

## **FeedOS™ Developer's Notice**

---

### **ASX24 – Referential Tags Update**

Reference n°: 20141119 – 22933 – 23259

**Effective as of: 08 December 2014\***

**Action required from users: Attention Required**



\* For the actual day when the changes to your custom feed handler take effect, please contact your QuantFEED® project manager.

S&P Capital IQ Real-Time Solutions  
FeedOS™ Developer's Notice: ASX24 – Referential Tags Update  
Reference 20141119 – 22933 – 23259  
November 20, 2014

**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](http://www.capitaliq.com)


Copyright © 2014 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.



# UPDATE OF THE REFERENTIAL TAGS ON THE ASX24 MARKET DATA STREAM

To reflect the changes caused by the dissemination of new values on the ASX24 market data stream, S&P Capital IQ Real-Time Solutions has decided to enhance the content of FeedOS.

This developer's notice contains late-breaking information about the implementation of this modification in your applications, which may not be included otherwise in the published documentation. The topics this notice covers include:

- [1. Update Summary](#)
- [2. FeedOS Technical Implementation](#)
- [3. Finding the Latest Information.](#)

## 1. Update Summary

Table 1 Current update summary

Notice Reference	20141119 – 22933 – 23259
Exchanges	ASX24
Concerned MICs	XSFE
Internal Source ID	246
Effective Date	2014-12-08*
Impact	• Update of the Referential Tags
Action required	Attention Required

## 2. FeedOS Technical Implementation

Effective Monday, **December 08<sup>\*</sup> 2014**, S&P Capital IQ Real-Time Solutions enhances the referential data to accommodate the new information disseminated on the ASX24 market data stream, as described below:

- [2.1. Changes to the Referential Data.](#)

---

\* This is the proposed day for the update of the standard version of the feed handler. For dedicated feed handlers, this date may differ. For the actual day when the changes to your custom feed handler take effect, please contact your QuantFEED® project manager.

## 2.1. Changes to the Referential Data

S&P Capital IQ Real-Time Solutions **introduces** the referential tags below to accommodate the information disseminated on the ASX24 market data stream:

**Table 2** Referential tags added on the ASX24 market data stream

Tag Name	Numeric ID	Type	Applicable to
Description	107	String	ALL MLEG

Moreover, S&P Capital IQ Real-Time Solutions **updates** the values of the referential tags below:

**Table 3** Referential tags disseminating updated values on the ASX24 market data stream

Tag Name	Numeric ID	Type	Applicable to
StrikePrice	202	Float64	ALL OPT
PriceIncrement_static	9506	Float64	XT FUT

### 2.1.1. 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 tag Description is detailed in the table below:

**Table 4** Description – technical implementation in FeedOS

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

### 2.1.2. PriceIncrement\_static

The values of the referential tag **PriceIncrement\_static** conveyed on the ASX24 market data stream are disseminated via FeedOS data stream in *Referential* to specify the price increments for an instrument.

FeedOS implementation of the values currently available for the tag PriceIncrement\_static is described below:

**Table 5** PriceIncrement\_static – technical implementation in FeedOS

Component	Value	Description
Tag Name	PriceIncrement_static	FeedOS tag name.
Numeric ID	9506	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 <b>exchange specific value</b> , specifying the table that details the price increments for an instrument.

### 2.1.3. StrikePrice

The values of the referential tag **StrikePrice** conveyed on the ASX24 market data stream are disseminated via FeedOS data stream in *Referential* to detail the strike price for an option.

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

**Table 6** StrikePrice – technical implementation in FeedOS

Component	Value	Description
Tag Name	StrikePrice	FeedOS tag name.
Numeric ID	202	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	String data type.
Format / Possible Values	<i>[Exchange Specific value]</i>	An <b>exchange specific value</b> detailing the strike price for an option  <b>Note:</b> The current format includes the strike price denominator sent by the exchange.

### Referential Data Sample

Below are several examples showing the current implementation of the newly added (in green) and updated (in blue) referential tags:

```

AFTER 2014-12-08
instr # 21/12989 = 44053181
  Description      string{Calendar or Intra-Spread contract (CSPRD) YTU14-YTZ14}
  SecurityType     string{MLEG}
  StdMaturity      string{201409}
  FOSMarketId      XSFE
  CFICode          string{FFXXS}
  NbLegs           uint8{2}
  MarketSegmentID string{SFE}
  InternalCreationDate Timestamp{2014-10-23 02:12:16:084}
  InternalModificationDate Timestamp{2014-10-23 02:12:16:084}
  InternalSourceId uint16{214}
  LocalCodeStr     string{330701}
  PriceIncrement_static float64{0.01}
  MaturityYear      uint16{2014}
  MaturityMonth     uint8{9}
  SecurityTradingId string{YTU14-YTZ14}
  MBLLayersDesc     string{0,1}
  OperatingMIC      string{XASX}
  SegmentMIC        string{XSFE}
  LegFOSInstrumentCode uint32{44052621}
  LegFOSInstrumentCode_1 uint32{44052632}
  LegRatioQty       float64{1}
  LegRatioQty_1     float64{1}

```

See next page.

**BEFORE 2014-12-08**

instr # 21/1024645 = 45064837

PriceCurrency	string{AUD}
Symbol	string{IB}
Description	string{30 Day Interbank Options}
SecurityType	string{OPT}
StdMaturity	string{201411}
StrikePrice	float64{98750}
FOSMarketId	XSFE
CFIcode	string{OPXTXX}
RoundLot	float64{2466}
MarketSegmentID	string{SFE}
InternalCreationDate	Timestamp{2014-07-30 06:45:00:343}
InternalModificationDate	Timestamp{2014-08-11 06:45:00:326}
InternalSourceId	uint16{246}
LocalCodeStr	string{333513}
PriceIncrement_static	float64{0.005}
UnderlyingLocalCodeStr	string{309850}
MaturityYear	uint16{2014}
MaturityMonth	uint8{11}
SecurityTradingId	string{IBX14P098750}
MBLLayersDesc	string{0,1}
OperatingMIC	string{XASX}
SegmentMIC	string{XSFE}

**AFTER 2014-12-08**

instr # 21/8450 = 44048642

PriceCurrency	string{AUD}
Symbol	string{IB}
Description	string{30 Day Interbank Options}
SecurityType	string{OPT}
StdMaturity	string{201411}
StrikePrice	float64{98.75}
FOSMarketId	XSFE
CFIcode	string{OPXTXX}
RoundLot	float64{2466}
MarketSegmentID	string{SFE}
InternalCreationDate	Timestamp{2014-10-23 05:47:09:207}
InternalModificationDate	Timestamp{2014-10-23 05:47:09:207}
InternalSourceId	uint16{214}
LocalCodeStr	string{333702}
PriceIncrement_static	float64{0.005}
UnderlyingLocalCodeStr	string{305821}
MaturityYear	uint16{2014}
MaturityMonth	uint8{11}
SecurityTradingId	string{IBX14P098750}
MBLLayersDesc	string{0,1}
OperatingMIC	string{XASX}
SegmentMIC	string{XSFE}

See next page.

**AFTER 2014-12-08**

instr # 21/11503 = 44051695

PriceCurrency	string{AUD}
Symbol	string{XT}
SecurityType	string{FUT}
StdMaturity	string{201409}
FOSMarketId	XSFE
CouponRate	float64{600}
CFICode	string{FFDXXX}
RoundLot	float64{100000}
MarketSegmentID	string{SFE}
InternalCreationDate	Timestamp{2014-10-15 08:16:01:271}
InternalModificationDate	Timestamp{2014-10-15 08:16:01:271}
InternalSourceId	uint16{214}
LocalCodeStr	string{333489}
PriceIncrement_static	float64{0.0025}
MaturityYear	uint16{2014}
MaturityMonth	uint8{9}
SecurityTradingId	string{XTU14}
MBLLayersDesc	string{0,1}
OperatingMIC	string{XASX}
SegmentMIC	string{XSFE}

### 3. 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](mailto:rts-support@spcapitaliq.com)
- Web: <http://support.quanthouse.com>.