



S&P Capital IQ Real-Time Solutions

FeedOS™ Feed Description

RAPID ADH (VIENNA, BUDAPEST CASH)

Reference n°: 20150724 – 26364 – 26832 – 27163

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Reference 20150724 – 26364 – 26832 – 27163
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TABLE OF CONTENTS

FeedOS™ RAPID ADH (VIENNA, BUDAPEST CASH) Feed Description¹

| | |
|---|----|
| 1. Referential Data | 1 |
| 1.1. Available Markets and Branches | 1 |
| 1.1.1. Markets | 2 |
| 1.1.2. Branches | 3 |
| 1.2. Types of Instruments | 3 |
| 1.2.1. Bonds | 4 |
| 1.2.2. Equities | 5 |
| 1.2.3. Warrants | 6 |
| 1.3. Specific Referential Tags | 6 |
| 1.3.1. SecurityGroup | 6 |
| 1.3.2. OperatingMIC | 10 |
| 1.3.3. SegmentMIC | 11 |
| 1.3.4. MARKET_XETRA_ISIX | 11 |
| 1.3.5. MARKET_XETRA_OptimalGatewayLocation | 12 |
| 2. Quotation Data | 12 |
| 2.1. Quotation Values | 13 |
| 2.2. TradingStatus | 13 |
| 2.3. Specific Quotation Tags | 14 |
| 2.3.1. Trade Conditions | 14 |
| 2.3.1.1. MARKET_XETRA_ULTRA_PLUS_TradeType | 14 |
| 2.3.1.2. MARKET_XETRA_ULTRA_PLUS_TradeTypeIndicator | 15 |
| 2.3.2. Other Values | 15 |
| 2.3.2.1. LastAuctionImbalanceSide | 16 |
| 2.3.2.2. InternalDailyClosingPriceType | 16 |
| 2.3.2.3. XETRA_Ultra_Plus_InstrumentStatus | 17 |
| 2.4. MBL and MBO Data | 18 |
| 3. Closing Price | 19 |
| 4. Finding the Latest Information | 19 |



FEEDOS™ RAPID ADH (VIENNA, BUDAPEST CASH) 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 RAPID ADH (VIENNA, BUDAPEST CASH) market data stream, their possible values and current FeedOS technical implementation.

The topics this feed description covers include:

- [1. Referential Data](#)
- [2. Quotation Data](#)
- [3. Closing Price](#)
- [4. Finding the Latest Information.](#)

1. Referential Data

The following sections describe the characteristics of the referential data on the RAPID ADH (VIENNA, BUDAPEST CASH) market data stream, in terms of:

- [1.1. Available Markets and Branches](#)
- [1.2. Types of Instruments](#)
- [1.3. Specific Referential Tags.](#)

1.1. Available Markets and Branches

This section details the list of [Markets](#) and [Branches](#) available on the RAPID ADH (VIENNA, BUDAPEST CASH) market data stream.

1.1.1. Markets

The RAPID ADH (VIENNA, BUDAPEST CASH) market data stream broadcasts informations about the following markets:

Table 1 List of markets available on the RAPID ADH (VIENNA, BUDAPEST CASH) 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 complete list of markets available on the RAPID ADH (VIENNA, BUDAPEST CASH) market data stream and their IDs, returned by the dumps command:

```
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 complete list of branches available on the RAPID ADH (VIENNA, BUDAPEST CASH) market data stream for each market, returned by the `dumps` command. Each branch displays the following details: `FOSMarketID`, `SecurityType`, `CFICode` and `Quantity` (of instruments):

```
BRANCHES
{ XWBO CORP DBVXXX } qty: 220
{ XWBO CORP DBXXXX } qty: 285
{ XWBO CORP DBZXXX } qty: 70
{ XWBO CS   EXXXXX } qty: 123
{ XWBO ETF  EUXXXXE } qty: 3
{ XWBO ETF  EUXXXX } qty: 15
{ XWBO GO   DBVTXX } qty: 4
{ XWBO GO   DBVXXX } qty: 1309
{ XWBO GO   DBXTXX } qty: 25
{ XWBO GO   DBXXXX } qty: 2125
{ XWBO GO   DBZXXX } qty: 212
{ XWBO TINT DBXTXX } qty: 220
{ XWBO WAR  RWXCCX } qty: 1553
{ XWBO WAR  RWXCPX } qty: 757
{ XWBO WAR  RWXXCX } qty: 17
{ XWBO WAR  RWXXXX } qty: 4604
{ XBUD CORP DBFXXX } qty: 107
{ XBUD CORP DBVXXX } qty: 22
{ XBUD CS   ESXXXX } qty: 76
{ XBUD GO   DBFTXX } qty: 17
{ XBUD GO   DBVTXX } qty: 5
{ XBUD MBS  DBFSXX } qty: 24
{ XBUD MBS  DBVSXX } qty: 3
{ XBUD MF   EUCXXX } qty: 137
{ XBUD MF   EUOXXX } qty: 28
{ XBUD TB   DBFTFX } qty: 8
{ XBUD WAR  RWXXXX } qty: 135
```

1.2. Types of Instruments

This following section describe the instruments available on the RAPID ADH (VIENNA, BUDAPEST CASH) market data stream, according to their type:

- [1.2.1. Bonds](#)
- [1.2.2. Equities](#)
- [1.2.3. Warrants.](#)

1.2.1. Bonds

The sample below illustrates the details of a bond:

```
instr # 25/13811 = 52442611
  PriceCurrency      string{USD}
  Symbol             string{IACAP LIQU.NOTES S.32 DUE 2035}
  Issuer             string{IACS}
  Description        string{IACAP LIQU.NOTES S.32 DUE 2035}
  SecurityType       string{CORP}
  StdMaturity        string{203507}
  FOSMarketId        XWBO
  CFICode            string{DBVXXX}
  RoundLot           float64{1000}
  MinTradeVol        float64{1000}
  SecuritySubType    string{BON}
  SecurityGroup      string{CBS}
  MarketSegmentID    string{VIL}
  InternalCreationDate Timestamp{2015-07-20 04:01:30:253}
  InternalModificationDate Timestamp{2015-07-23 04:15:00:251}
  InternalSourceId    uint16{240}
  InternalAggregationId uint16{240}
  InternalEntitlementId int32{1121}
  LocalCodeStr       string{XS1246650862}
  ISIN               string{XS1246650862}
  PriceIncrement_static float64{0.01}
  MaturityYear        uint16{2035}
  MaturityMonth        uint8{7}
  MaturityDay          uint8{5}
  OperatingMIC         string{XWBO}
  SegmentMIC           string{XVIE}
  MARKET_XETRA_ISIX   uint32{3040}
  MARKET_XETRA_OptimalGatewayLocation string{0001}
```

1.2.2. Equities

The sample below illustrates the details of an equity:

```
instr # 25/6274 = 52435074
  PriceCurrency      string{EUR}
  Symbol             string{WPAG}
  Description         string{WP AG}
  SecurityType        string{CS}
  FOSMarketId        XWBO
  CFICode             string{EXXXXX}
  RoundLot           float64{1}
  MinTradeVol         float64{1}
  SecuritySubType     string{EQU}
  SecurityGroup       string{MIDC}
  MarketSegmentID    string{VIM}
  InternalCreationDate Timestamp{2015-04-10 04:02:00:941}
  InternalModificationDate Timestamp{2015-07-23 04:15:00:656}
  InternalSourceId    uint16{240}
  InternalAggregationId uint16{240}
  InternalEntitlementId int32{1121}
  LocalCodeStr        string{AT0000A1DDL3}
  ISIN                 string{AT0000A1DDL3}
  PriceIncrement_dynamic_TableId uint32{15728740}
  OperatingMIC         string{XWBO}
  SegmentMIC           string{XVIE}
  MARKET_XETRA_ISIX   uint32{567}
  MARKET_XETRA_OptimalGatewayLocation string{0001}
```


1.2.3. Warrants

The sample below illustrates the details of a warrant:

```
instr # 25/13803 = 52442603
  PriceCurrency      string{GBP}
  Symbol             string{SOUND OIL CALL 15-20}
  Description        string{SOUND OIL CALL 15-20}
  SecurityType       string{WAR}
  StdMaturity        string{202005}
  StrikePrice        float64{0.24}
  FOSMarketId        XWBO
  CFICode            string{RWXCCX}
  RoundLot           float64{1}
  MinTradeVol        float64{1}
  SecuritySubType    string{WAR}
  SecurityGroup      string{WA07}
  MarketSegmentID    string{VIW}
  InternalCreationDate Timestamp{2015-07-17 04:01:31:207}
  InternalModificationDate Timestamp{2015-07-23 04:15:00:759}
  InternalSourceId    uint16{240}
  InternalAggregationId uint16{240}
  InternalEntitlementId int32{1121}
  LocalCodeStr        string{GB00BY4JQH96}
  ISIN                string{GB00BY4JQH96}
  MaturityYear         uint16{2020}
  MaturityMonth        uint8{5}
  MaturityDay          uint8{22}
  PriceIncrement_dynamic_TableId uint32{15728745}
  OperatingMIC         string{XWBO}
  SegmentMIC           string{XVIE}
  MARKET_XETRA_ISIX   uint32{2654}
  MARKET_XETRA_OptimalGatewayLocation string{0001}
```

1.3. Specific Referential Tags

The following sections describe additional, specific referential tags available on the RAPID ADH (VIENNA, BUDAPEST CASH) market data stream:

- [1.3.1. SecurityGroup](#)
- [1.3.2. OperatingMIC](#)
- [1.3.3. SegmentMIC](#)
- [1.3.4. MARKET_XETRA_ISIX](#)
- [1.3.5. MARKET_XETRA_OptimalGatewayLocation.](#)

1.3.1. SecurityGroup

The values of the referential tag **Security Group** conveyed on the RAPID ADH (VIENNA, BUDAPEST CASH) market data stream are disseminated via FeedOS data stream in *Referential* to indicate an exchange specific name assigned to a group of related securities which may be concurrently affected by market events and actions.

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

Table 2 SecurityGroup – technical implementation in FeedOS

| Component | Value | Description |
|--------------------------|----------------------------------|---|
| Tag Name | SecurityGroup | FeedOS tag name. |
| Numeric ID | 1151 | 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 , indicating an exchange specific name assigned to a group of related securities which may be concurrently affected by market events and actions. |

The table below shows the possible combinations of Security Types and CFI Codes, based on the instrument Security Group, before and after 2015-06-22:

Table 3 Possible Security Type and CFI Code combinations within Security Groups

| Security Group | Values before 2015-06-22 | Values after 2015-06-22 |
|----------------|--|--|
| AOD | CS EXXXXX | CS EXXXXX |
| ATX | CORP DBXXXX CORP DBZXXX CS EXXXXX | CS EXXXXX ETF EUXXXX GO DBXXXX GO DBZXXX WAR RWXCCX WAR RWXCPX WAR RWXXXX |
| B01A | CORP DBVXXX CORP DBXXXX CORP DBZXXX | GO DBVXXX GO DBXXXX GO DBZXXX |
| B01S | CORP DBVXXX CORP DBXXXX CORP DBZXXX | GO DBVXXX GO DBXXXX GO DBZXXX |
| B03A | CORP DBVXXX CORP DBXXXX CORP DBZXXX | GO DBVXXX GO DBXXXX GO DBZXXX |
| B03S | CORP DBVXXX CORP DBXXXX CORP DBZXXX | GO DBVXXX GO DBXXXX GO DBZXXX |
| B04A | CORP DBVXXX CORP DBXXXX CORP DBZXXX | GO DBVXXX GO DBXXXX GO DBZXXX |
| B05A | CORP DBVXXX CORP DBXXXX CORP DBZXXX | GO DBVXXX GO DBXXXX GO DBZXXX |
| B05S | CORP DBVXXX CORP DBXXXX | GO DBVXXX GO DBXXXX |
| B07A | CORP DBVXXX CORP DBXXXX CORP DBZXXX | GO DBVXXX GO DBXXXX GO DBZXXX |
| B07S | CORP DBVXXX CORP DBXXXX CORP DBZXXX | GO DBVXXX GO DBXXXX GO DBZXXX |

Table 3 Possible Security Type and CFI Code combinations within Security Groups (Continued)

| Security Group | Values before 2015-06-22 | | Values after 2015-06-22 | |
|----------------|--------------------------|--------|-------------------------|--------|
| B09A | CORP | DBVXXX | GO | DBVXXX |
| | CORP | DBXXXX | GO | DBXXXX |
| | CORP | DBZXXX | GO | DBZXXX |
| B09S | CORP | DBVXXX | GO | DBVXXX |
| | CORP | DBXXXX | GO | DBXXXX |
| | CORP | DBZXXX | GO | DBZXXX |
| B11A | CORP | DBVXXX | GO | DBVXXX |
| | CORP | DBXXXX | GO | DBXXXX |
| | CORP | DBZXXX | GO | DBZXXX |
| B11S | CORP | DBVXXX | GO | DBVXXX |
| | CORP | DBXXXX | GO | DBXXXX |
| B12A | CORP | DBVXXX | GO | DBVXXX |
| | CORP | DBXXXX | GO | DBXXXX |
| | CORP | DBZXXX | GO | DBZXXX |
| B13A | CORP | DBVXXX | GO | DBVXXX |
| | CORP | DBXXXX | GO | DBXXXX |
| | CORP | DBZXXX | GO | DBZXXX |
| B13S | CORP | DBVXXX | GO | DBVXXX |
| B15A | CORP | DBVXXX | GO | DBVXXX |
| | CORP | DBXXXX | GO | DBXXXX |
| | CORP | DBZXXX | GO | DBZXXX |
| B15S | CORP | DBXXXX | GO | DBXXXX |
| B17A | CORP | DBVXXX | GO | DBVXXX |
| | CORP | DBXXXX | GO | DBXXXX |
| | CORP | DBZXXX | GO | DBZXXX |
| B17S | CORP | DBVXXX | GO | DBVXXX |
| | CORP | DBXXXX | GO | DBXXXX |
| | CORP | DBZXXX | GO | DBZXXX |
| B19A | CORP | DBVXXX | GO | DBVXXX |
| | CORP | DBXXXX | GO | DBXXXX |
| | CORP | DBZXXX | GO | DBZXXX |
| B21A | CORP | DBVXXX | GO | DBVXXX |
| | CORP | DBXXXX | GO | DBXXXX |
| B23A | CORP | DBVXXX | GO | DBVXXX |
| | CORP | DBXXXX | GO | DBXXXX |
| | CORP | DBZXXX | GO | DBZXXX |
| BAC1 | CORP | DBVXXX | GO | DBVXXX |
| | CORP | DBXXXX | GO | DBXXXX |
| BNCA | CORP | DBVXXX | GO | DBVXXX |
| | CORP | DBXXXX | GO | DBXXXX |
| | CORP | DBZXXX | GO | DBZXXX |
| BNCS | CORP | DBVXXX | GO | DBVXXX |
| | CORP | DBXXXX | GO | DBXXXX |
| | CORP | DBZXXX | GO | DBZXXX |
| BOST | | | WAR | RWXXXX |
| BSC1 | CORP | DBVXXX | GO | DBVXXX |
| | CORP | DBXXXX | GO | DBXXXX |

Table 3 Possible Security Type and CFI Code combinations within Security Groups (Continued)

| Security Group | Values before 2015-06-22 | Values after 2015-06-22 |
|----------------|---|--|
| CBA | CORP DBVXXX CORP DBXXXX CORP DBZXXX | CORP DBVXXX CORP DBXXXX CORP DBZXXX GO DBVXXX GO DBXXXX GO DBZXXX |
| CBNS | | WAR RWXXXX |
| CBON | | WAR RWXXXX |
| CBS | CORP DBVXXX CORP DBXXXX CORP DBZXXX | CORP DBVXXX CORP DBXXXX CORP DBZXXX WAR RWXXXX |
| CCE1 | | WAR RWXXXX |
| CCE2 | | WAR RWXXXX |
| CDIS | | WAR RWXXXX |
| CDIZ | | WAR RWXXXX |
| CEA0 | | WAR RWXXCX WAR RWXXXX |
| CEAP | CORP DBVXXX CORP DBXXXX | GO DBVXXX GO DBXXXX |
| CEB1 | | WAR RWXCCX WAR RWXCPX WAR RWXXXX |
| CEB2 | | WAR RWXXXX |
| CEB3 | | WAR RWXXXX |
| CEB4 | | WAR RWXXXX |
| CEB5 | | WAR RWXXXX |
| CINV | | WAR RWXXXX |
| CNU1 | | WAR RWXXXX |
| COL | CORP DBVXXX CS EXXXXX | CS EXXXXX GO DBVXXX WAR RWXXXX |
| COTH | | WAR RWXXXX |
| CPC2 | CORP DBXXXX | GO DBXXXX |
| CPCT | CORP DBVXXX CORP DBXXXX | GO DBVXXX GO DBXXXX |
| CTD | CS EXXXXX | CS EXXXXX WAR RWXXXX |
| CTP | CS EXXXXX | CS EXXXXX WAR RWXXXX |
| ETF | | ETF EUXXXE ETF EUXXXX |
| FOAO | | ETF EUXXXX |
| GOVB | CORP DBVXXX CORP DBXXXX | GO DBVTXX GO DBXTXX |
| GSTR | CORP DBXXXX | TINT DBXTXX |
| GTB | CORP DBZXXX | GO DBZXXX |

Table 3 Possible Security Type and CFI Code combinations within Security Groups (Continued)

| Security Group | Values before 2015-06-22 | Values after 2015-06-22 |
|----------------|--|--|
| MIDA | CS EXXXXX | CS EXXXXX |
| MIDC | CS EXXXXX | CS EXXXXX WAR RWXXXX |
| OLD | CORP DBVXXX CORP DBXXXX CORP DBZXXX CS EXXXXX | CORP DBVXXX CORP DBXXXX CORP DBZXXX CS EXXXXX ETF EUXXXX GO DBVXXX GO DBXXXX WAR RWXCCX WAR RWXCPX WAR RWXXXX |
| OLF | CS EXXXXX | CS EXXXXX |
| SNCS | | WAR RWXCCX |
| WA01 | | WAR RWXCCX WAR RWXCPX |
| WA03 | | GO DBXXXX |
| WA03 | | WAR RWXCCX WAR RWXCPX |
| WA04 | | GO DBXXXX |
| WA04 | | WAR RWXCCX WAR RWXCPX |
| WA05 | | GO DBXXXX |
| WA05 | | WAR RWXCCX WAR RWXCPX |
| WA08 | | GO DBXXXX |
| WA08 | | WAR RWXCCX |
| WA11 | | GO DBVXXX GO DBXXXX |
| WA11 | | WAR RWXCCX WAR RWXCPX |
| WA12 | | GO DBXXXX |
| WA12 | | WAR RWXCCX WAR RWXCPX |

1.3.2. OperatingMIC

The values of the referential tag **OperatingMIC** conveyed on the RAPID ADH (VIENNA, BUDAPEST CASH) 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 | <i>[Exchange specific value]</i> | An exchange specific value , specifying the parent MIC. |
| Possible Values | XWBO | Parent MIC for all Wiener Börse's branches. |
| | XBUD | Parent MIC for all Budapest Stock Exchange's branches. |

1.3.3. SegmentMIC

The values of the referential tag **SegmentMIC** conveyed on the RAPID ADH (VIENNA, BUDAPEST CASH) 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 | <i>[Exchange specific value]</i> | An exchange specific value , specifying the child MIC. |
| Possible Values | XVIE | Child MIC for all Wiener Börse's branches. |

1.3.4. MARKET_XETRA_ISIX

The values of the referential tag **MARKET_XETRA_ISIX** conveyed on the RAPID ADH (VIENNA, BUDAPEST CASH) market data stream are disseminated via FeedOS data stream in *Referential* to uniquely identify an instrument across the system.

FeedOS implementation of the tag **MARKET_XETRA_ISIX** is described in the table below:

Table 6 MARKET_XETRA_ISIX – technical implementation in FeedOS

| Component | Value | Description |
|--------------------------|----------------------------------|--|
| Tag Name | MARKET_XETRA_ISIX | FeedOS tag name. |
| Numeric ID | 11101 | 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 | UInt32 | UInt32 data type. |
| Format / Possible Values | <i>[Exchange specific value]</i> | An exchange specific value , uniquely identifying an instrument across the system. |

1.3.5. MARKET_XETRA_OptimalGatewayLocation

The values of the referential tag **MARKET_XETRA_OptimalGatewayLocation** conveyed on the RAPID ADH (VIENNA, BUDAPEST CASH) market data stream are disseminated via FeedOS data stream in *Referential* to identify the optimal performance gateway location for trading the instrument.

FeedOS implementation of the tag **MARKET_XETRA_OptimalGatewayLocation** is described in the table below:

Table 7 MARKET_XETRA_OptimalGatewayLocation – technical implementation in FeedOS

| Component | Value | Description |
|--------------------------|-------------------------------------|--|
| Tag Name | MARKET_XETRA_OptimalGatewayLocation | FeedOS tag name. |
| Numeric ID | 11102 | 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 , identifying the optimal performance gateway location for trading the instrument. |

2. Quotation Data

The following sections describe the characteristics of the quotation data on the RAPID ADH (VIENNA, BUDAPEST CASH) 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 RAPID ADH (VIENNA, BUDAPEST CASH) market data stream:

```
InstrumentStatusL1
-- 25/13195
    BID: 0.31      10000   @1
    ASK: 0.35      10000   @1
    LastPrice                      float64{0.31}
    InternalDailyOpenTimestamp      Timestamp{2015-07-23 07:15:05:268}
    InternalDailyCloseTimestamp     Timestamp{2015-07-22 21:00:00:183}
    InternalDailyHighTimestamp      Timestamp{2015-07-22 15:25:26:662}
    InternalDailyLowTimestamp       Timestamp{2015-07-22 15:25:26:662}
    InternalPriceActivityTimestamp  Timestamp{2015-07-23 14:08:59:921}
    TradingStatus                   5=PriceIndication
    PreviousDailyClosingPrice       float64{0.31}
    PreviousBusinessDay             Timestamp{2015-07-22}
    CurrentBusinessDay              Timestamp{2015-07-23}
    PreviousInternalDailyClosingPriceType char{d}
    MARKET_XETRA_ULTRA_PLUS_InstrumentStatus float64{39}
    MARKET_ADH_OrderbookStateCode  string{1}
```

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 RAPID ADH (VIENNA, BUDAPEST CASH) 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 table below:

Table 8 **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. It is the numeric equivalent of the tag name. |
| Type | Enum | Enumeration data type. |
| Format | <i>[Exchange Specific Value]</i> | An exchange specific value , detailing the characteristics of the trading status. |

Table 8 TradingStatus – technical implementation in FeedOS (Continued)

| Component | Value | Description |
|------------------------|-------|---------------------------|
| 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 RAPID ADH (VIENNA, BUDAPEST CASH) 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 RAPID ADH (VIENNA, BUDAPEST CASH) market data stream:

- [2.3.1.1. MARKET_XETRA_ULTRA_PLUS_TradeType](#)
- [2.3.1.2. MARKET_XETRA_ULTRA_PLUS_TradeTypeIndicator.](#)

2.3.1.1. MARKET_XETRA_ULTRA_PLUS_TradeType

The values of the quotation tag **MARKET_XETRA_ULTRA_PLUS_TradeType** conveyed on the RAPID ADH (VIENNA, BUDAPEST CASH) market data stream are disseminated via FeedOS data stream in *Context* to detail the trade 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_XETRA_ULTRA_PLUS_TradeType** is described in the table below:

Table 9 XETRA Ultra Plus Trade Type – technical implementation in FeedOS

| Component | Value | Description |
|-------------------|-----------------------------------|--|
| Tag Name | MARKET_XETRA_ULTRA_PLUS_TradeType | FeedOS tag name. |
| Numeric ID | 15900 | FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. It is the numeric equivalent of the tag name. |
| Type | String | String data type. |
| Format | <i>[Exchange Specific value]</i> | An exchange specific value , as described below, concerning the characteristics of the trade type. |

Table 9 XETRA Ultra Plus Trade Type – technical implementation in FeedOS (Continued)

| Component | Value | Description |
|------------------------|-------|--|
| Possible Values | 4 | Last traded price (it indicates the normal trade; by default, not sent). |
| | 9 | Price from the subscription period |
| | 10 | BEST price |
| | 11 | Midpoint order trade |
| | 25 | Price determined with Bundesbank participation |

2.3.1.2. MARKET_XETRA_ULTRA_PLUS_TradeTypeIndicator

The values of the quotation context tag **MARKET_XETRA_ULTRA_PLUS_TradeTypeIndicator** conveyed on the RAPID ADH (VIENNA, BUDAPEST CASH) market data stream are disseminated via FeedOS data stream in *Context* to detail the type of 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_XETRA_ULTRA_PLUS_TradeTypeIndicator** is described in the table below:

Table 10 MARKET_XETRA_ULTRA_PLUS_TradeTypeIndicator – technical implementation in FeedOS

| Component | Value | Description |
|------------------------|--|--|
| Tag Name | MARKET_XETRA_ULTRA_PLUS_TradeTypeIndicator | FeedOS tag name. |
| Numeric ID | 15901 | 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 | <i>[Exchange Specific value]</i> | An exchange specific value , detailing the type of trade. |
| Possible Values | A | Auction |
| | C | Continuous Trading |
| | E | End-of-Day Auction |
| | F | Closing Auction |
| | L | Liquidity Interruption |
| | M | Mini Auction |
| | O | Opening Auction |
| | V | Volatility / Interruption in Continuous Trading |

2.3.2. Other Values

The following subsections describe the other values available on the RAPID ADH (VIENNA, BUDAPEST CASH) market data stream:

- [2.3.2.1. LastAuctionImbalanceSide](#)
- [2.3.2.2. InternalDailyClosingPriceType](#)
- [2.3.2.3. XETRA_Ultra_Plus_InstrumentStatus](#).

2.3.2.1. LastAuctionImbalanceSide

The values of the quotation tag **LastAuctionImbalanceSide** conveyed on the RAPID ADH (VIENNA, BUDAPEST CASH) market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the imbalance side of a closing auction:

- 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 **LastAuctionImbalanceSide** is described in the table below:

Table 11 LastAuctionImbalanceSide – technical implementation in FeedOS

| Component | Value | Description |
|-----------------|----------------------------------|--|
| Tag Name | LastAuctionImbalanceSide | FeedOS tag name. |
| Numeric ID | 9151 | 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 | <i>[Exchange Specific Value]</i> | An exchange specific value , detailing the imbalance side of a closing auction. |
| Possible Values | 1 | Buy |
| | 2 | Sell |

2.3.2.2. InternalDailyClosingPriceType

The values of the quotation tag **InternalDailyClosingPriceType** conveyed on the RAPID ADH (VIENNA, BUDAPEST CASH) 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 values available for the tag **InternalDailyClosingPriceType** is described in the table below (the values currently disseminated are highlighted in **green**):

Table 12 InternalDailyClosingPriceType – technical implementation in FeedOS

| Component | Value | Description |
|------------|----------------------------------|--|
| Tag Name | InternalDailyClosingPriceType | FeedOS tag name. |
| Numeric ID | 9155 | 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 | <i>[Internal Specific Value]</i> | An internal specific value , detailing the type of daily closing price, as described below. |

Table 12 InternalDailyClosingPriceType – technical implementation in FeedOS (Continued)

| Component | Value | Description |
|-----------------|-------|---|
| 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). |

2.3.2.3. XETRA_Ultra_Plus_InstrumentStatus

Each time a change of the instrument status occurs, the values of the quotation tag **XETRA_Ultra_Plus_InstrumentStatus** tag in the RAPID ADH (VIENNA, BUDAPEST CASH) 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 `XETRA_Ultra_Plus_InstrumentStatus` is described in the table below:

Table 13 XETRA_Ultra_Plus_InstrumentStatus – technical implementation in FeedOS

| Component | Value | Description | |
|-----------------|--|--|--------------------------------|
| Tag Name | MARKET_XETRA_ULTRA_PLUS_InstrumentStatus | FeedOS tag name. | |
| Numeric ID | 14480 | FeedOS unique ID disseminated on the S&P Capital IQ Real-Time Solutions data stream. It is the numeric equivalent of the tag name. | |
| Type | Float64 | Float64 data type. | |
| Format | <i>[Exchange Specific Value]</i> | An exchange specific value , as described below, concerning the status of the instrument. | Trading Status' Mapping |
| Possible Values | 0 | Start | 18 - NotAvailableForTrading |
| | 1 | Pre Trading | 15 - NewPriceIndication |
| | 2 | Pre-call | 18 - NotAvailableForTrading |
| | 3 | Crossing Period | 5 - PriceIndication |
| | 4 | Closing Crossing Period | 5 - PriceIndication |
| | 5 | Opening Auction Call | 21 - PreOpen |
| | 6 | Intra Day Auction Call | 5 - PriceIndication |
| | 7 | Closing Auction Call | 5 - PriceIndication |

Table 13 XETRA_Ultra_Plus_InstrumentStatus – technical implementation in FeedOS (Continued)

| Component | Value | Description | |
|------------------------|-------|---|-----------------------------|
| Possible Values | 8 | End Auction Call | 5 - PriceIndication |
| | 9 | Auction Call | 5 - PriceIndication |
| | 10 | Opening Auction IPO Call | 21 - PreOpen |
| | 11 | Opening Auction IPO Freeze | 2 - TradingHalt |
| | 12 | Intra Day Auction IPO Call | 5 - PriceIndication |
| | 13 | Intra Day Auction IPO Freeze | 2 - TradingHalt |
| | 14 | IPO | 5 - PriceIndication |
| | 15 | Quote Driven IPO Freeze | 2 - TradingHalt |
| | 16 | Opening Auction Pre-Orderbook Balancing | 21 - PreOpen |
| | 17 | Intra Day Auction Pre-Orderbook Balancing | 5 - PriceIndication |
| | 18 | Closing Auction Pre-Orderbook Balancing | 5 - PriceIndication |
| | 19 | End-of-day Auction Pre-Orderbook Balancing | 5 - PriceIndication |
| | 20 | Pre-Orderbook Balancing of Quote Driver Auction | 5 - PriceIndication |
| | 21 | Opening Auction Orderbook Balancing | 21 - PreOpen |
| | 22 | Intra Day Auction Orderbook Balancing | 5 - PriceIndication |
| | 23 | Closing Auction Orderbook Balancing | 5 - PriceIndication |
| | 24 | End-of-day Auction Orderbook Balancing | 5 - PriceIndication |
| | 25 | Orderbook Balancing | 5 - PriceIndication |
| | 26 | Continuous Trading | 17 - ReadyToTrade |
| | 27 | In Between Auctions | 15 - New Price Indication |
| | 28 | Post Trading | 15 - NewPriceIndication |
| | 29 | End of Trading | 18 - NotAvailableForTrading |
| | 30 | Halt | 2 - TradingHalt |
| | 31 | Suspend | 2 - TradingHalt |
| | 32 | Volatility Interruption | 5 - PriceIndication |
| | 35 | Add | 18 - NotAvailableForTrading |
| | 36 | Delete | 18 - NotAvailableForTrading |
| | 38 | Call Unfreeze | 17 - ReadyToTrade |
| | 39 | Continuous Auction Pre-Call | 5 - PriceIndication |
| | 40 | Continuous Auction Call | 5 - PriceIndication |
| | 41 | Continuous Auction Freeze | 2 - TradingHalt |
| | 51 | Knocked Out | 18 - NotAvailableForTrading |
| | 52 | Knocked Out / Revoked | 5 - PriceIndication |
| | 53 | Midpoint Book Freeze | 17 - ReadyToTrade |
| | 54 | Midpoint Book Unfreeze | 17 - ReadyToTrade |

2.4. MBL and MBO Data *

The MBL book has a 20-level depth. The MBO book is full depth.

3. Closing Price

The closing price is provided by the market. If the closing price is not sent by the market, the last trade is used instead. There is no settlement price.

4. 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: support@quanthouse.com
- Web: <http://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.