S&P Capital IQ Real-Time Solutions

QuantFEED® Developer's Notice

ASX TRADE – Feed Update

Reference n°: 20724 – 21116 – 20140618

Effective as of: 28 July 2014*

Action required from users: Attention Required

S&P CAPITAL IQ
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* 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.

S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 20724 – 21116 – 20140618
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UPDATE OF THE ASX TRADE MARKET DATA STREAM

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

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. QuantFEED® Technical Implementation
- 3. Finding the Latest Information.

1. Update Summary

Table 1 Current update summary

Notice Reference	20724 – 21116 – 20140618
Exchanges	ASX TRADE
Concerned MICs	XASX, ASXP, ASXB
Internal Source ID	245
Effective Date	**2014-07-28***
Impact	• Update of the Referential Tags • Update of the Quotation Tags
Action required	**Attention Required**

2. QuantFEED® Technical Implementation

Effective Monday, **July 28*, 2014**, S&P Capital IQ Real-Time Solutions enhances the referential and quotation data to accommodate the new information disseminated on the ASX TRADE market data stream, as described below:

- 2.1. Changes to the Referential Data
- 2.2. Changes to the Quotation Data.

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2.1. Changes to the Referential Data

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

Table 2 Referential tags added on the ASX TRADE market data stream

Tag Name	Numeric ID	Type
`SegmentMIC`	9534	String

2.1.1. SegmentMIC

The values of the referential tag **SegmentMIC** conveyed on the ASX TRADE market data stream are disseminated via QuantFEED® data stream in *Referential* to specify the child MIC.

QuantFEED® implementation of the values currently available for the tag `SegmentMIC` is described in the table below:

Table 3 SegmentMIC – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`SegmentMIC`	QuantFEED® tag name.
Numeric ID	`9534`	QuantFEED® 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	*`[Exchange Specific Value]`*	An ***exchange specific value***, specifying the child MIC.
Possible Values	`ASXB`	ASX BookBuild
	`ASXP`	ASX PureMatch

Referential Data Sample

Below is an example of the current implementation of the newly added (in `green`) referential tags:

```
instr # 286/1000 = 599786472
    PriceCurrency                string{AUD}
    Symbol                       string{BHPXBB}
    Description                  string{BHP BLT BOOKBUILD [BHPXBB]}
    SecurityType                 string{CS}
    FOSMarketId                  ASXB
    CFICode                      string{EMXXXM}
    RoundLot                     float64{1}
    InternalCreationDate         Timestamp{2014-07-16 01:18:43:447}
    InternalModificationDate     Timestamp{2014-07-16 01:18:43:448}
    InternalSourceId             uint16{245}
    LocalCodeStr                 string{BHPXBB}
    ISIN                         string{AU000000BHP5}
    PriceIncrement_dynamic_TableId  uint32{12169}
    MBLLayersDesc                string{0}
    OperatingMIC                 string{XASX}
    SegmentMIC                   string{ASXB}
```

2.2. Changes to the Quotation Data

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

Table 4 Quotation tags added on the ASX TRADE market data stream

Tag Name	Numeric ID	Type
`DailySettlementPrice`	9133	Float64
`OpenInterest`	9150	Float64
`InternalDailyClosingPriceType`	9155	Char
`SettlementPriceDate`	9380	Timestamp
`SettlementPriceType`	9383	Char

2.2.1. DailySettlementPrice

The values of the quotation tag **DailySettlementPrice** conveyed on the ASX TRADE market data stream are disseminated via QuantFEED® data stream in *Other Values* to specify the value of the daily 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.

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

Table 5 DailySettlementPrice – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`DailySettlementPrice`	QuantFEED® tag name.
Numeric ID	`9133`	QuantFEED® 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	*`[Exchange Specific Value]`*	An ***exchange specific value***, specifying the value of the daily settlement price.

2.2.2. OpenInterest

The values of the quotation tag **OpenInterest** conveyed on the ASX TRADE market data stream are disseminated via QuantFEED® data stream in *Other Values* to indicate the amount of derivative contracts that have not been settled in the immediately previous time period for a specific underlying security:

- 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 `OpenInterest` is described in the table below:

Table 6 OpenInterest – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`OpenInterest`	QuantFEED® tag name.
Numeric ID	`9150`	QuantFEED® 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	*`[Exchange Specific Value]`*	An ***exchange specific value***, detailing the amount of derivative contracts that have not been settled in the immediately previous time period for a specific underlying security.

2.2.3. InternalDailyClosingPriceType

The values of the quotation tag **InternalDailyClosingPriceType** conveyed on the ASX TRADE market data stream are disseminated via QuantFEED® 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.

QuantFEED® implementation of the tag `InternalDailyClosingPriceType` is described in the table below (the values disseminated as of 2014-07-28 are highlighted in `green`):

Table 7 InternalDailyClosingPriceType – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`InternalDailyClosingPriceType`	QuantFEED® tag name.
Numeric ID	`9155`	QuantFEED® 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	*`[Internal Specific Value]`*	An ***internal specific value***, detailing the type of daily closing price, as described below.

Table 7 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).

2.2.4. SettlementPriceDate

The values of the quotation tag **SettlementPriceDate** conveyed on the ASX TRADE market data stream are disseminated via QuantFEED® 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.

QuantFEED® implementation of the values currently available for the tag `SettlementPriceDate` is described below:

Table 8 SettlementPriceDate – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`SettlementPriceDate`	QuantFEED® tag name.
Numeric ID	`9380`	QuantFEED® 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	*`[Exchange Specific Value]`*	An ***exchange specific value***, indicating the date of the settlement price.

2.2.5. SettlementPriceType

The values of the quotation tag **SettlementPriceDate** conveyed on the ASX TRADE market data stream are disseminated via QuantFEED® 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.

QuantFEED® implementation of the tag `SettlementPriceType` is described in the following table:

Table 9 SettlementPriceType – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`SettlementPriceType`	QuantFEED® tag name.
Numeric ID	`9383`	QuantFEED® unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	`Char`	Timestamp data type.
Format	*`[Exchange Specific Value]`*	An ***exchange specific value***, indicating the type of settlement price.
Possible Values	a	Official Daily Settlement Price

Quotation Data Sample

Below is an example of the current implementation of the newly added (in `green`) quotation tags:

```
InstrumentStatusL1
 -- 20/10238
         BID: 9.59       830     @3
         ASK: 9.6        195     @1
         LastPrice                       float64{9.6}
         LastTradeQty                    float64{13}
         DailyHighPrice                  float64{9.94}
         DailyLowPrice                   float64{9.46}
         DailyTotalVolumeTraded          float64{10134}
         DailyTotalAssetTraded           float64{10830.37}
         LastTradePrice                  float64{9.6}
         LastTradeTimestamp              Timestamp{2014-07-22 08:59:41:835}
         InternalDailyOpenTimestamp      Timestamp{2014-07-22 06:30:22:041}
         InternalDailyCloseTimestamp     Timestamp{2014-07-22 06:17:02:796}
         InternalDailyHighTimestamp      Timestamp{2014-07-22 07:07:12:985}
         InternalDailyLowTimestamp       Timestamp{2014-07-22 04:13:33:290}
         InternalPriceActivityTimestamp  Timestamp{2014-07-22 08:59:42:441}
         TradingStatus                   17=ReadyToTrade
         DailyOpeningPrice               float64{9.69}
         PreviousDailyTotalVolumeTraded  float64{9006}
         PreviousDailyTotalAssetTraded   float64{61461.97}
         PreviousDailyClosingPrice       float64{9.63}
         DailySettlementPrice            float64{9.61}
         PreviousBusinessDay             Timestamp{2014-07-21}
         CurrentBusinessDay              Timestamp{2014-07-22}
         LastAuctionImbalanceSide        char{O}
         InternalDailyClosingPriceType   char{d}
         OpenInterest                    float64{7}
         InternalLastAuctionTimestamp    Timestamp{2014-07-22 06:21:27:579}
         PriceActivityMarketTimestamp    Timestamp{2014-07-22 08:59:41:835}
         SettlementPriceDate             Timestamp{2014-07-22 08:00:00:000}
         SettlementPriceType             char{a}
         MARKET_OMNET_OMX_TradingStateName  string{OPEN}
```

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
- Web: http://support.quanthouse.com.