



### **S&P Capital IQ Real-Time Solutions**

# **FeedOS™ Developer's Notice**

### **CHIX AUSTRALIA – Feed Update**

Reference n°: 20150722 - 26804 - 27147 - 27984

Standard FH, effective as of: 31 August 2015\*

Action required from users: MANDATORY ACTION

<sup>\*</sup>For the actual day when the changes to your custom feed handler take effect, please contact your FeedOS project manager.

S&P Capital IQ Real-Time Solutions FeedOS™ Developer's Notice: CHIX AUSTRALIA – Feed Update Reference 20150722 – 26804 – 27147 – 27984 August 17, 2015

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To reflect the changes caused by the addition of a new trading phase on the CHIX AUSTRALIA 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	20150722 – 26804 – 27147 – 27984		
Exchanges	CHIX AUSTRALIA		
Concerned MICs	CHIA		
Internal Source ID	243		
Effective Date	2015-08-31 <sup>*</sup>		
Impact	Update of the Quotation Tags     Update of the Level1 Market Data Kinematics		
Action required  MANDATORY ACTION - see sections:  • 2.2. Update of the Level1 Market Data Kinematics – @Last Trading Phase.			

### 2. FeedOS Technical Implementation

Effective Monday, **August 31**\* **2015**, S&P Capital IQ Real-Time Solutions enhances the quotation data and updates the Level1 Market Data Kinematics to accommodate the information disseminated on the CHIX AUSTRALIA market data stream, as described below:

- 2.1. Changes to the Quotation Context Data
- 2.2. Update of the Level1 Market Data Kinematics @Last Trading Phase.

### 2.1. Changes to the Quotation Context Data

S&P Capital IQ Real-Time Solutions **updates** the quotation context tags below to accommodate the information disseminated on the CHIX AUSTRALIA market data stream:

Table 2 Quotation context tags added on the CHIX AUSTRALIA market data stream

Tag Name	Numeric ID	Туре
TradeCondition	277	String

#### 2.1.1. TradeCondition

Each time a trade occurs, the values of the quotation context tag **TradeCondition** conveyed on the CHIX AUSTRALIA market data stream are disseminated via FeedOS data stream in *Context*:

- in the callback carrying the Level1 event notif\_TradeEventExt(), for C++
- in the event handler TradeEventExtEventHandler, for C#
- in the callback carrying the Levell event quotNotifTradeEventExt, for Java.

FeedOS implementation of the tag TradeCondition is described in the table below:

Table 3 TradeCondition – technical implementation in FeedOS

Component	Value	Description
Tag Name	TradeCondition	FeedOS tag name.
Numeric ID	277	FeedOS unique ID broadcast on the S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Туре	String	String data type.
Format	[Exchange Specific Value]	An <b>exchange specific value</b> , detailing the conditions of a trade.
Possible Values	АЈ	Official Closing Price  Note: This value also applies to MOC trades.

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<sup>\*</sup> 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 Context Data Sample**

Below is an example showing the current implementation of the updated (in blue) quotation context tags:

```
03:50:41:918.048
                      1003190424
                                    3.79
                                           291
                                                                       L
TradeCondition=AJ=official_closing_price, TradeID=130000170
    06:10:33:257.166 1003189059 86.53
                                           400
                                                   *
                                                                       Н
TradeCondition=AJ=official_closing_price, TradeID=130000119
    06:10:33:258.799 1003189059 86.53
                                           600
TradeCondition=AJ=official_closing_price, TradeID=130000122
    06:13:06:432.525 1003189059 86.53 1231
                                                   *
TradeCondition=AJ=official_closing_price, TradeID=130003492
```

# 2.2. Update of the Level1 Market Data Kinematics – @Last Trading Phase

In the Level1 Market Data Kinematics **before 2015-08-31**, the Chi-X market has a Post Close MOC trading phase that runs from 16:13:00 to 16:20:00 and during which participants may only enter hidden MOC orders, as shown in the example below:

```
"TE (TradeEvent) : MARKET_TIME INSTRUMENT LAST_PRICE TRADE_QTY BID_PRICE BID_QTY ASK_PRICE
ASK_QTY *CONTENT_MASK* *FLAGS*"
"VU (ValuesUpdate) : SERVER_TIME INSTRUMENT VALUES..."
"SI (TradeEvent) *SIGNAL* : SERVER_TIME INSTRUMENT SIGNAL LAST_PRICE"
SI 00:00:00:000 instr.
                        OPEN
TE 00:00:00:000 instr.
                                                     O
VU 00:00:00:000 instr.
                        TradingStatus=17
TE 00:08:58:637 instr.
                        * * * *
                                          27.11
                                                   488@1
TE 00:08:58:637 instr.
                                  26.96
                                          479@1
                                                  *
TE 00:08:58:638 instr.
                                  27.05
                                          168@1
                                                27.09 168@1
TE 00:08:58:638 instr.
TE 00:08:59:744 instr. 27.05 168
                                    26.96
                                               479@1
                                                                HL TradeID=150002748
VU 00:08:59:744 instr.
                        DailyOpeningPrice=27.05
TE 00:08:59:744 instr.
                                         27.11
                                                   34@1
[...]
TE 06:00:01:860 instr.
                                          27.11
                                                   90@1
TE 06:00:02:011 instr.
                                                !
                                                    0
VU 06:12:59:000 instr.
                        TradingStatus=16
TE 06:13:01:751 instr.
                         27.06
                                 1771 *
                                                              TradeID=120223187,
                         MARKET_CHIX_ExecutionType=76
SI 06:20:00:000 instr.
                        CLOSE
                                 27.01
TE 06:20:00:000 instr.
                        27.01
                                                         C
                        InternalDailyClosingPriceType=d
VU 06:20:00:000 instr.
                                                         TradingStatus=18
```

In the Level1 Market Data Kinematics after 2015-08-31, Chi-X market will change this phase to an @Last Trading Phase, which will run from 16:12:00 and during which hidden and visible MOC orders may be submitted and matched. The reference price for hidden and visible MOC orders will remain the closing price of each equity market product as published by the ASX at the conclusion of its closing auction, and if no closing price results from the closing auction, the last traded price on that trading day, as shown in the example below:

```
"TE (TradeEvent) : MARKET_TIME INSTRUMENT LAST_PRICE TRADE_QTY BID_PRICE BID_QTY ASK_PRICE
ASK_QTY *CONTENT_MASK* *FLAGS*"
"VU (ValuesUpdate) : SERVER_TIME INSTRUMENT VALUES..."
"SI (TradeEvent) *SIGNAL* : SERVER_TIME INSTRUMENT SIGNAL LAST_PRICE"
SI 00:00:00:000.000 instr.
                            OPEN
TE 00:00:00:000.000 instr. * *
VU 00:00:00:000.000 instr. TradingStatus=17
TE 00:08:58:637.323 instr.
                            * * 35.3 1000@1
TE 00:08:58:637.323 instr. * *
                                            35.42
                                                       455@1
                                        * * 35.36 1000@1 HL TradeID=160000736
TE 00:08:59:421.857 instr.
                            35.35 1000
VU 00:08:59:421.857 instr.
                            DailyOpeningPrice=35.35
TE 00:08:59:421.857 instr.
                            35.36 1000 * *
                                                   35.42
                                                          455@1
                                                                 H TradeID=160000737
[...]
TE 06:00:17:569.120 instr.
                            35.38
                                   2500
                                          35.38
                                                   400@1
                                                                  TradeID=160001893
                                             *
TE 06:10:26:910.813 instr.
                            35.4
                                   225
                            {\tt TradeCondition=AJ=official\_closing\_price,\ TradeID=160000721}
VU 06:11:26:910.813 instr.
                            DailyClosingPrice=35.4 InternalDailyClosingPriceType=a
TE 06:11:26:910.972 instr.
                                   25 * *
                                                 *
                            TradeCondition=AJ=official_closing_price, TradeID=160000744
TE 06:12:00:893.742 instr.
                                 * UNQUOTED
                                              * *
TE 06:12:00:934.220 instr.
                                   420 *
                            TradeCondition=AJ=official_closing_price, TradeID=160001938
                                     UNQUOTED 120@1 *
TE 06:12:00:934.220 instr.
                                     UNQUOTED 1320@2 *
TE 06:12:55:233.297 instr.
                            35.6
   06:15:10:849.187 instr.
                                   300 * * 35.6
                                                          540@2
                                                                  TradeID=160001942
                                   1200 * *
TE 06:17:32:936.606 instr.
                            35.4
                            TradeCondition=AJ=official_closing_price, TradeID=160001954
TE 06:18:31:556.289 instr. 35.39 10
                                                                  TradeID=160001976
SI 06:20:00:000.000 instr. CLOSE 35.4
                                   *
                                                   *
TE 06:20:00:000.000 instr.
                            35.4
                                                           C
VU 06:20:00:000.000 instr.
                            InternalDailyClosingPriceType=a TradingStatus=18
```

The table below summarizes the trading hours and new market kinematics on the CHIX AUSTRALIA, including Market-On-Close (MOC) behavior, expressed in Australian Eastern Standard Time:

Table 4 CHIX Australia Trading Session's Kinematics (Australian Eastern Standard Time)

Phase	Time AEST	Supported Functions
Technical Connectivity	06:00	Commencement of technical connectivity to the CHIX market.
recimical connectivity		Participants may login to the CHIX technical infrastructure.
	06:35 until 09:59	Participants may check connectivity and details concerning securities available for trading but will not be able to enter orders into the CHIX market.
Pre-Market		The CHIX trading system will not match orders.
		Participants may report trades under the rules by the time specified in the Market Integrity Rules (Competition in Exchange Markets).

Table 4 CHIX Australia Trading Session's Kinematics (Australian Eastern Standard Time) (Continued)

Phase	Time AEST	Supported Functions
	10:00 until 16:12	Participants may enter orders into the CHIX market, including hidden but not visible MOC orders.
Continuous Trading		Orders are matched in accordance with the rules.
		Trade reporting is supported in accordance with the rules.
@Last Trading	16:12 until 16:20	Participants may <b>only enter visible and hidden MOC orders</b> into the CHIX market in this phase.
		MOC orders are matched in accordance with the rules.
Post-Trading Administration	16:12 until 18:55	This phase initially operates in parallel with the @Last Trading phase and the following applies to non-MOC orders during this phase:  Participants cannot enter or amend orders but may cancel orders The CHIX trading system does not match orders in this phase Participants may report trades under the rules All orders remaining in the CHIX market at the end of this phase will automatically be cancelled.
Technical Connectivity Ends	<b>s</b> 19:00	All participant connections to CHIX are closed.
Technical Confidential Ends		Intraday trade cancellations are no longer possible.

# 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.