

FeedOS™ Developer's Notice

ASX TRADE – Quotation Tags Update

Reference n°: 20150319 – 24607 – 25862

Effective as of: 20 April 2015*

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: ASX TRADE – Quotation Tags Update
Reference 20150319 – 24607 – 25862
March 24, 2015

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UPDATE OF THE QUOTATION TAGS ON THE ASX TRADE MARKET DATA STREAM

To improve the quality of the market data disseminated on the ASX TRADE 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	20150319 – 24607 – 25862
Exchanges	ASX TRADE
Concerned MICs	XASX, ASXP, ASXB
Internal Source ID	245
Effective Date	2015-04-20*
Impact	• Update of the Quotation Tags
Action required	Attention Required

2. FeedOS Technical Implementation

Effective Monday, **April 20^{*} 2015**, S&P Capital IQ Real-Time Solutions enhances the quotation data and updates the Level1 Market Data Kinematics on the ASX TRADE market data stream, as described below:

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

2.1. 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 2 Quotation tags added on the ASX TRADE market data stream

Tag Name	Numeric ID	Type
OpenInterestDate	9382	Timestamp

2.1.1. OpenInterestDate

The values of the quotation tag **OpenInterestDate** conveyed on the ASX TRADE market data stream are disseminated via FeedOS 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.

FeedOS implementation of tag `OpenInterestDate` is described below:

Table 3 `OpenInterestDate` – technical implementation in FeedOS

Component	Value	Description
Tag Name	<code>OpenInterestDate</code>	FeedOS tag name.
Numeric ID	9382	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	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.

* This is the proposed day for the update of the standard version of the feed handler. For dedicated feed handlers, the date and Source IDs may differ. For the actual day when the changes to your custom feed handler will take effect, please contact your FeedOS™ project manager.

Quotation Data Sample

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

```
InstrumentStatusL1
-- 20/1560837
    BID: 0.525      0      *NO ORDER*
    ASK: 0.595      0      *NO ORDER*
    InternalDailyOpenTimestamp      Timestamp{2015-03-18 22:55:45:103}
    InternalDailyCloseTimestamp      Timestamp{2015-03-19 05:16:00:157}
    InternalPriceActivityTimestamp    Timestamp{2015-03-19 04:59:49:850}
    TradingStatus                    18=NotAvailableForTrading
    DailySettlementPrice              float64{0.56}
    PreviousBusinessDay               Timestamp{2015-03-18}
    CurrentBusinessDay               Timestamp{2015-03-19}
    InternalDailyClosingPriceType      char{d}
    PreviousDailySettlementPrice        float64{0.46}
    OpenInterestDate                  Timestamp{2015-03-18}
    SettlementPriceDate               Timestamp{2015-03-19}
    SettlementPriceType                char{a}
    MARKET_OMNET_OMX_TradingStateName  string{CLOSE}
```

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: <https://support.quanthouse.com>.