

S&P Capital IQ Real-Time Solutions

FeedOS™ Feed Description

ATHENS

Reference n°: 20150209 – 23471 – 25282



S&P Capital IQ Real-Time Solutions
FeedOS™ Feed Description: ATHENS
Reference 20150209 – 23471 – 25282
February 09, 2015

France Offices

52 Rue de la Victoire
75009 Paris
France
Tel: +33 (0) 1 73 02 32 11

US Offices

55 Water Street, 44th floor
New York, NY 10041
United States of America
Tel: +1-(212)-438-4346

130 East Randolph
One Prudential Plaza, Suite 2900
Chicago, IL 60601
United States of America
Tel: +1-(312)-233-7129

UK Office

20 Canada Square
Canary Wharf
London E14 5LH
United Kingdom
Tel: +44 (0) 203 107 1676

Singapore Office

12 Marina Boulevard
#23-01 Marina Bay
Financial Centre Tower 3
Singapore 018982
Tel: +65 6530 6546

www.capitaliq.com

Copyright © 2015 by Standard & Poor's Financial Services LLC, a part of McGraw Hill Financial.

All rights reserved. S&P CAPITAL IQ is a trademark of Standard & Poor's Financial Services LLC. STANDARD & POOR'S, S&P, GLOBAL CREDIT PORTAL and RATINGSDIRECT are registered trademarks of Standard & Poor's Financial Services LLC.

No content (including ratings, credit-related analyses and data, valuations, model, software or other application or output therefrom) or any part thereof (Content) may be modified, reverse engineered, reproduced or distributed in any form by any means, or stored in a database or retrieval system, without the prior written permission of Standard & Poor's Financial Services LLC or its affiliates (collectively, S&P). The Content shall not be used for any unlawful or unauthorized purposes. S&P and any third-party providers, as well as their directors, officers, shareholders, employees or agents (collectively S&P Parties) do not guarantee the accuracy, completeness, timeliness or availability of the Content. S&P Parties are not responsible for any errors or omissions (negligent or otherwise), regardless of the cause, for the results obtained from the use of the Content, or for the security or maintenance of any data input by the user. The Content is provided on an "as is" basis. S&P PARTIES DISCLAIM ANY AND ALL EXPRESS OR IMPLIED WARRANTIES, INCLUDING, BUT NOT LIMITED TO, ANY WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE, FREEDOM FROM BUGS, SOFTWARE ERRORS OR DEFECTS, THAT THE CONTENT'S FUNCTIONING WILL BE UNINTERRUPTED OR THAT THE CONTENT WILL OPERATE WITH ANY SOFTWARE OR HARDWARE CONFIGURATION. In no event shall S&P Parties be liable to any party for any direct, indirect, incidental, exemplary, compensatory, punitive, special or consequential damages, costs, expenses, legal fees, or losses (including, without limitation, lost income or lost profits and opportunity costs or losses caused by negligence) in connection with any use of the Content even if advised of the possibility of such damages.

Credit-related and other analyses, including ratings, and statements in the Content are statements of opinion as of the date they are expressed and not statements of fact or recommendations to purchase, hold, or sell any securities or to make any investment decisions. S&P assumes no obligation to update the Content following publication in any form or format. The Content should not be relied on and is not a substitute for the skill, judgment and experience of the user, its management, employees, advisors and/or clients when making investment and other business decisions. S&P's opinions and analyses do not address the suitability of any security. S&P does not act as a fiduciary or an investment advisor except where registered as such. While S&P has obtained information from sources it believes to be reliable, S&P does not perform an audit and undertakes no duty of due diligence or independent verification of any information it receives.

S&P keeps certain activities of its business units separate from each other in order to preserve the independence and objectivity of their respective activities. As a result, certain business units of S&P may have information that is not available to other S&P business units. S&P has established policies and procedures to maintain the confidentiality of certain non-public information received in connection with each analytical process.

TABLE OF CONTENTS

FeedOS™ ATHENS Feed Description	1
1. Referential Data	1
1.1. Available Markets and Branches	1
1.1.1. Markets	1
1.1.2. Branches	2
1.2. Types of Instruments	2
1.2.1. Bonds	3
1.2.2. Equities	4
1.2.3. Indices	4
1.2.4. Warrants	5
1.3. Additional Referential Tags	5
1.3.1. Market Segment ID	5
1.3.2. Operating MIC and Segment MIC	6
2. Quotation Data	7
2.1. Quotation Values	8
2.2. Trading Status	8
2.2.1. OPEN Signal – Trading Status Desynchronization	10
2.3. Specific Quotation Tags	10
2.3.1. Trade Conditions	10
2.3.1.1. Trade ID	11
2.3.2. Other Values	11
2.3.2.1. InternalDailyClosingPriceType	11
2.3.2.2. SettlementPriceType	12
3. Official Closing Price	13
4. Special Behavior	13
5. Finding the Latest Information	13



FEEDOS™ ATHENS 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 ATHENS 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. Official Closing Price](#)
- [4. Special Behavior](#)
- [5. Finding the Latest Information.](#)

1. Referential Data

The following sections describe the characteristics of the referential data on the ATHENS market data stream, in terms of:

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

1.1. Available Markets and Branches

This section details the list of [Markets](#) and [Branches](#) available on the ATHENS market data stream.

1.1.1. Markets

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

Table 1 List of markets available on ATHENS market data stream

FeedOS™ Market ID	Market
XATH	Athens Stock Exchange
XCYS	Cyprus Stock Exchange

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

```
MARKETS
market # 65      CC=CY/CYPRUS/NICOSIA (LEFKOSIA),DESCR=CYPRUS STOCK EXCHANGE,
WEB=www.cse.com.cy
    MIC = XCYS
    TimeZone = Europe/Athens
    Country = CY
    NbMaxInstruments = 2000000
market # 103     CC=GR/GREECE/ATHENS,DESCR=ATHENS STOCK EXCHANGE, WEB=www.ase.gr
    MIC = XATH
    TimeZone = Europe/Athens
    Country = GR
    NbMaxInstruments = 2000000
```

1.1.2. Branches

The example below shows the complete list of branches available on the ATHENS 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
{ XCYS CORP DBXXXX } qty: 12
{ XCYS CS    ESXXXX } qty: 127
{ XCYS EUSOV DBXXXX } qty: 58
{ XCYS INDEX TIXXXX } qty: 8
{ XCYS WAR   RWXXXX } qty: 1
{ XATH CORP DBXXXX } qty: 4
{ XATH CS    ESXXXX } qty: 250
{ XATH EUSOV DBXXXX } qty: 23
{ XATH INDEX TIXXXX } qty: 33
{ XATH MF    EUXXXX } qty: 6
{ XATH PS    EPXXXX } qty: 11
{ XATH WAR   RWXXXX } qty: 3
```

1.2. Types of Instruments

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

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

1.2.1. Bonds

The sample below illustrates the details of a bond:

```
instr # 103/1500597 = 217507253
  PriceCurrency      string{EUR}
  Symbol             string{MIGB2B}
  Issuer             string{?ta????? ?μ?????}
  Description        string{MARFIN INVESTMENT GROUP S.A. S}
  SecurityType       string{CORP}
  StdMaturity        string{202007}
  FOSMarketId       XATH
  CFICode            string{DBXXXX}
  CountryOfIssue     string{GRC}
  MarketSegmentID    string{0}
  InternalCreationDate Timestamp{2013-11-25 07:00:13:054}
  InternalModificationDate Timestamp{2014-12-01 07:12:36:585}
  InternalSourceId    uint16{90}
  InternalAggregationId uint16{90}
  InternalEntitlementId int32{1004}
  LocalCodeStr       string{GRC3141137D4}
  ISIN               string{GRC3141137D4}
  PriceIncrement_static float64{0.001}
  MaturityYear       uint16{2020}
  MaturityMonth      uint8{7}
  MaturityDay        uint8{29}
  BloombergTicker    string{BBG004JZP540}
  MBLLayersDesc      string{0}
  OperatingMIC       string{ASEX}
  SegmentMIC         string{XATH}
```

1.2.2. Equities

The sample below illustrates the details of an equity:

```
instr # 103/1500572 = 217507228
  PriceCurrency      string{EUR}
  Symbol             string{PETZK}
  Description         string{PETZETAKIS SA (CR)}
  SecurityType       string{CS}
  FOSMarketId        XATH
  CFICode            string{ESXXXX}
  CountryOfIssue     string{GRC}
  MinTradeVol        float64{1}
  MarketSegmentID    string{C}
  InternalCreationDate Timestamp{2013-11-25 07:00:12:697}
  InternalModificationDate Timestamp{2014-12-01 07:12:36:584}
  InternalSourceId    uint16{90}
  InternalAggregationId uint16{90}
  InternalEntitlementId int32{1004}
  LocalCodeStr        string{GRS066003005}
  ISIN                string{GRS066003005}
  PriceIncrement_static float64{0.001}
  UnderlyingLocalCodeStr string{GRR066071002}
  BloombergTicker     string{BBG000BGFHD3}
  MBLLayersDesc        string{0}
  OperatingMIC         string{ASEX}
  SegmentMIC           string{XATH}
```

1.2.3. Indices

The sample below illustrates the details of an index:

```
instr # 103/1500136 = 217506792
  Symbol             string{ECM_IN_C}
  Description         string{ECM INDEX CSE}
  SecurityType       string{INDEX}
  FOSMarketId        XATH
  CFICode            string{TIXXXX}
  InternalCreationDate Timestamp{2013-11-25 07:10:02:928}
  InternalModificationDate Timestamp{2014-10-03 06:10:02:548}
  InternalSourceId    uint16{90}
  InternalAggregationId uint16{90}
  LocalCodeStr        string{CYI000000097}
  ISIN                string{CYI000000097}
  MBLLayersDesc        string{0}
  OperatingMIC         string{ASEX}
  SegmentMIC           string{XECM}
  IndexComponentFOSInstrumentCode uint32{217506742}
  IndexComponentFOSInstrumentCode_1 uint32{217506744}
  IndexComponentFOSInstrumentCode_2 uint32{217506746}
  IndexComponentFOSInstrumentCode_3 uint32{217506749}
  IndexComponentWeight float64{100}
  IndexComponentWeight_1 float64{100}
  IndexComponentWeight_2 float64{100}
  IndexComponentWeight_3 float64{100}
```

1.2.4. Warrants

The sample below illustrates the details of a warrant:

```
instr # 103/1500592 = 217507248
  PriceCurrency      string{EUR}
  Symbol             string{ETEW}
  Description         string{NATIONAL BANK (W)}
  SecurityType       string{WAR}
  StdMaturity        string{201712}
  FOSMarketId        XATH
  CFICode            string{RWXXXX}
  CountryOfIssue     string{GRC}
  MinTradeVol        float64{1}
  MarketSegmentID    string{W}
  InternalCreationDate Timestamp{2013-11-25 07:00:12:293}
  InternalModificationDate Timestamp{2014-12-01 07:12:36:585}
  InternalSourceId    uint16{90}
  InternalAggregationId uint16{90}
  InternalEntitlementId int32{1004}
  LocalCodeStr        string{GRR000000036}
  ISIN                string{GRR000000036}
  PriceIncrement_static float64{0.001}
  MaturityYear        uint16{2017}
  MaturityMonth        uint8{12}
  MaturityDay          uint8{26}
  BloombergTicker     string{BBG004RWS3M0}
  MBLLayersDesc        string{0}
  OperatingMIC         string{ASEX}
  SegmentMIC           string{XATH}
```

1.3. Additional Referential Tags

The following sections describe additional, specific referential tags available on the ATHENS market data stream:

- [1.3.1. Market Segment ID](#)
- [1.3.2. Operating MIC and Segment MIC.](#)

1.3.1. Market Segment ID

The values of the referential tag **Market Segment ID** conveyed on the ATHENS market data stream are disseminated via FeedOS™ data stream in *Referential* to identify the market segment.

FeedOS™ implementation of the values currently available for the tag MarketSegmentID is described below:

Table 2 MarketSegmentID – technical implementation in FeedOS™

Component	Value	Description	
Tag Name	MarketSegmentID	FeedOS™ tag name.	
Numeric ID	1300	FeedOS™ unique ID disseminated on 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 , identifying the market segment.	
Possible Values	Market Segment ID	Market Description	Venue ID
	A	Main	XCYS
	B	Low Dispersion	XATH
	C	Surveillance	XATH
	E	Forced Sales	XATH
	F	Alternative for Stocks	ENAX
	G	Alternative for Bonds	ENAX
	H	Government Bonds	XCYS
	I	Emerging Companies for Stocks	XECM
	J	Emerging Companies for Bonds	XECM
	L	Special Characteristics	XCYS
	M	Main	XATH
	O	Bonds	XATH
	P	Parallel	XCYS
	R	EUAs primary allocation	EUAX
	S	Special Conditions	XCYS
	T	ETFs	XATH
	W	Warrant	XATH
	X	Corporate Bonds	XCYS
	Z	Stocks to be delisted	XATH

1.3.2. Operating MIC and Segment MIC

The values of the referential tags **Operating MIC** and **Segment MIC** conveyed on the ATHENS market data stream are disseminated via FeedOS™ data stream in *Referential* to reflect ATHENS's adoption of the ISO 10383:2012 standard. This new edition of the ISO standard refines the level of granularity on the ATHENS market data stream, by introducing two levels of MIC codes – *operating* (parent-like) and *market segment* (child-like) MICs.

FeedOS™ implementation of the values currently available for the tags `OperatingMIC` and `SegmentMIC` is described in the table below:

Table 3 **OperatingMIC and SegmentMIC – technical implementation in FeedOS™**

Component	Value		Description
Tag Name	<code>OperatingMIC</code>	<code>SegmentMIC</code>	FeedOS™ tag name.
Numeric ID	9533	9534	FeedOS™ unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	String	String	String data type.
Format	<i>[Exchange Specific value]</i>	<i>[Exchange Specific value]</i>	An <i>exchange specific value</i> , specifying the parent and child MICs.
Possible Values	ASEX	ENAX	ATHENS EXCHANGE ALTERNATIVE MARKET
	ASEX	EUAX	ATHENS EXCHANGE EUAS MARKET
	ASEX	HOTC	HELLENIC EXCHANGE OTC MARKET
	ASEX	XADE	ATHENS EXCHANGE S.A. DERIVATIVES MARKET
	ASEX	XATH	ATHENS EXCHANGE S.A. CASH MARKET
	XCYS	XECM	MTF – CYPRUS EXCHANGE

2. Quotation Data

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

- [2.1. Quotation Values](#)
- [2.2. Trading Status](#)
- [2.3. Specific Quotation Tags.](#)

2.1. Quotation Values

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

```
InstrumentStatusL1
-- 103/1500021
    BID: 17.27      3      @1
    ASK: 18.93      0      *NO ORDER*
    LastPrice                float64{17.24}
    LastTradeQty              float64{2}
    DailyHighPrice            float64{17.24}
    DailyLowPrice             float64{17.24}
    DailyTotalVolumeTraded    float64{2}
    DailyTotalAssetTraded     float64{34.48}
    LastTradePrice            float64{17.24}
    LastTradeTimestamp         Timestamp{2015-02-09 10:49:24:590}
    InternalDailyOpenTimestamp Timestamp{2015-02-09 08:29:58:896}
    InternalDailyCloseTimestamp Timestamp{2015-02-06 15:20:04:639}
    InternalDailyHighTimestamp Timestamp{2015-02-09 10:49:25:611}
    InternalDailyLowTimestamp  Timestamp{2015-02-09 10:49:25:611}
    InternalPriceActivityTimestamp Timestamp{2015-02-09 12:30:57:666}
    TradingStatus              17=ReadyToTrade
    PreviousDailyTotalVolumeTraded float64{4}
    PreviousDailyTotalAssetTraded float64{68.92}
    PreviousDailyClosingPrice     float64{17.23}
    PreviousBusinessDay           Timestamp{2015-02-06}
    CurrentBusinessDay            Timestamp{2015-02-09}
    PreviousDailySettlementPrice float64{20.75}
    InternalDailyClosingPriceType char{a}
    InternalLastAuctionTimestamp  Timestamp{2014-12-19 10:19:58:493}
```

For more details about the fields and tags available in quotation data type, and their possible values, see *FeedOS™ Quotation Tags Guide*.

2.2. Trading Status

Each time a modification of the trading status occurs, the values of the quotation tag **Trading Status** in the ATHENS 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 **Trading Status** is described in the table below:

Table 4 ATHENS market data stream's Trading Status – technical implementation in FeedOS™

Component	Value	Description
Tag Name	TradingStatus	FeedOS™ tag name.
Numeric ID	9100	FeedOS™ unique ID broadcast on 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 , as described below, concerning the characteristics of the trading status.
Possible Values	5	Price Indication
	17	Ready to Trade
	18	Not Available for Trading

2.2.1. OPEN Signal – Trading Status Desynchronization

S&P Capital IQ Real-Time Solutions does not send the OPEN signal and the value 17 (Ready to Trade) of the Trading Status simultaneously, as the exchange sends the auction trades before the trading status (the OPEN signal resets the traded volumes), as shown in the example below:

```

VU      2013-10-17 06:00:37:614.551      2013-10-17 05:41:33:660 216007801
TradingStatus=18
VU      2013-10-17 07:15:20:370.189      2013-10-17 07:15:19:970 216007801
TradingStatus=5
TE      2013-10-17 07:15:20:370.189      2013-10-17 07:15:19:970 216007801      *      *
0.631   200@1   0.64   5000@1
TE      2013-10-17 07:15:20:591.055      2013-10-17 07:15:20:220 216007801      *      *
0.635   3000@1   *      *
TE      2013-10-17 07:15:21:029.111      2013-10-17 07:15:20:730 216007801      *      *
*      *      0.634   650@1
[...]
VU      2013-10-17 07:29:35:660.445      2013-10-17 07:29:34:880 216007801
LastAuctionPrice=0.644
VU      2013-10-17 07:29:46:707.878      2013-10-17 07:29:46:140 216007801
LastAuctionPrice=0.64   LastAuctionVolume=129011
VU      2013-10-17 07:30:00:547.378      2013-10-17 07:30:00:040 216007801
LastAuctionVolume=116011
SI      2013-10-17 07:30:03:224.337      2013-10-17 07:30:02:760 216007801      OPEN      *
TE      2013-10-17 07:30:03:224.337      2013-10-17 07:30:02:760 216007801      *      *
*      *      *      *      O
TE      2013-10-17 07:30:20:126.713      2013-10-17 07:30:18:910 216007801      0.64      61
*      *      *      *      HL      TradeID=238
TE      2013-10-17 07:30:20:126.713      2013-10-17 07:30:18:920 216007801      0.64      4939
*      *      *      *      TradeID=239
[...]
TE      2013-10-17 07:30:20:126.713      2013-10-17 07:30:18:970 216007801      0.64      14215
*      *      *      *      TradeID=259
VU      2013-10-17 07:30:20:126.713      2013-10-17 07:30:18:970 216007801
LastAuctionPrice=0.64   LastAuctionVolume=118011
VU      2013-10-17 07:30:20:126.713      2013-10-17 07:30:18:970 216007801
TradingStatus=17
TE      2013-10-17 07:30:20:126.713      2013-10-17 07:30:18:980 216007801      *      *
0.642   15785@1 0.643   6250@2
TE      2013-10-17 07:30:34:944.694      2013-10-17 07:30:34:510 216007801      0.643      1600
*      *      *      *      H      TradeID=472
TE      2013-10-17 07:30:34:944.694      2013-10-17 07:30:34:510 216007801      0.643      4650
*      *      *      *      TradeID=473

```

2.3. Specific Quotation Tags

The following sections describe the specific quotation tags available on the ATHENS 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 ATHENS market data stream:

- [2.3.1.1. Trade ID](#)

2.3.1.1. Trade ID

Each time a trade occurs, the values of the quotation tag **Trade ID** conveyed on the ATHENS market data stream are disseminated via FeedOS™ data stream in *Context* to detail the unique ID assigned to the trade entity once it is received or matched by the exchange or central counterparty:

- 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 `TradeID` is described in the table below:

Table 5 TradeID – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	TradeID	FeedOS™ tag name.
Numeric ID	1003	FeedOS™ unique ID disseminated on 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 , detailing the unique ID assigned to the trade entity once it is received or matched by the exchange or central counterparty.

2.3.2. Other Values

The following sections describe the other values available on the ATHENS market data stream:

- [2.3.2.1. InternalDailyClosingPriceType](#)
- [2.3.2.2. SettlementPriceType](#).

2.3.2.1. InternalDailyClosingPriceType

The values of the quotation tag **InternalDailyClosingPriceType** conveyed on the ATHENS 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 currently available for the tag `InternalDailyClosingPriceType` is described in the table below (currently disseminated values are 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	<i>[Internal Specific Value]</i>	An internal specific value , detailing the type of daily closing price.

Table 6 InternalDailyClosingPriceType – technical implementation in QuantFEED® (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).

2.3.2.2. SettlementPriceType

The values of the quotation tag **SettlementPriceType** conveyed on the ATHENS market data stream are disseminated via FeedOS™ data stream in *Other Values* to indicate the type of settlement 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 **SettlementPriceType** is described in the following table (currently disseminated values are in green):

Table 7 SettlementPriceType – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	SettlementPriceType	FeedOS™ tag name.
Numeric ID	9383	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	Timestamp data type.
Format	<i>[Exchange Specific value]</i>	An exchange specific value , indicating the type of settlement price.
Possible Values	a	Official – Explicit Official Daily Settlement Price, as distributed by the exchange.
	b	Preliminary – Settlement Price subject to change until the Official Daily Settlement Price is published.
	z	Manual – Settlement Price disseminated manually (in case of a correction).
	0	Undefined

3. Official Closing Price

Usually, the ATHENS exchange sends the closing price. If the price is not sent, the last trade is used instead. There is no settlement price.

4. Special Behavior

The ATHENS exchange disseminates MBO and MBL data. However, between 05h40 and 07h15 UTC, the exchange provides **only MBO** data (but no MBL), which may cause desynchronisation.

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: <http://support.quanthouse.com>.