S&P CAPITAL IQ
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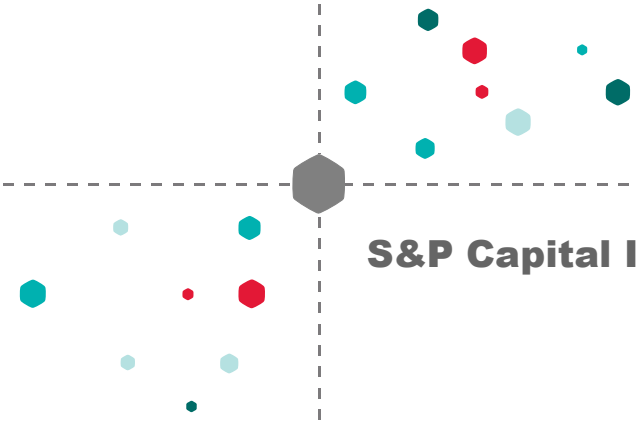

S&P Capital IQ Real-Time Solutions

FeedOS™ Feed Description

ADH

Reference n°: 20150723 – 26405 – 26440 – 26715

S&P Capital IQ Real-Time Solutions
FeedOS™ Feed Description: ADH
Reference 20150723 – 26405 – 26440 – 26715
July 23, 2015

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FEEDOS™ ADH FEED DESCRIPTION

As part of the S&P Capital IQ Real-Time Solutions FeedOS™ documentation, this feed description provides you with details about the types of data broadcast on the ADH 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 ADH market data stream, in terms of:

1.1. Available Markets and Branches

This section details the list of markets and branches available on the ADH market data stream:

1.1.1. Markets

The ADH market data stream broadcasts informations about the following markets:

Table 1 List of markets available on the ADH market data stream

FeedOS Market ID	Market
XWBO	Wiener Boerse A.G.
XPRA	Prague Stock Exchange
XBUD	Budapest Stock Exchange
XLJU	Ljubljana Stock Exchange

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

```
MARKETS
market # 25     CC=AT/AUSTRIA/VIENNA,DESCR=WIENER BOERSE AG, WEB=www.wienerboerse.at
    MIC = XWBO
    TimeZone = Europe/Vienna
    Country = AT
    NbMaxInstruments = 2000000
market # 66     CC=CZ/CZECH REPUBLIC/PRAGUE,DESCR=STOCK EXCHANGE PRAGUE CO. LTD; THE,
WEB=www.pse.cz
    MIC = XPRA
    TimeZone = Europe/Prague
    Country = CZ
    NbMaxInstruments = 2000000
market # 112    CC=HU/HUNGARY/BUDAPEST,DESCR=BUDAPEST STOCK EXCHANGE, WEB=www.fornax.hu
    MIC = XBUD
    TimeZone = Europe/Budapest
    Country = HU
    NbMaxInstruments = 2000000
market # 230    CC=SI/SLOVENIA/LJUBLJANA,DESCR=LJUBLJANA STOCK EXCHANGE; INC.,
WEB=www.ljse.si
    MIC = XLJU
    TimeZone = Europe/Ljubljana
    Country = SL
    NbMaxInstruments = 2000000
```

1.1.2. Branches

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

```
BRANCHES
    { XWBO CS   EMXXXB } qty: 3
    { XWBO CS   EMXXXR } qty: 1
    { XWBO CS   ESVTFR } qty: 1
    { XWBO CS   ESVUFB } qty: 82
    { XWBO CS   ESVUFZ } qty: 2
    { XWBO CS   ESVXOR } qty: 1
    { XWBO CS   ESXXXX } qty: 6
    { XWBO CS   EXXXXX } qty: 1
    { XWBO ETF  EUXXXX } qty: 18
    { XWBO GO   DBFSCB } qty: 2
    { XWBO GO   DBFSDB } qty: 1
    { XWBO GO   DBFSFB } qty: 132
    { XWBO GO   DBFSGB } qty: 17
    { XWBO GO   DBFTAB } qty: 3
    { XWBO GO   DBFTBB } qty: 3
    { XWBO GO   DBFTFB } qty: 39
    { XWBO GO   DBFTGB } qty: 19
    { XWBO GO   DBFTTB } qty: 1
    { XWBO GO   DBFUAB } qty: 7
    { XWBO GO   DBFUBB } qty: 1
    { XWBO GO   DBFUCB } qty: 18
    { XWBO GO   DBFUFB } qty: 449
    { XWBO GO   DBFUGB } qty: 62
    { XWBO GO   DBFUGR } qty: 1
    { XWBO GO   DBFUQB } qty: 8
    { XWBO GO   DBVGFB } qty: 23
    { XWBO GO   DBVGQB } qty: 4
    { XWBO GO   DBVSCB } qty: 1
    { XWBO GO   DBVSFB } qty: 117
    { XWBO GO   DBVSGB } qty: 33
    { XWBO GO   DBVTAB } qty: 5
    { XWBO GO   DBVTBB } qty: 8
    { XWBO GO   DBVTFB } qty: 112
    { XWBO GO   DBVTGB } qty: 10
    { XWBO GO   DBVTLB } qty: 1
    { XWBO GO   DBVUBB } qty: 2
    { XWBO GO   DBVUCB } qty: 22
    { XWBO GO   DBVUFB } qty: 871
    { XWBO GO   DBVUGB } qty: 78
    { XWBO GO   DBVUQB } qty: 28
    { XWBO GO   DBVUQR } qty: 2
    { XWBO GO   DBXUFB } qty: 1
    { XWBO GO   DBXXXX } qty: 495
    { XWBO GO   DBZSFB } qty: 12
    { XWBO GO   DBZSGB } qty: 5
    { XWBO GO   DBZTFB } qty: 2
    { XWBO GO   DBZTGB } qty: 5
    { XWBO GO   DBZUAB } qty: 3
    { XWBO GO   DBZUDB } qty: 8
    { XWBO GO   DBZUFB } qty: 328
    { XWBO GO   DBZUGB } qty: 7
    { XWBO GO   DCFGAB } qty: 1                                          (see next page)
```

```
{ XWBO GO   DCFGFB } qty: 114
{ XWBO GO   DCFGGB } qty: 15
{ XWBO GO   DCFSFB } qty: 2
{ XWBO GO   DCFTFB } qty: 1
{ XWBO GO   DCFTGB } qty: 1
{ XWBO GO   DCFUCB } qty: 1
{ XWBO GO   DCFUDB } qty: 1
{ XWBO GO   DCFUFB } qty: 68
{ XWBO GO   DCFUGB } qty: 16
{ XWBO GO   DCVGFB } qty: 88
{ XWBO GO   DCVGGB } qty: 2
{ XWBO GO   DCVSFB } qty: 3
{ XWBO GO   DCVTFB } qty: 2
{ XWBO GO   DCVUFB } qty: 117
{ XWBO GO   DCVUGB } qty: 8
{ XWBO GO   DCXXXX } qty: 12
{ XWBO GO   DCZUQB } qty: 1
{ XWBO GO   DMXXXX } qty: 71
{ XWBO GO   DTFUGB } qty: 1
{ XWBO GO   DTVTFB } qty: 1
{ XWBO GO   DTVUFB } qty: 1
{ XWBO GO   DTVUGB } qty: 1
{ XWBO GO   DTXXXX } qty: 327
{ XWBO GO   DWXXXX } qty: 2
{ XWBO GO   DYXXXX } qty: 3
{ XWBO GO   EMXXXB } qty: 1
{ XWBO INDEX  TIXXXX } qty: 162
{ XWBO MF   EUOISB } qty: 1
{ XWBO MF   EUXXXB } qty: 5
{ XWBO MF   EUXXXX } qty: 1
{ XWBO NONE DBFUFB } qty: 378
{ XWBO NONE DBVUAB } qty: 1
{ XWBO NONE DBVUFB } qty: 31
{ XWBO NONE DBXXXX } qty: 138
{ XWBO NONE DBZUFB } qty: 124
{ XWBO NONE DBZUGB } qty: 27
{ XWBO NONE DBZUQB } qty: 541
{ XWBO NONE DMFUFB } qty: 21
{ XWBO NONE DMVUFB } qty: 5
{ XWBO NONE DMXXXX } qty: 156
{ XWBO NONE DMZUFB } qty: 1270
{ XWBO NONE DMZUQB } qty: 1185
{ XWBO NONE DTXXXX } qty: 18
{ XWBO NONE ESVUFB } qty: 7
{ XWBO NONE ESVUFZ } qty: 1
{ XWBO NONE ESXXXX } qty: 2
{ XWBO NONE EUXXXB } qty: 1
{ XWBO NONE MRIXXX } qty: 24
{ XWBO NONE RSXXXB } qty: 1
{ XWBO NONE RWCNCB } qty: 3
{ XWBO NONE RWCNPB } qty: 3
{ XWBO NONE RWINCB } qty: 39
{ XWBO NONE RWINPB } qty: 12
{ XWBO NONE RWMNCB } qty: 2
{ XWBO NONE RWMNPB } qty: 1                                                    (see next page)
```

```
{ XWBO NONE RWSNCB } qty: 688
{ XWBO NONE RWSNPB } qty: 222
{ XWBO NONE RWSTCB } qty: 6
{ XWBO NONE RWTNCB } qty: 47
{ XWBO NONE RWTNPB } qty: 56
{ XWBO PS   EPNUFB } qty: 1
{ XWBO PS   EPNUXB } qty: 6
{ XWBO PS   EPXXXX } qty: 1
{ XWBO WAR  RWXXXX } qty: 1931
{ XBUD CS   EXXXXX } qty: 68
{ XBUD CS   MXXXXX } qty: 1
{ XBUD ETF  EUXXXX } qty: 168
{ XBUD FUT  FXXXXX } qty: 4702
{ XBUD GO   DBXXXX } qty: 189
{ XBUD INDEX TIXXXX } qty: 4
{ XBUD NONE DBXXXX } qty: 168
{ XBUD NONE EXXXXX } qty: 8
{ XBUD NONE FXXXXX } qty: 93
{ XBUD NONE MRTXXX } qty: 12
{ XBUD OPT  OXAXXX } qty: 2540
{ XBUD OPT  OXEXXX } qty: 50180
```

1.2. Types of Instruments

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

- 1.2.1. Equities
- 1.2.2. Bonds
- 1.2.3. Warrants
- 1.2.4. Indices
- 1.2.5. Futures
- 1.2.6. Options.

1.2.1. Equities

The sample below illustrates the details of an equity:

```
instr # 25/7403 = 52436203
    PriceCurrency               string{EUR}
    Symbol                      string{ROB}
    Issuer                      string{3287}
    Description                 string{ROBECO N.V.}
    SecurityType                string{CS}
    FOSMarketId                 XWBO
    PriceType                   uint8{2}
    CFICode                     string{ESXXXX}
    RoundLot                    float64{1}
    SecuritySubType             string{UCITS share}
    SecurityGroup               string{OLF}
    MarketSegmentID             string{C3OTHER}
    MarketSegmentDesc           string{other listings}
    InternalCreationDate        Timestamp{2014-03-24 07:45:28:451}
    InternalModificationDate    Timestamp{2015-07-20 04:00:15:593}
    InternalSourceId            uint16{28}
    InternalAggregationId       uint16{28}
    InternalEntitlementId       int32{1121}
    LocalCodeStr                string{8_XVIE_NL0000289783}
    ISIN                        string{NL0000289783}
    PriceIncrement_dynamic_TableId      uint32{1835111}
    OperatingMIC                string{XWBO}
    SegmentMIC                  string{XVIE}
```

1.2.2. Bonds

The sample below illustrates the details of a bond:

```
instr # 25/12970 = 52441770
    PriceCurrency               string{EUR}
    Symbol                      string{AT0000A0XJ64}
    Issuer                      string{81607}
    Description                 string{JP Immo.I 3\,5% bes.Anl. 12-22}
    SecurityType                string{GO}
    FOSMarketId                 XWBO
    CouponRate                  float64{3.5}
    CouponPaymentDate           uint32{20151221}
    PriceType                   uint8{1}
    CFICode                     string{DBFSCB}
    RoundLot                    float64{100000}
    SecuritySubType             string{bond}
    MarketSegmentID             string{C2CORP}
    MarketSegmentDesc           string{corporate standard sector}
    InternalCreationDate        Timestamp{2014-03-24 07:45:28:949}
    InternalModificationDate    Timestamp{2015-07-20 04:00:17:619}
    InternalSourceId            uint16{28}
    InternalEntitlementId       int32{1121}
    LocalCodeStr                string{8_XVIE_AT0000A0XJ64}
    ISIN                        string{AT0000A0XJ64}
    MaturityYear                uint16{2022}
    MaturityMonth               uint8{12}
    MaturityDay                 uint8{21}
    PriceIncrement_dynamic_TableId      uint32{1835114}
    OperatingMIC                string{XWBO}
    SegmentMIC                  string{XVIE}
    FaceValue                   float64{100000}
```

1.2.3. Warrants

The sample below illustrates the details of a warrant:

```
instr # 25/7262 = 52436062
    PriceCurrency               string{EUR}
    Symbol                      string{AT0000A166U9}
    Issuer                      string{7599}
    Description                 string{RCB Call/GMK Norilsk Ni 14-15}
    SecurityType                string{WAR}
    StrikePrice                 float64{18.20998}
    FOSMarketId                 XWBO
    PriceType                   uint8{2}
    CFICode                     string{RWXXXX}
    RoundLot                    float64{1}
    SecuritySubType             string{warrant}
    StrikeCurrency              string{EUR}
    InternalCreationDate        Timestamp{2015-04-30 04:00:30:689}
    InternalModificationDate    Timestamp{2015-07-23 04:00:30:689}
    InternalSourceId            uint16{28}
    InternalMagic               string{3390099}
    LocalCodeStr                string{9_XVIE_AT0000A166U9}
    ISIN                        string{AT0000A166U9}
```

1.2.4. Indices

The sample below illustrates the details of an index:

```
instr # 25/1184 = 52429984
    PriceCurrency               string{EUR}
    Symbol                      string{VOX}
    Description                 string{VOENIX}
    SecurityType                string{INDEX}
    FOSMarketId                 XWBO
    CFICode                     string{TIXXXX}
    SecuritySubType             string{Securities}
    InternalCreationDate        Timestamp{2014-03-24 07:45:28:308}
    InternalModificationDate    Timestamp{2015-07-20 04:00:24:174}
    InternalSourceId            uint16{28}
    InternalAggregationId       uint16{28}
    InternalEntitlementId       int32{1100}
    LocalCodeStr                string{7_XVIE_VOX}
    ISIN                        string{AT0000496906}
    OperatingMIC                string{XWBO}
    SegmentMIC                  string{XVIE}
```

1.2.5. Futures

The sample below illustrates the details of a future:

```
instr # 112/59048 = 234940072
    PriceCurrency               string{TRY}
    Symbol                      string{WUSD/TRY1531_2016}
    Issuer                      string{BSE Issuer}
    SecurityType                string{FUT}
    FOSMarketId                 XBUD
    PriceType                   uint8{2}
    CFICode                     string{FXXXXX}
    MarketSegmentID             string{HU5DERIV}
    MarketSegmentDesc           string{Hungarian Derivatives}
    InternalCreationDate        Timestamp{2015-07-22 06:48:15:019}
    InternalModificationDate    Timestamp{2015-07-23 04:25:01:754}
    InternalSourceId            uint16{230}
    InternalAggregationId       uint16{28}
    InternalEntitlementId       int32{1112}
    LocalCodeStr                string{2_XBUD_WUSD/TRY1531_2016}
    ISIN                        string{HU0005877829}
    MaturityYear                uint16{2015}
    MaturityMonth               uint8{7}
    MaturityDay                 uint8{29}
    PriceIncrement_dynamic_TableId      uint32{1835108}
    OperatingMIC                string{XBUD}
```

1.2.6. Options

The sample below illustrates the details of an option:

```
instr # 112/59050 = 234940074
    PriceCurrency               string{HUF}
    Symbol                      string{MT151000405P_2017}
    Issuer                      string{BSE Issuer}
    SecurityType                string{OPT}
    StrikePrice                 float64{405}
    FOSMarketId                 XBUD
    PriceType                   uint8{2}
    CFICode                     string{OXAXXX}
    MarketSegmentID             string{HU5DERIV}
    MarketSegmentDesc           string{Hungarian Derivatives}
    InternalCreationDate        Timestamp{2015-07-22 06:48:15:718}
    InternalModificationDate    Timestamp{2015-07-23 04:25:01:828}
    InternalSourceId            uint16{230}
    InternalAggregationId       uint16{28}
    InternalEntitlementId       int32{1112}
    LocalCodeStr                string{2_XBUD_MT151000405P_2017}
    ISIN                        string{HU0005878033}
    MaturityYear                uint16{2015}
    MaturityMonth               uint8{10}
    MaturityDay                 uint8{16}
    PriceIncrement_dynamic_TableId      uint32{1835108}
    OperatingMIC                string{XBUD}
```

1.3. Specific Referential Tags

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

- 1.3.1. OperatingMIC
- 1.3.2. SegmentMIC.

1.3.1. OperatingMIC

The values of the referential tag **OperatingMIC** conveyed on the ADH 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 2 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	`XBUD`	Budapest
	`XLJU`	Ljubljana Stock Exchange
	`XPRA`	Prague Cash and Index Market
	`XWBO`	Vienna

1.3.2. SegmentMIC

The values of the referential tag **SegmentMIC** conveyed on the ADH 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 3 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	`XVIE`	Vienna

2. Quotation Data

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

2.1. Quotation Values

The examples below shows the possible values of an instrument on the ADH market data stream:

```
InstrumentStatusL1
-- 25/7397
        BID: 0  0       *NO ORDER*
        ASK: 0  0       *NO ORDER*
        LastPrice                       float64{1.2}
        LastTradeQty                    float64{2900}
        DailyHighPrice                  float64{1.2}
        DailyLowPrice                   float64{1.2}
        DailyTotalVolumeTraded          float64{2900}
        DailyTotalAssetTraded           float64{3480}
        LastTradePrice                  float64{1.2}
        LastTradeTimestamp              Timestamp{2015-07-22 11:35:24:010}
        InternalDailyOpenTimestamp      Timestamp{2015-07-22 10:30:00:705}
        InternalDailyCloseTimestamp     Timestamp{2015-07-22 15:45:00:887}
        InternalDailyHighTimestamp      Timestamp{2015-07-22 11:35:24:092}
        InternalDailyLowTimestamp       Timestamp{2015-07-22 11:35:24:092}
        InternalPriceActivityTimestamp  Timestamp{2015-07-22 15:45:00:887}
        TradingStatus                   21=PreOpen
        DailyOpeningPrice               float64{1.2}
        DailyClosingPrice               float64{1.2}
        PreviousDailyTotalVolumeTraded  float64{0}
        PreviousDailyTotalAssetTraded   float64{0}
        PreviousDailyClosingPrice       float64{1.2}
        PreviousBusinessDay             Timestamp{2015-07-21}
        CurrentBusinessDay              Timestamp{2015-07-22}
        LastAuctionPrice                float64{1.2}
        LastAuctionVolume               float64{2900}
        InternalDailyClosingPriceType   char{a}
        PreviousInternalDailyClosingPriceType   char{a}
        InternalLastAuctionTimestamp    Timestamp{2015-07-22 11:34:06:222}
        MARKET_ADH_OrderbookStateCode   string{2}
```

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 ADH 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 4 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
	5	Price Indication
	15	New 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 ADH 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 on the ADH market data stream:

- 2.3.1.1. MARKET_ADH_TradeType.

2.3.1.1. MARKET_ADH_TradeType

Each time a trade occurs, the values of the quotation tag **MARKET_ADH_TradeType** conveyed on the ADH market data stream are disseminated via FeedOS data stream in *Context*:

- 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_ADH_TradeType` is described in the table below:

Table 5 MARKET_ADH_TradeType – technical implementation in FeedOS

Component	Value	Description
Tag Name	`MARKET_ADH_TradeType`	FeedOS tag name.
Numeric ID	16200	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 trade type.
Possible Values	6	Continuous Trading (EUREX, XETRA)
	1001	Opening Auction (XETRA)
	1002	Intraday Auction (XETRA)
	1003	Closing Auction (XETRA)
	1004	Between Auctions (not used)
	1006	Volatility Interruption (XETRA)
	1007	Mid-Point Trade (not used)
	1008	PWT Quote (XETRA)
	1009	Auction Trade (EUREX only)
	1010	Single-leg trade out of Double-leg trade (EUREX only)
	1100	Regular Trade (TTR)
	1190	Privately Negotiated Trade (TTR)
	2001	Normal Trade (BSE, BLSE, MSE, BELEX)
	2002	Negotiated Deal (BSE only)
	2003	Spread-Spread Trade (BSE only)
	2004	Determined trade OTC (BSE only)
	2005	Negotiated Deal OTC (BSE only)
	5001	Deal (BVB only)
	5002	Auction (BVB only)
	6001	Block Trade (BLSE, PSE, PXE, MSE, BELEX)
	6002	Transfer (Reported) (BLSE, MSE)
	6003	Regular Trade (PSE / PXE only)

2.3.2. Other Values

The following subsections describe the quotation tags available on the ADH market data stream:

2.3.2.1. InternalDailyClosingPriceType

The values of the quotation tag **InternalDailyClosingPriceType** conveyed on the ADH 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 6 InternalDailyClosingPriceType – technical implementation in QuantFEED®

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_ADH_OrderbookStateCode

Each time a modification of the order book state occurs, the values of the quotation tag **MARKET_ADH_OrderbookStateCode** conveyed on the ADH 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 `MARKET_ADH_OrderbookStateCode` is described in the table below:

Table 7 MARKET_ADH_OrderbookStateCode – technical implementation in FeedOS

Component	Value	Description
Tag Name	`MARKET_ADH_OrderbookStateCode`	FeedOS tag name.
Numeric ID	`14700`	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 order book state code.
Possible Values	`1`	Closed
	`2`	PreTrading
	`6`	ContinuousTrading
	`32`	Open
	`1001`	Opening Auction
	`1002`	Intraday Auction
	`1003`	Closing Auction
	`1004`	Between Auction
	`1006`	Volatility Interruption
	`1007`	Extended Volatility
	`1008`	Call Phase of Opening Auction
	`1009`	Pre Order Book Balancing of Opening Auction
	`1010`	Order Book Balancing of Opening Auction
	`1011`	Call Phase of Intraday Auction
	`1012`	Pre Order Book Balancing of Intraday Auction
	`1013`	Order Book Balancing of Intraday Auction
	`1014`	Call Phase of Closing Auction
	`1015`	Pre Order Book Balancing of Closing Auction
	`1016`	Order Book Balancing of Closing Auction
	`1017`	Initial system state for a new instrument before the first trading day
	`1018`	Last system state of deleted instrument after the last trading day
	`1019`	X Pre Call Phase
	`1020`	X Call Phase
	`1021`	PreTradeMass
	`1022`	TradeMass
	`1027`	Market Halt
	`1028`	PostTrade

2.4. MBL and MBO Data*

The MBL book has a 10-level depth. The MBO book is full depth.

3. Closing Price

The closing price is the last trade price upon close. The closing price can be sent by the market separately. The settlement price is handled when provided by the market.

4. 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.

* 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.