

QuantFEED® Developer's Notice

ASX24 – Feed Update

Reference n°: 20140722 – 21158 – 21946

Effective as of: 11 August 2014*

Action required from users: Attention Required



* 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 20140722 – 21158 – 21946
July 25, 2014

Corporate Headquarters

S&P Capital IQ Real-Time Solutions (QuantHouse®)
52 Rue de la Victoire
75009 Paris
France
Tel: +33 (0) 1 73 02 32 11
Fax: +33 (0) 1 73 02 32 12

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.quanthouse.com

Disclaimer for Technical Documents

QuantHouse® S.A.S. endeavors to include accurate and current information in its materials. However, QuantHouse® does not warrant the accuracy or completeness of the information contained herein. QuantHouse® may change such information at any time, but makes no commitment to update it.

References by QuantHouse® to products offered by third-parties do not constitute an endorsement by QuantHouse® of such products and should not be construed as an association with their owners.

YOUR USE OF THE INFORMATION HEREIN IS AT YOUR OWN RISK. SUCH INFORMATION IS PROVIDED ON AN "AS IS" BASIS. QUANTHOUSE® S.A.S. MAKES NO REPRESENTATION, UNDERTAKES NO OBLIGATION, AND PROVIDES NO WARRANTY OF ANY KIND WITH RESPECT TO THE INFORMATION CONTAINED HEREIN, WHETHER EXPRESS OR IMPLIED, INCLUDING WITHOUT LIMITATION WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE, AND NON-INFRINGEMENT. IF YOU CHOOSE TO USE SUCH INFORMATION, YOU ARE ACKNOWLEDGING THAT YOU HAVE READ THIS DISCLAIMER, UNDERSTAND IT, AGREE TO ABIDE BY, AND BE BOUND BY, ITS PROVISIONS.

Use of the Information

The information constitutes proprietary material and is either owned by or licensed to QuantHouse®. Further, it is protected by intellectual property rights. No information may be used, reproduced, stored in or introduced into a retrieval system, or transmitted in any form or by any means (electronic, mechanical, photocopying, recording, or otherwise) or for any purpose, except as licensed expressly by QuantHouse® S.A.S.

Trademarks

QUANTHOUSE®, the QuantHouse® logo and product names are trademarks of QuantHouse® S.A.S. and QuantHouse® S.A.S. reserves all intellectual property rights with respect to the trademarks. All other trademarks are the trademarks of their respective owners.

Copyright

© Copyright 2004-2014 QuantHouse® S.A.S. All rights reserved.



UPDATE OF 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 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 | 20140722 – 21158 – 21946 |
| Exchanges | ASX24 |
| Concerned MICs | XSFE |
| Internal Source ID | 246 |
| Effective Date | 2014-08-11* |
| Impact | <ul style="list-style-type: none">• Update of the Referential Tags• Update of the Quotation Tags |
| Action required | Attention Required |

2. QuantFEED® Technical Implementation

Effective Monday, **August 11^{*}, 2014**, S&P Capital IQ Real-Time Solutions enhances the referential and quotation data to accommodate the new information disseminated on the ASX24 market data stream, as described below:

- [2.1. Changes to the Referential Data](#)
- [2.2. Changes to the Quotation 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 |
|-------------------|------------|--------|
| SecurityTradingId | 9525 | String |

2.1.1. SecurityTradingId

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

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

Table 3 SecurityTradingId – technical implementation in QuantFEED®

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

Referential Data Sample

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

```
instr # 21/4082 = 44044274
  PriceCurrency      string{AUD}
  Symbol             string{AP}
  Description         string{SPI 200}
  SecurityType       string{FUT}
  StdMaturity        string{201409}
  FOSMarketId        XSFE
  CFICode            string{FCXXX}
  RoundLot           float64{25}
  MarketSegmentID    string{SFE}
  InternalCreationDate Timestamp{2014-08-22 13:05:32:457}
  InternalModificationDate Timestamp{2014-08-22 13:05:32:457}
  InternalSourceId    uint16{246}
  LocalCodeStr        string{306814}
  PriceIncrement_static float64{1}
  MaturityYear        uint16{2014}
  MaturityMonth       uint8{9}
  SecurityTradingId   string{APU14}
  MBLLayersDesc       string{0,1}
  OperatingMIC        string{XASX}
  SegmentMIC          string{XSFE}
```

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 ASX24 market data stream:

Table 4 Quotation tags added on the ASX24 market data stream

| Tag Name | Numeric ID | Type |
|---------------------|------------|-----------|
| OpenInterest | 9150 | Float64 |
| OpenInterestDate | 9382 | Timestamp |
| SettlementPriceType | 9383 | Char |

2.2.1. OpenInterest

The values of the quotation tag **OpenInterest** conveyed on the ASX24 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 5 OpenInterest – technical implementation in QuantFEED®

| Component | Value | Description |
|--------------------------|----------------------------------|---|
| Tag Name | OpenInterest | QuantFEED® tag name. |
| Numeric ID | 9150 | QuantFEED® 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 , detailing the amount of derivative contracts that have not been settled in the immediately previous time period for a specific underlying security. |

2.2.2. OpenInterestDate

The values of the quotation tag **OpenInterestDate** conveyed on the ASX24 market data stream are disseminated via QuantFEED® data stream in *Other Values* to indicate the date of the 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 tag `OpenInterestDate` is described below:

Table 6 `OpenInterestDate` – technical implementation in QuantFEED®

| Component | Value | Description |
|--------------------------|----------------------------------|--|
| Tag Name | <code>OpenInterestDate</code> | QuantFEED® tag name. |
| Numeric ID | 9382 | QuantFEED® unique ID disseminated on the 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 derivative contracts that have not been settled in the immediately previous time period for a specific underlying security. |

2.2.3. SettlementPriceType

The values of the quotation tag `SettlementPriceDate` conveyed on the ASX24 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 7 `SettlementPriceType` – technical implementation in QuantFEED®

| Component | Value | Description |
|-----------------|----------------------------------|--|
| Tag Name | <code>SettlementPriceType</code> | QuantFEED® tag name. |
| Numeric ID | 9383 | QuantFEED® 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 |

Quotation Data Sample

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

```
InstrumentStatusL1
-- 21/4082
  BID: 5542      7      @1
  ASK: 5543      9      @6
  LastPrice      float64{5542}
  LastTradeQty   float64{1}
  DailyTotalVolumeTraded float64{2493}
  DailyTotalAssetTraded float64{13816759}
  LastTradePrice float64{5542}
  LastTradeTimestamp Timestamp{2014-08-22 12:51:27:873}
  InternalDailyOpenTimestamp Timestamp{2014-08-22 13:20:17:466}
  InternalDailyCloseTimestamp Timestamp{2014-08-22 13:20:03:416}
  InternalDailyHighTimestamp Timestamp{2014-08-22 13:20:48:911}
  InternalDailyLowTimestamp Timestamp{2014-08-22 13:20:17:466}
  InternalPriceActivityTimestamp Timestamp{2014-08-22 13:21:05:612}
  LowLimitPrice float64{5515}
  HighLimitPrice float64{5569}
  TradingStatus 17=ReadyToTrade
  TradingSessionId int8{2}
  SessionTotalOffBookAssetTraded float64{0}
  SessionTotalOffBookVolumeTraded float64{0}
  SessionTotalVolumeTraded float64{2493}
  PreviousSessionClosingPrice float64{5527}
  SessionTotalAssetTraded float64{13816759}
  PreviousDailyTotalVolumeTraded float64{31936}
  PreviousDailyTotalAssetTraded float64{176608614}
  OpenInterest float64{226494}
  PreviousDailyClosingPrice float64{5527}
  PreviousBusinessDay Timestamp{2014-08-21}
  CurrentBusinessDay Timestamp{2014-08-22}
  PreviousDailySettlementPrice float64{5527}
  PriceActivityMarketTimestamp Timestamp{2014-08-22 12:51:34:088}
  TradingReferencePrice float64{5542}
  SettlementPriceDate Timestamp{2014-08-22}
  OpenInterestDate Timestamp{2014-08-21}
  SettlementPriceType char{a}
```

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>.