

S&P Capital IQ Real-Time Solutions

FeedOS™ Feed Description

ASX24 Feed

Reference n°: 20150213 – 21158 – 21953



S&P Capital IQ Real-Time Solutions
FeedOS™ Feed Description: ASX24
Reference 20150213 – 21158 – 21953
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FEEDOS™ ASX24 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 ASX24 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. Multi-Session Kinematics](#)
- [5. Special Behavior](#)
- [6. Finding the Latest Information.](#)

1. Referential Data

The following sections describe the characteristics of the referential data on the ASX24 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 ASX24 market data stream.

1.1.1. Markets

The ASX24 market data stream broadcasts informations about the following markets:

Table 1 List of markets available on the ASX24 market data stream

FeedOS Market ID	Market
XSFE	Sydney Futures Exchange Limited

The following example shows the complete list of markets available on the ASX24 market data stream and their IDs, returned by the dumps command:

```
MARKETS
market # 21      CC=AU/AUSTRALIA/SYDNEY,DESCR=SYDNEY FUTURES EXCHANGE
LIMITED,WEB=www.sfe.com.au
  MIC = XSFE
  TimeZone = Australia/Sydney
  Country = AU
  NbMaxInstruments = 2000000
```

1.1.2. Branches

The example below shows the complete list of branches available on the ASX24 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
{ XSFE FUT  FCXXX } qty: 509
{ XSFE FUT  FFDXX } qty: 18
{ XSFE FUT  FFFCXW } qty: 67
{ XSFE FUT  FFNXX } qty: 34
{ XSFE MLEG FFXXS } qty: 798
{ XSFE OPT  OCXDX } qty: 1445
{ XSFE OPT  OCXNX } qty: 540
{ XSFE OPT  OCXTX } qty: 5223
{ XSFE OPT  OPXDXX } qty: 1445
{ XSFE OPT  OPXNX } qty: 540
{ XSFE OPT  OPXTX } qty: 5223
```

1.2. Types of Instruments

The following sections describe the instruments available on the ASX24 market data stream, according to their type:

- [1.2.1. Futures](#)
- [1.2.2. Options](#)
- [1.2.3. Multilegs.](#)

1.2.1. Futures

The sample below illustrates the details of a future:

```
instr # 21/1003069 = 45043261
  PriceCurrency      string{AUD}
  Symbol             string{IR}
  Description         string{90 Day Bank Accepted Bill Futures}
  SecurityType        string{FUT}
  StdMaturity         string{201409}
  FOSMarketId        XSFE
  CFICode            string{FFNXXX}
  MarketSegmentID    string{SFE}
  InternalCreationDate Timestamp{2014-05-26 00:40:44:783}
  InternalModificationDate Timestamp{2014-05-26 00:40:44:783}
  InternalSourceId    uint16{246}
  LocalCodeStr       string{237419}
  PriceIncrement_static float64{0.01}
  MaturityYear        uint16{2014}
  MaturityMonth        uint8{9}
  MBLLayersDesc        string{0,1}
  OperatingMIC         string{XASX}
  SegmentMIC           string{XSFE}
  FaceValue            float64{1000000}
```

1.2.2. Options

The sample below illustrates the details of an option:

```
instr # 21/1003489 = 45043681
  PriceCurrency      string{AUD}
  Symbol             string{IR}
  Description         string{90 Day Bank Accepted Bill Options}
  SecurityType        string{OPT}
  StdMaturity         string{201409}
  StrikePrice         float64{98125}
  FOSMarketId        XSFE
  CFICode            string{OCXNXX}
  MarketSegmentID    string{SFE}
  InternalCreationDate Timestamp{2014-05-26 00:40:52:614}
  InternalModificationDate Timestamp{2014-05-26 00:40:52:614}
  InternalSourceId    uint16{246}
  LocalCodeStr       string{304028}
  PriceIncrement_static float64{0.005}
  UnderlyingLocalCodeStr string{237419}
  MaturityYear        uint16{2014}
  MaturityMonth        uint8{9}
  MBLLayersDesc        string{0,1}
  OperatingMIC         string{XASX}
  SegmentMIC           string{XSFE}
  FaceValue            float64{1000000}
```

1.2.3. Multilegs

The sample below illustrates the details of a multileg:

```
instr # 21/1021784 = 45061976
  SecurityType           string{MLEG}
  StdMaturity            string{201409}
  FOSMarketId            XSFE
  CFICode                string{FFXXS}
  NbLegs                 uint8{2}
  MarketSegmentID       string{SFE}
  InternalCreationDate    Timestamp{2014-06-19 07:45:00:095}
  InternalModificationDate Timestamp{2014-06-19 07:45:00:095}
  InternalSourceId       uint16{246}
  LocalCodeStr           string{330637}
  PriceIncrement_static  float64{1}
  MaturityYear           uint16{2014}
  MaturityMonth          uint8{9}
  MBLayersDesc           string{0,1}
  OperatingMIC           string{XASX}
  SegmentMIC             string{XSFE}
  LegFOSInstrumentCode    uint32{45049057}
  LegFOSInstrumentCode_1  uint32{45061975}
  LegRatioQty            float64{1}
  LegRatioQty_1          float64{1}
```

1.3. Specific Referential Tags

The following sections detail the specific referential tags available on the ASX24 market data stream:

- [1.3.1. Description](#)
- [1.3.2. Factor](#)
- [1.3.3. FaceValue](#)
- [1.3.4. SecurityTradingID](#)

1.3.1. Description

The values of the referential tag **Description** conveyed on the ASX24 market data stream are disseminated via FeedOS data stream in *Referential* to characterize an instrument.

FeedOS implementation of the values currently available for the tag **Description** is detailed in the table below:

Table 2 Description – technical implementation in FeedOS

Component	Value	Description
Tag Name	Description	FeedOS tag name.
Numeric ID	107	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 <i>exchange specific value</i> , characterizing the instrument.

1.3.2. Factor

The values of the referential tag **Factor** conveyed on the ASX24 market data stream are disseminated via FeedOS data stream in *Referential* to specify the Contract Value Factor by which a price must be adjusted to determine the true nominal value of one futures/options contract.

FeedOS implementation of the tag Factor is described in the table below:

Table 3 Factor – technical implementation in FeedOS

Component	Value	Description
Tag Name	Factor	FeedOS tag name.
Numeric ID	228	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	Float64	Float64 data type.
Format / Possible values	<i>[Exchange Specific Value]</i>	An exchange specific value , specifying the Contract Value Factor by which a price must be adjusted to determine the true nominal value of one futures/options contract. NOTE: The FeedOS tag Factor replaces the tag RoundLot, when the Financial Type is a Commodity or an Equity.

1.3.3. FaceValue

The values of the referential tag **FaceValue** conveyed on the ASX24 market data stream are disseminated via FeedOS data stream in *Referential* to specify the amount of money stated on the face of a note, bond or stock.

FeedOS implementation of the tag FaceValue is detailed in the table below:

Table 4 Description – technical implementation in FeedOS

Component	Value	Description
Tag Name	FaceValue	FeedOS tag name.
Numeric ID	9565	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 specifying the amount of money stated on the face of a note, bond or stock. NOTE: The FeedOS tag FaceValue replaces the tag RoundLot, when the Financial Type is a Government Bond or a Bank Bill.

1.3.4. SecurityTradingID

The values of the referential tag **SecurityTradingID** conveyed on the ASX24 market data stream are disseminated via FeedOS data stream in *Referential* to specify the instrument Security Code.

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

Table 5 SecurityTradingId – technical implementation in FeedOS

Component	Value	Description
Tag Name	SecurityTradingId	FeedOS tag name.
Numeric ID	9525	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>[CCMMYY[C999999[o]]]</i>	<p>CC – Commodity Code (Future OR Option OR Spread) M – Month YY – Year C – Call/Put Indicator 999999 – Option Strike and o – Overnight Option Indicator</p> <p>where the Month codes are:</p> <p>F – January G – February H – March J – April K – May M – June N – July Q – August U – September V – October X – November Z – December</p>
Possible Values	<i>[Exchange specific value]</i>	An exchange specific value , detailing the instrument Security Code.

2. Quotation Data

The sections below describe the characteristics of the quotation data on the ASX24 market data stream, in terms of:

- [2.1. Quotation Values](#)
- [2.2. Trading Status](#)
- [2.3. Specific Quotation Tags](#)
- [2.4. MBL, MBO and BBO Data.](#)

2.1. Quotation Values

The example below shows the possible values of an instrument on the ASX24 market data stream:

```
InstrumentStatusL1
-- 21/1003069
    BID: 97.34      11035   @57
    ASK: 97.35      6235    @50
    LastPrice              float64{97.35}
    LastTradeQty            float64{1}
    DailyHighPrice          float64{97.35}
    DailyLowPrice           float64{97.35}
    DailyTotalVolumeTraded  float64{181}
    DailyTotalAssetTraded   float64{17620.35}
    LastTradePrice          float64{97.35}
    LastTradeTimestamp      Timestamp{2014-06-26 09:57:30:809}
    InternalDailyOpenTimestamp Timestamp{2014-06-26 07:07:30:052}
    InternalDailyCloseTimestamp Timestamp{2014-06-26 06:30:00:076}
    InternalDailyHighTimestamp Timestamp{2014-06-26 07:13:29:217}
    InternalDailyLowTimestamp Timestamp{2014-06-26 07:13:29:217}
    InternalPriceActivityTimestamp Timestamp{2014-06-26 09:58:59:078}
    TradingStatus           17=ReadyToTrade
    TradingSessionId        int8{2}
    SessionTotalOffBookAssetTraded float64{0}
    SessionTotalOffBookVolumeTraded float64{0}
    SessionTotalVolumeTraded float64{181}
    SessionOpeningPrice      float64{97.35}
    PreviousSessionClosingPrice float64{97.34}
    SessionHighPrice         float64{97.35}
    SessionLowPrice          float64{97.35}
    SessionTotalAssetTraded  float64{17620.35}
    DailyOpeningPrice        float64{97.35}
    PreviousDailyTotalVolumeTraded float64{9654}
    PreviousDailyTotalAssetTraded float64{939855.33}
    PreviousDailyClosingPrice float64{97.34}
    PreviousBusinessDay      Timestamp{2014-06-26}
    CurrentBusinessDay       Timestamp{2014-06-27}
    PreviousDailySettlementPrice float64{97.35}
    InternalLastAuctionTimestamp Timestamp{2014-06-26 06:58:00:749}
    PriceActivityMarketTimestamp Timestamp{2014-06-26 09:58:59:036}
    SettlementPriceDate      Timestamp{2014-06-26}
```

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 ASX24 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 6 Trading Status of the ASX24 market data stream – 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
	16	Trade Dissemination Time
	17	Ready to Trade
	18	Not Available for Trading
	21	Pre-Open

2.3. Specific Quotation Tags

The following sections describe the specific quotation tags available on the ASX24 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 ASX24 market data stream:

- [2.3.1.1. TradeCondition.](#)

2.3.1.1. TradeCondition

The values of the quotation tag **TradeCondition** conveyed on the ASX24 market data stream are disseminated via FeedOS data stream in *Context* to identify the a particular condition applicable to the 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.

QuantFEED® implementation of the tag TradeCondition is described in the table below:

Table 7 TradeCondition – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	TradeCondition	FeedOS tag name.
Numeric ID	277	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 , detailing the particular condition applicable to the trade.
Possible Values	<Empty>	Normal Trade, trade price matches both order prices. Default value, not sent.
	X	Crossed
	Z	Sweeping Trade, trade price matches resting order
	Z-X	Sweeping Trade, trade price matches resting order – Crossed
	R	Levelling Trade, trade price may be different than price of resting order(s)
	R-X	Levelling Trade, trade price may be different than price of resting order(s) – Crossed
	1	Spread-to-Underlying trade (price is based on the order of the underlying future relating to intra, inter or custom matching with an outright order)
	1-X	Spread-to-Underlying trade (price is based on the order of the underlying future relating to intra, inter or custom matching with an outright order) – Crossed
	AA-4	Intra-Spread-to-Intra-Spread trade (price is based on the near contract's prior day settlement)
	AA-4-X	Intra-Spread-to-Intra-Spread trade (price is based on the near contract's prior day settlement) – Crossed
	3	Inter-Spread-to-Inter-Spread trade (price is based on the secondary's contract's prior day settlement)
	3-X	Inter-Spread-to-Inter-Spread trade (price is based on the secondary's contract's prior day settlement) – Crossed
	AH	Custom-to-Custom trade
	AH-X	Custom-to-Custom trade – Crossed

2.3.2. Other Values

The following subsections describe the other values available on the ASX24 market data stream:

- [2.3.2.1. LowLimitPrice](#)
- [2.3.2.2. HighLimitPrice](#)
- [2.3.2.3. TradingReferencePrice](#)
- [2.3.2.4. SettlementPriceDate](#)
- [2.3.2.5. SettlementPriceType](#)

2.3.2.1. LowLimitPrice

The values of the quotation tag **LowLimitPrice** conveyed on the ASX24 market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the low limit of a 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 **LowLimitPrice** is described in the following table:

Table 8 **LowLimitPrice – technical implementation in QuantFEED®**

Component	Value	Description
Tag Name	LowLimitPrice	FeedOS tag name.
Numeric ID	1148	FeedOS unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Float64	Float64 data type.
Format / Possible Values	<i>[Exchange specific value]</i>	An exchange specific value , indicating the low limit of a price.

2.3.2.2. HighLimitPrice

The values of the quotation tag **HighLimitPrice** conveyed on the ASX24 market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the high limit of a 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 **HighLimitPrice** is described in the following table:

Table 9 **HighLimitPrice – technical implementation in QuantFEED®**

Component	Value	Description
Tag Name	HighLimitPrice	FeedOS tag name.
Numeric ID	1149	FeedOS unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Float64	Float64 data type.
Format / Possible Values	<i>[Exchange specific value]</i>	An exchange specific value , indicating the high limit of a price.

2.3.2.3. TradingReferencePrice

The values of the quotation tag **TradingReferencePrice** conveyed on the ASX24 market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the reference 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 `TradingReferencePrice` is described in the following table:

Table 10 `TradingReferencePrice` – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	<code>TradingReferencePrice</code>	FeedOS tag name.
Numeric ID	9370	FeedOS unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Float64	Float64 data type.
Format / Possible Values	<i>[Exchange Specific Value]</i>	An exchange specific value , indicating the reference price.

2.3.2.4. SettlementPriceDate

The values of the quotation tag `SettlementPriceDate` conveyed on the ASX24 market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the date of the 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 `SettlementPriceDate` is described in the following table:

Table 11 `SettlementPriceDate` – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	<code>SettlementPriceDate</code>	FeedOS tag name.
Numeric ID	9380	FeedOS unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Timestamp	Timestamp data type.
Format / Possible Values	<i>[Exchange Specific Value]</i>	An exchange specific value , indicating the date of the settlement price.

2.3.2.5. SettlementPriceType

The values of the quotation tag `SettlementPriceDate` conveyed on the ASX24 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:

Table 12 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 Daily Settlement Price
	b	Official Indicative Settlement Price

2.4. MBL, MBO and BBO Data *

The MBL and MBO books are full depth.

3. Official Closing Price

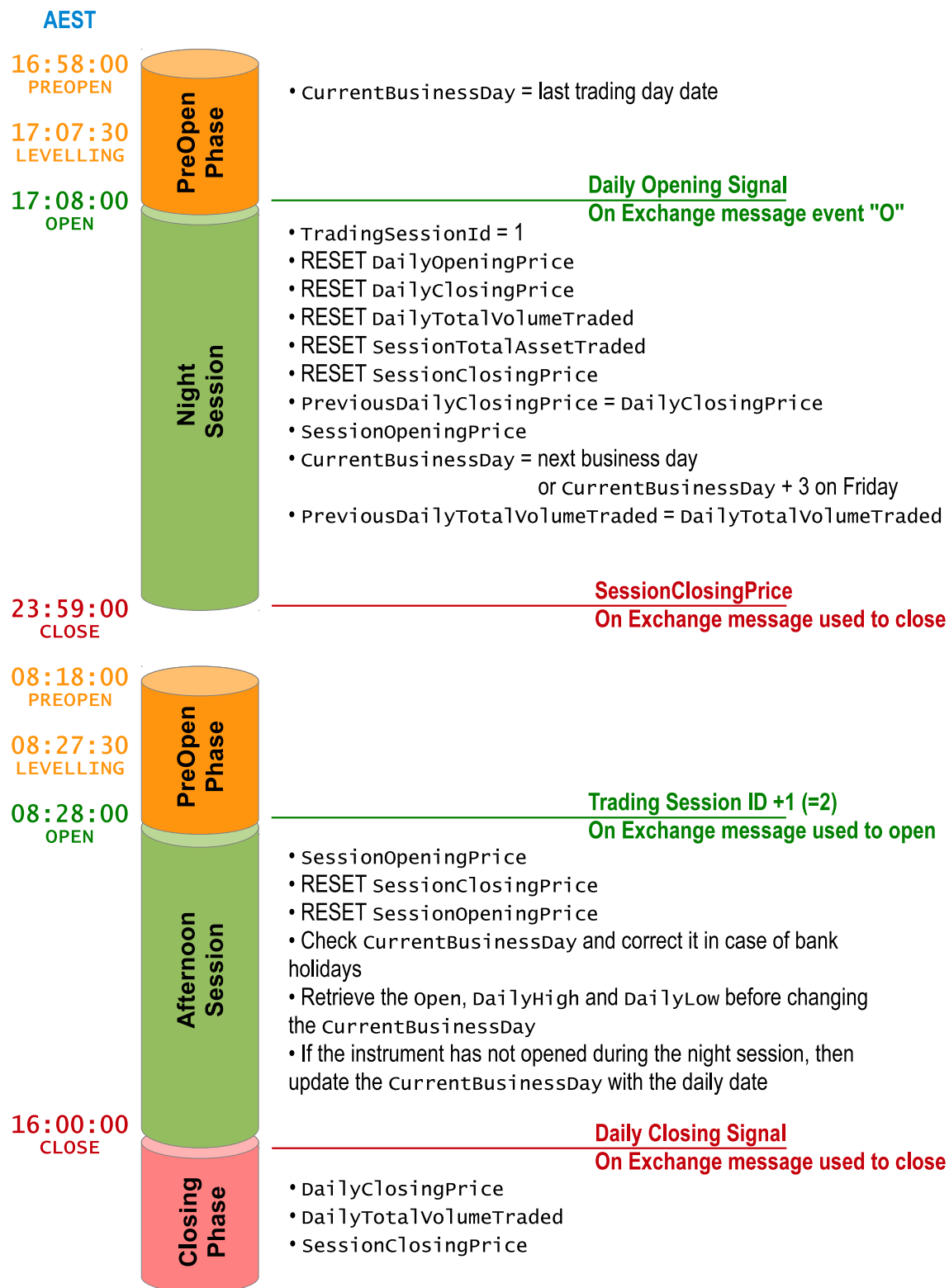
The closing price is the last trade price upon close. The settlement price is handled when provided by the market.

4. Multi-Session Kinematics

The following diagram describes the main trading phases and the update mechanism of the tags on the ASX24 market data stream:

* The MBL, MBO and BBO 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.

Figure 1 Example of tags update mechanism for a 90 Day Bank Bill (IR) on the ASX24 market data stream in Australian Eastern Standard Time



5. Special Behavior

The following section detail the ASX24 market data stream special behavior in terms of:

- [5.1. Management of the Best Bid/Best Ask in Level1 Market Data](#)
- [5.2. Management of the Volatility Controls](#)
- [5.3. Market News.](#)

5.1. Management of the Best Bid/Best Ask in Level1 Market Data

The format of the Level1 Market Data merges the outright and implied orders in the Best Bid and Best Ask, as shown below:

Outright Bid Ask	Implied Bid Ask		L1 After Bid Ask
-----	-----	==>	-----
100 x 3 101 x 2	100 x 1 --		100 x 4 101 x 2

5.2. Management of the Volatility Controls

ASX DERIVATIVES Exchange uses several Volatility Controls – such as the *Anomalous Order Threshold (AOT)* and the Session State ‘*Regulatory Halt*’ – on the following Equity Index Futures contracts:

- ASX SPI 200™ index futures (AP)
- S&P/ASX 200 Resources index futures (AR)
- S&P/ASX 200 Financials-x-A-REIT index futures (AF).

The **Anomalous Order Threshold (AOT)** prevents aggressive orders from entering the market outside an allowed range, based on a Dynamic Reference Price (as described in section [2.3.2.3. TradingReferencePrice](#)). The AOT range will initially be set at +/- 0.5% from the AOT reference price (as described in sections [2.3.2.1. LowLimitPrice](#) and [2.3.2.2. HighLimitPrice](#)). The AOT reference price is a moving average and is recalculated at regular intervals.

The **Regulatory Halt Session State** re-sets the AOT reference price in the event of erroneous trading. If a Regulatory Halt occurs, the Trading Status is set to 5=Price Indication (as described in section [2.2. Trading Status](#)) and any spread orders and custom orders related to the halted product are purged.

5.3. Market News

Each time the exchange sends a text message to inform about ad hoc events, this is disseminated in the ASX24 market data stream in *Market News*:

- in the callback carrying the Level1 event `notif_MarketNews()`, for C++
- in the event handler `MarketNewsEventHandler`, for C#
- in the callback carrying the Level1 event `quotNotifMarketNewsEvent`, for Java.

The Market News messages on ASX24 market data stream notify about:

- General announcements
- EFP trade information
- Block trade information
- Central strike option volatility
- Single Session Option series underlying settlement price
- Serial Option underlying settlement price
- Custom RFQs (from participants)
- Settlement information that is normally distributed on the last trading date to the market as a text message, for Index and Non-Index product types.

Below is an example showing the message dissemination in the Market News:

"MN : MarketNews"

```
MN      null      2015-06-17 10:44:01:974 XSFE      Normal Message from EFP      EFP Regd @
16:28 339 YTH5 @ 98.030      related_instruments: 21/1035797 21/1035796
MN      null      2015-06-18 00:58:35:971 XSFE      Normal Message from EFP      Block Trade
Reg'd: YTH5 25 Lots @ 41.65 related_instruments: 21/1035797 21/1035796
```

6. 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>.