

FeedOS™ Developer's Notice

ASX24 – Feed Update

Reference n°: 20150212 – 19432 – 25305

Effective as of: 09 March 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: ASX24 – Feed Update
Reference 20150212 – 19432 – 25305
February 19, 2015

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UPDATE OF THE ASX24 MARKET DATA STREAM

To improve the quality of 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	20150212 – 19432 – 25305
Exchanges	ASX24 DERIVATIVES
Concerned MICs	XSFE
Internal Source ID	246
Effective Date	2015-03-09*
Impact	<ul style="list-style-type: none">• Update of the Referential Data• Addition of the Market News
Action required	Attention Required

2. FeedOS Technical Implementation

Effective Monday, **March 09^{*} 2015**, S&P Capital IQ Real-Time Solutions updates the referential data and introduces Market News to accommodate the information disseminated on the ASX24 market data stream, as described below:

- [2.1. Changes to the Referential Data](#)
- [2.2. Addition of the Market News.](#)

* 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.

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 ASX24 market data stream:

Table 2 Referential tags added on the ASX24 market data stream

Tag Name	Numeric ID	Type
Factor	228	Float64
FaceValue	9565	Float64

S&P Capital IQ Real-Time Solutions also **removes** the referential tags below:

Table 3 Referential tags no longer disseminated on the ASX24 market data stream

Tag Name	Numeric ID	Type
RoundLot	561	Float64

2.1.1. 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 4 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.

2.1.2. 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 5 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.

Referential Data Sample

Below is an example showing the current implementation of the newly added (in green) and removed (in ~~crossed-out red~~) referential tags:

```
instr # 21/1026785 = 45066977
  PriceCurrency      string{AUD}
  Symbol             string{YT}
  Description         string{Three Year 6 percent bond}
  SecurityType        string{FUT}
  StdMaturity         string{201503}
  FOSMarketId         XSFE
  CouponRate          float64{600}
  CFICode             string{FFDXXX}
RoundLot            float64{100000}
  MarketSegmentID     string{SFE}
  InternalCreationDate Timestamp{2014-09-15 06:45:00:923}
  InternalModificationDate Timestamp{2014-12-15 05:45:00:869}
  InternalSourceId     uint16{246}
  InternalEntitlementId int32{1005}
  LocalCodeStr         string{335555}
  PriceIncrement_static float64{0.01}
  MaturityYear          uint16{2015}
  MaturityMonth         uint8{3}
  SecurityTradingId     string{YTH15}
  MBLLayersDesc         string{0,1}
  OperatingMIC          string{XASX}
  SegmentMIC            string{XSFE}
  FaceValue            float64{100000}
```

```

instr # 21/1003916 = 45044108
  PriceCurrency      string{AUD}
  Symbol             string{AP}
  Description         string{SPI 200}
  SecurityType       string{FUT}
  StdMaturity        string{201503}
  FOSMarketId        XSFE
  Factor             float64{25}
  CFICode            string{FCXXX}
  RoundLot           float64{25}
  MarketSegmentID   string{SFE}
  InternalCreationDate Timestamp{2014-05-26 00:40:44:577}
  InternalModificationDate Timestamp{2015-02-17 11:09:03:021}
  InternalSourceId   uint16{8}
  InternalEntitlementId int32{1005}
  LocalCodeStr       string{316199}
  PriceIncrement_static float64{1}
  MaturityYear       uint16{2015}
  MaturityMonth      uint8{3}
  SecurityTradingId  string{APH15}
  MBLLayersDesc      string{0,1}
  OperatingMIC       string{XASX}
  SegmentMIC         string{XSFE}

```

2.2. Addition of the Market News

Effective 2015-03-09, 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		

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>.