }
{ MTAA NONE EUCXXX }
{ MTAA NONE EXXXXX }
{ MTAA NONE MXXXXX }
{ MTAA NONE RXXXXX }
{ MTAA WAR RWXXXX }
```

**AFTER 2015-02-23**

```
{ MOTX GO DBFXXX }
{ MOTX GO DBVXXX }
{ MOTX GO DBXXXX }
{ MOTX GO DBZXXX }
{ SEDX NONE RWXXXB }
{ SEDX NONE RWXXXE }
{ SEDX WAR RWBCCX }
{ SEDX WAR RWCCCX }
{ SEDX WAR RWCCPX }
{ SEDX WAR RWICCX }
{ SEDX WAR RWICPX }
{ SEDX WAR RWSCCX }
{ SEDX WAR RWSCPX }
{ SEDX WAR RWTCCX }
{ SEDX WAR RWTCPX }
{ SEDX WAR RWCCX }
{ SEDX WAR RWXCPX }
{ SEDX WAR RWXXCX }
{ SEDX WAR RWXXPX }
{ SEDX WAR RWXXXB }
{ SEDX WAR RWXXXE }
{ ETFP ETF EUXXXX }
{ ETFP NONE EUXXCX }
{ ETFP NONE EUXXXX }
{ MTAA CB DCXXXX }
{ MTAA CS ESXXXX }
{ MTAA CS EXXXXX }
{ MTAA ETF EUCXXX }
{ MTAA NONE MXXXXX }
{ MTAA WAR RWXXXA }
{ MTAA WAR RWXXXB }
{ MTAA WAR RWXXXE }
{ MTAA WAR RWXXXX }
```

## Referential Data Sample

Below is an example showing the current implementation of the newly added (in **green**) referential tags:

```
instr # 285/1379 = 597689699
  PriceCurrency      string{EUR}
  Symbol             string{COB}
  Issuer             string{COBRA AUTOMOTIVE TECHNOLOGIES}
  Description         string{COBRA}
  SecurityType        string{NONE}
  FOSMarketId        MTAA
  CFICode            string{EXXXXX}
  RoundLot           float64{1}
  MinTradeVol        float64{1}
  SecuritySubType     string{IT}
  InternalCreationDate Timestamp{2012-07-03 17:31:03:428}
  InternalModificationDate Timestamp{2014-08-13 04:10:00:688}
  InternalSourceId    uint16{30}
  InternalAggregationId uint16{30}
  LocalCodeStr        string{421199}
  ISIN               string{IT0001142022}
  PriceIncrement_dynamic_TableId uint32{1966203}
  DynamicVariationRange float64{5}
  StaticVariationRange float64{10}
  MARKET_LSE_NormalMarketSize float64{24000}
  MARKET_LSE_SectorCode string{IIS}
  MARKET_LSE_SegmentCode string{MB1}
```

## 2.2. Changes to the Quotation Data

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

**Table 10** Quotation tags added on the MILAN MIT market data stream

Tag Name	Numeric ID	Type
<a href="#">InternalDailyClosingPriceType</a>	9155	Char

### 2.2.1. 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 disseminated as of 2015-02-23 are highlighted in green):

**Table 11 InternalDailyClosingPriceType – technical implementation in QuantFEED®**

Component	Value	Description
Tag Name	<code>InternalDailyClosingPriceType</code>	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	<i>[Internal Specific Value]</i>	An <b>internal specific value</b> , detailing the type of daily closing price, as described below.
Possible Values	0	<b>Undefined</b>
	a	<b>Official Close</b> – Explicit closing price value calculated and distributed by an exchange for the main trading session of a given trading day.
	b	<b>Official Indicative</b> – Exchange has provided an indicative price and marked it as indicative, however no trading activity is observed.
	c	<b>Official Carry Over</b> – Explicit Closing price value from a previous trading day carried forward by the exchange to the given trading day.
	d	<b>Last Price</b> – Final price disseminated by the exchange for the main trading session or dissemination period of a given trading day (for indices).
	e	<b>Last Eligible Price</b> – 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	<b>Manual</b> – Price disseminated manually (in case of production correction).

## Quotation Data Sample

Below is an example showing the current implementation of the newly added (in green) quotation tags:

```
InstrumentStatusL1
-- 285/1051
  BID: 10.97      0      *NO ORDER*
  ASK: 11         0      *NO ORDER*
  LastPrice              float64{10.97}
  LastTradeQty           float64{10676}
  DailyHighPrice         float64{10.98}
  DailyLowPrice          float64{10.97}
  DailyTotalVolumeTraded float64{64877}
  DailyTotalAssetTraded  float64{711834.12}
  LastTradePrice         float64{10.97}
  LastTradeTimestamp     Timestamp{2015-04-28 16:30:44:107}
  InternalDailyOpenTimestamp Timestamp{2015-04-28 08:00:48:128}
  InternalDailyCloseTimestamp Timestamp{2015-04-28 16:40:00:135}
  InternalDailyHighTimestamp Timestamp{2015-04-28 09:52:21:955}
  InternalDailyLowTimestamp Timestamp{2015-04-28 08:00:48:128}
  InternalPriceActivityTimestamp Timestamp{2015-04-29 10:26:11:309}
  TradingStatus          18=NotAvailableForTrading
  LastOffBookTradePrice  float64{10.14}
  LastOffBookTradeQty    float64{500000}
  LastOffBookTradeTimestamp Timestamp{2014-03-05 15:15:53:069}
  DailyOpeningPrice      float64{10.97}
  DailyClosingPrice      float64{10.97}
  PreviousDailyTotalVolumeTraded float64{68819}
  PreviousDailyTotalAssetTraded float64{755068.14}
  PreviousDailyClosingPrice float64{10.97}
  PreviousBusinessDay    Timestamp{2015-04-27}
  CurrentBusinessDay     Timestamp{2015-04-28}
  LastAuctionPrice       float64{10.97}
  LastAuctionVolume      float64{10676}
  DailyTotalOffBookVolumeTraded float64{0}
  DailyTotalOffBookAssetTraded float64{0}
  InternalLastAuctionTimestamp Timestamp{2015-04-28 16:30:23:597}
  InternalDailyClosingPriceType char{a}
  MARKET_LSE_MIT_TotalAuctionVolume float64{12056}
  MARKET_MILAN_MIT_TradingStatusDetails char{y}
```

## 2.3. Changes to the Quotation Context Data

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

**Table 12** Quotation context tags added on the MILAN MIT market data stream

Tag Name	Numeric ID	Type
MARKET_LSE_MIT_CrossType	15953	Char

### 2.3.1. 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 13      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 <b>exchange specific value</b> , detailing the type of cross trade.
Possible Values	5	Internal Cross
	6	Internal BTF
	7	Committed Cross
	8	Committed BTF

## 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*"
"VU (ValuesUpdate) : SERVER_TIME INSTRUMENT VALUES..."

TE 13:22:57:022.623 285/750283 17.5 25000 * * * *
MARKET_LSE_MIT_CrossType=char{5}
```

## 2.4. Changes to the 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 will remain halted (Trading Status 2=Trading Halt) during market closing and opening, until they will be traded again, as shown in the example below:

VU	05:00:00:054.776	597689699	MARKET_MILAN_MIT_TradingStatusDetails=y <a href="#">TradingStatus=2</a>					
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

### 3. Finding the Latest Information

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- E-mail: [rts-support@spcapitaliq.com](mailto:rts-support@spcapitaliq.com)
- Web: <http://support.quanthouse.com>.