



S&P Capital IQ Real-Time Solutions

FeedOS™ Feed Description

ADH

Reference n°: 20150723 – 26405 – 26440 – 26715

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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](#)
- [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 ADH 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 ADH market data stream:

- [1.1.1. Markets](#)
- [1.1.2. Branches.](#)

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 EMXXXX } 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 MRXXXX } 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{C30THER}
  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{RWXXX}
  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{TIXXX}
  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{0XAXXX}
  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	<i>[Exchange specific value]</i>	An <i>exchange specific value</i> , 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	<i>[Exchange specific value]</i>	An <i>exchange specific value</i> , 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](#)
- [2.2. TradingStatus](#)
- [2.3. Specific Quotation Tags](#)
- [2.4. MBL and MBO Data.](#)

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	<i>[Exchange specific value]</i>	An <i>exchange specific value</i> , 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	<i>[Exchange Specific Value]</i>	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](#)
- [2.3.2.2. MARKET_ADH_OrderbookStateCode](#).

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	<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 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	<i>[Exchange specific value]</i>	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.