

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

## **FeedOS™ Feed Description**

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**CHIX AUSTRALIA**

Reference n°: 20150420 – 17723 – 26335



S&P Capital IQ Real-Time Solutions  
FeedOS™ Feed Description: CHIX AUSTRALIA  
Reference 20150420 – 17723 – 26335  
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# FEEDOS™ CHIX AUSTRALIA FEED DESCRIPTION

As part of S&P Capital IQ Real-Time Solutions FeedOS™ documentation, this feed description provides you with details about the types of data broadcast on the CHIX AUSTRALIA market data stream, their possible values and current FeedOS technical implementation.

The topics this feed description covers include:

- [1. Referential Data](#)
- [2. Quotation Data](#)
- [3. Official Closing Price](#)
- [6. Finding the Latest Information.](#)

## 1. Referential Data

The following sections describe the characteristics of the referential data on the CHIX AUSTRALIA market data stream, in terms of:

- [1.1. Available Markets and Branches](#)
- [1.2. Types of Instruments](#)
- [1.3. Specific Referential Tags.](#)

### 1.1. Available Markets and Branches

This section details the list of [Markets](#) and [Branches](#) available on the CHIX AUSTRALIA market data stream.

#### 1.1.1. Markets

The CHIX AUSTRALIA market data stream broadcasts informations about the following markets:

**Table 1** Markets available on the CHIX AUSTRALIA market data stream

FeedOS Market ID	Market
CHIA	CHI-X Australia

The following example shows the list of markets available on the CHIX AUSTRALIA market data stream and their IDs, returned by the command dumps:

```
MARKETS
market # 478      CC=AU/AUSTRALIA/SYDNEY,DESCR=CHI-X AUSTRALIA,WEB=www.chi-x.com/apac/
MIC = CHIA
TimeZone = Australia/Sydney
Country = AU
NbMaxInstruments = 2000000
```

### 1.1.2. Branches

The example below shows the list of branches available on the CHIX AUSTRALIA market data stream, returned by the command dumps. Each branch displays the following details: FOSMarketID, SecurityType, CFICode and Quantity (number of instruments):

```
BRANCHES
{ CHIA CS  ESXXXX } qty: 2907
{ CHIA MF  EUXXE  } qty: 92
```

## 1.2. Types of Instruments

The following sections describe the instruments available on the CHIX AUSTRALIA market data stream, according to their type:

- [1.2.1. Equities.](#)

### 1.2.1. Equities

The sample below illustrates the details of an equity:

```
instr # 478/1233 = 1002439889
PriceCurrency      string{AUD}
Symbol             string{TLS}
Description         string{TELSTRA FPO [TLS]}
SecurityType       string{CS}
FOSMarketId        CHIA
CFICode            string{ESXXXX}
RoundLot           float64{1}
InternalCreationDate Timestamp{2013-12-11 15:53:27:936}
InternalModificationDate Timestamp{2015-04-11 09:31:35:098}
InternalSourceId    uint16{243}
InternalEntitlementId int32{1026}
LocalCodeStr       string{TLS}
ForeignFOSMarketId  XASX
ForeignMarketId     string{XASX}
ISIN               string{AU0000000000TLS2}
PriceIncrement_dynamic_TableId uint32{15925348}
OperatingMIC        string{CHIA}
DynamicVariationRange float64{11}
StaticVariationRange float64{0.5}
```

## 1.3. Specific Referential Tags

The following sections describe additional, specific referential tags available on the CHIX AUSTRALIA market data stream:

- [1.3.1. Operating MIC](#)
- [1.3.2. DynamicVariationRange](#)
- [1.3.3. StaticVariationRange](#).

### 1.3.1. Operating MIC

The values of the referential tag **Operating MIC** conveyed on CHIX AUSTRALIA market data stream are disseminated via FeedOS data stream in *Referential* to specify the parent MIC.

FeedOS implementation of the tag `operatingMIC` is described in the table below:

**Table 2**      **OperatingMIC – technical implementation in FeedOS**

Component	Value	Description
Tag Name	operatingMIC	FeedOS tag name.
Numeric ID	9533	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	<i>[Exchange specific value]</i>	An <b>exchange specific value</b> , specifying the parent MIC.
Possible Values	CHIA	Parent MIC for all branches on CHIX Australia.

### 1.3.2. DynamicVariationRange

The values of the referential tag **DynamicVariationRange** conveyed on the CHIX AUSTRALIA market data stream are disseminated via FeedOS data stream in *Referential* to indicate the maximum permitted value around the dynamic price.

The **Dynamic Range** defines the maximum permitted variation around the *Dynamic Price* (in both directions) and it is expressed as a percentage. The *Dynamic Price* is the price fixed *in the last trade*, and may be the result either of an auction (in which case it will be the same as the static price) or of a trade made on the open market. The Dynamic Range remains in force only while the market is open and during the closing auction.

S&P Capital IQ Real-Time Solutions disseminates only the variation ranges related to the continuous trading session.

FeedOS implementation of the tag `DynamicVariationRange` is described in the following table:

**Table 3**      **DynamicVariationRange – technical implementation in FeedOS**

Component	Value	Description
Tag Name	DynamicVariationRange	FeedOS tag name.
Numeric ID	9553	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 <b>exchange specific percentile value</b> , detailing the maximum permitted value around the dynamic price.

### 1.3.3. StaticVariationRange

The values of the referential tag **StaticVariationRange** conveyed on the CHIX AUSTRALIA market data stream are disseminated via FeedOS data stream in *Referential* to indicate the maximum permitted value around the static price.

The **Static Range** defines the maximum permitted variation around the *Static Price* (in both directions) and it is expressed as a percentage. The *Static Price* is the price fixed *at the last auction* (the auction allocation price). The Static Range remains in force during the entire session.

S&P Capital IQ Real-Time Solutions disseminates only the variation ranges related to the continuous trading session.

FeedOS implementation of the tag `StaticVariationRange` is described in the following table:

**Table 4**      **StaticVariationRange – technical implementation in FeedOS**

Component	Value	Description
Tag Name	StaticVariationRange	FeedOS tag name.
Numeric ID	9554	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 <b>exchange specific percentile value</b> , detailing the maximum permitted value around the static price.

## 2. Quotation Data

The following sections describe the characteristics of the quotation data on the CHIX AUSTRALIA market data stream, in terms of:

- [2.1. Quotation Values](#)
- [2.2. TradingStatus](#)
- [2.3. Specific Quotation Tags](#)
- [2.4. MBL and MBO Data.](#)

## 2.1. Quotation Values

The example below shows the possible values of an instrument on the CHIX AUSTRALIA market data stream:

```
InstrumentStatusL1
-- 478/1233
    BID: 6.14      0      *NO ORDER*
    ASK: 6.19      0      *NO ORDER*
    LastPrice      float64{6.19}
    LastTradeQty   float64{1}
    DailyHighPrice float64{6.2}
    DailyLowPrice  float64{6.12}
    DailyTotalVolumeTraded float64{4928993}
    DailyTotalAssetTraded float64{30371402.7100001}
    LastTradePrice float64{6.19}
    LastTradeTimestamp Timestamp{2015-04-20 05:59:52:012}
    InternalDailyOpenTimestamp Timestamp{2015-04-20 00:00:00:069}
    InternalDailyCloseTimestamp Timestamp{2015-04-20 06:20:00:196}
    InternalDailyHighTimestamp Timestamp{2015-04-20 05:20:20:628}
    InternalDailyLowTimestamp Timestamp{2015-04-20 00:10:32:670}
    InternalPriceActivityTimestamp Timestamp{2015-04-20 06:20:00:196}
    TradingStatus  18=NotAvailableForTrading
    LastOffBookTradePrice float64{6.185}
    LastOffBookTradeQty float64{1290}
    LastOffBookTradeTimestamp Timestamp{2015-04-20 05:59:22:160}
    DailyOpeningPrice float64{6.13}
    DailyClosingPrice float64{6.19}
    PreviousDailyTotalVolumeTraded float64{4828032}
    PreviousDailyTotalAssetTraded float64{29723209.665}
    PreviousDailyClosingPrice float64{6.14}
    PreviousBusinessDay Timestamp{2015-04-17}
    CurrentBusinessDay Timestamp{2015-04-20}
    DailyTotalOffBookVolumeTraded float64{555012}
    DailyTotalOffBookAssetTraded float64{3416959.42}
    InternalDailyClosingPriceType char{d}
    PriceActivityMarketTimestamp Timestamp{2015-04-20 06:20:00:001}
```

For more details about the fields and tags available in quotation data type, and their possible values, see *FeedOS Quotation Tags Guide*.

## 2.2. TradingStatus

Each time a modification of the trading status occurs, the values of the quotation tag **TradingStatus** conveyed on the CHIX AUSTRALIA market data stream are disseminated via FeedOS data stream in *Other Values*:

- 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 the tag `TradingStatus` is described in the following table:

**Table 5      TradingStatus – technical implementation in QuantFEED®**

Component	Value	Description
Tag Name	TradingStatus	FeedOS tag name.
Numeric ID	9100	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	Enum	Enum data type.
Format	<i>[Exchange specific value]</i>	An <i>exchange specific value</i> , detailing the characteristics of the trading status.
Possible Values	2	Trading Halt
	16	Trade Dissemination Time
	17	Ready to Trade
	18	Not Available for Trading

## 2.3. Specific Quotation Tags

The following sections describe specific quotation tags available on the CHIX AUSTRALIA market data stream:

- [2.3.1. Trade Conditions](#)
- [2.3.2. Other Values.](#)

### 2.3.1. Trade Conditions

The following sections describe the trade conditions available on the CHIX AUSTRALIA market data stream:

- [2.3.1.1. TradeCondition](#)
- [2.3.1.2. MARKET\\_CHIX\\_ExecutionType.](#)

#### 2.3.1.1. 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 Level1 event `quotNotifTradeEventExt`, for Java.

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

**Table 6 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.
Type	String	String data type.
Format	<i>[Exchange Specific Value]</i>	An <b>exchange specific value</b> , detailing the conditions of a trade.
Possible Values	AJ	Official Closing Price

### 2.3.1.2. MARKET\_CHIX\_ExecutionType

The values of the quotation context tag `MARKET_CHIX_ExecutionType` conveyed on the CHIX AUSTRALIA market data stream are disseminated via FeedOS data stream in *Context* to detail the type of execution:

- 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 the tag `MARKET_CHIX_ExecutionType` is described in the table below:

**Table 7 MARKET\_CHIX\_ExecutionType – technical implementation in FeedOS**

Component	Value	Description
Tag Name	MARKET_CHIX_ExecutionType	FeedOS tag name.
Numeric ID	16300	FeedOS unique ID broadcast on the S&P Capital IQ Real-Time Solutions data stream. It is the numeric equivalent of the tag name.
Type	String	String data type.
Format	<i>[Exchange Specific Value]</i>	An <b>exchange specific value</b> , as described below, detailing the type of execution.
Possible Values	B	Block Trade
	P	Large Portfolio Trade
	T	Large Principal Transaction
	S	Trades With Price Improvement
	L	Permitted Trade During Post Trading Hours Period
	M	Permitted Trade During Pre Trading Hours Period
	E	Out Of Hours Trade

### 2.3.2. Other Values

The following sections describe the other values available on the CHIX AUSTRALIA market data stream:

- [2.3.2.1. InternalDailyClosingPriceType](#).

### 2.3.2.1. InternalDailyClosingPriceType

The values of the quotation tag **InternalDailyClosingPriceType** conveyed on the CHIX AUSTRALIA market data stream are disseminated via FeedOS 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.

FeedOS implementation of the tag **InternalDailyClosingPriceType** is described in the table below (the values currently disseminated are highlighted in green):

**Table 8 InternalDailyClosingPriceType – technical implementation in QuantFEED®**

Component	Value	Description
<b>Tag Name</b>	InternalDailyClosingPriceType	FeedOS tag name.
<b>Numeric ID</b>	9155	FeedOS unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
<b>Type</b>	Char	Char data type.
<b>Format</b>	<i>[Internal Specific Value]</i>	An <i>internal specific value</i> , detailing the type of daily closing price, as described below.
<b>Possible Values</b>	0	<b>Undefined</b>
	a	<b>Official Close</b> – Explicit closing price value calculated and distributed by an exchange for the main trading session of a given trading day.
	b	<b>Official Indicative</b> – Exchange has provided an indicative price and marked it as indicative, however no trading activity is observed.
	c	<b>Official Carry Over</b> – Explicit Closing price value from a previous trading day carried forward by the exchange to the given trading day.
	d	<b>Last Price</b> – Final price disseminated by the exchange for the main trading session or dissemination period of a given trading day (for indices).
	e	<b>Last Eligible Price</b> – 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	<b>Manual</b> – Price disseminated manually (in case of production correction).

## 2.4. MBL and MBO Data \*

The MBL and MBO books have a 10-level depth.

\* The MBL and MBO data may not be included by default in your Level1 data subscription, but sold separately. Depending on your contract, additional terms, conditions and fees may apply. For more details about your subscription options, please contact S&P Capital IQ Real-Time Solutions.

### 3. Official Closing Price

The closing price is the last trade price upon close.

### 4. Session Kinematics

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

**Table 9 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.
		Participants may login to the CHIX technical infrastructure.
Continuous Trading	10:00 until 16:12	Participants may enter orders into the CHIX market, <b>including MOC orders</b> .
		Orders are matched in accordance with the rules.
		Trade reporting is supported in accordance with the rules.
Post Close MOC Trading	16:13 until 16:20	Participants may <b>enter only MOC orders</b> into the CHIX market in this phase.
		MOC orders are matched in accordance with the rules.
Post-Trading Administration	16:13 until 18:55	<p>This phase initially operates in parallel with the Post Close MOC Trading phase and the following applies to non-MOC orders during this phase:</p> <ul style="list-style-type: none"> <li>• Participants cannot enter or amend orders but may cancel orders</li> <li>• The CHIX trading system does not match orders in this phase</li> <li>• Participants may report trades under the rules</li> <li>• All orders remaining in the CHIX market at the end of this phase will automatically be cancelled.</li> </ul>
Technical Connectivity Ends	19:00	All participant connections to CHIX are closed.
		Intraday trade cancellations are no longer possible.

### 5. Special Behavior

The following sections describe the special behavior of the CHIX AUSTRALIA market data stream:

- [5.1. Level1 Market Data Kinematics – OPEN](#)
- [5.2. Level1 Market Data Kinematics – CLOSE](#)
- [5.3. Microsecond Timestamp Precision on the Level1 Market Data.](#)

## 5.1. Level1 Market Data Kinematics – OPEN

In the Level1 Market Data Kinematics **before 2015-04-13**, the exchange sent the Trading Status 17=ReadyToTrade before the OPEN signal, each time a trade occurred, 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"

TE  20:49:05:429 1002439848 8.9044 100000 *      *      *      *      f
TradeID=160000001,MARKET_CHIX_ExecutionType=M
VU  20:49:05:429 1002439848 TradingStatus=17
TE  20:49:14:349 1002439848 8.9107 100000 *      *      *      *      f
TradeID=160000002,MARKET_CHIX_ExecutionType=M
VU  20:49:14:349 1002439848 TradingStatus=17
SI  23:00:00:000 1002439848 OPEN      *
TE  23:00:00:000 1002439848 *      *      *      *      *      *      O
TE  23:00:01:023 1002439848 *      *      8.86 5162@1 *      *
TE  23:00:01:027 1002439848 *      *      *      *      9.06 5162@1
```

In the Level1 Market Data Kinematics **after 2015-04-13**, the exchange simultaneously sends the Trading Status and the OPEN signal:

```
"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"

TE  20:49:05:429 1002439848 8.9044 100000 *      *      *      *      f
TradeID=160000001,MARKET_CHIX_ExecutionType=77
TE  20:49:14:349 1002439848 8.9107 100000 *      *      *      *      f
TradeID=160000002,MARKET_CHIX_ExecutionType=77
SI  23:00:00:000 1002439848 OPEN      *
TE  23:00:00:000 1002439848 *      *      *      *      *      *      O
VU  23:00:00:000 1002439848 TradingStatus=17
TE  23:00:01:023 1002439848 *      *      8.86 5162@1 *      *
TE  23:00:01:027 1002439848 *      *      *      *      9.06 5162@1
```

## 5.2. Level1 Market Data Kinematics – CLOSE

In the Level1 Market Data Kinematics **before 2015-04-13**, the exchange simultaneously sent the CLOSE signal and the Trading Status 16=TradeDisseminationTime at 16:12 (Sydney Local Time). The Trading Status 16=TradeDisseminationTime remained in effect until 16:20 (Sydney Local Time), when the market changed it to 18=NotAvailableForTrading, 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"

TE 05:00:00:079 1002439848 * * ! 0 * *
SI 05:12:59:000 1002439848 CLOSE 27.96
TE 05:12:59:000 1002439848 27.96 * * * * * C
VU 05:12:59:000 1002439848 TradingStatus=16
TE 05:13:40:316 1002439848 27.9663 44105 * * * * f
TradeID=140170098, 16300=B
VU 05:20:00:000 1002439848 TradingStatus=18
```

In the Level1 Market Data Kinematics **after 2015-04-13**, the exchange opens the Market-On-Close (MOC) session at 16:12 (Sydney Local Time), by setting the Trading Status 16=TradeDisseminationTime, which remains in effect until 16:20 (Sydney Local Time), when the market simultaneously sends the CLOSE signal and changes the Trading Status to 18=NotAvailableForTrading, 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"

VU 05:11:00:263 1002439848 DailyClosingPrice=34.68 InternalDailyClosingPriceType=a
TE 05:11:00:263 1002439848 34.68 307 * * * *
TradeCondition=AJ=official_closing_price,TradeID=140066168
VU 05:12:59:000 1002439848 TradingStatus=16
SI 05:20:00:000 1002439848 CLOSE *
TE 05:20:00:000 1002439848 * * * * * C
VU 05:20:00:000 1002439848 TradingStatus=18
```

## 5.3. Microsecond Timestamp Precision on the Level1 Market Data

Effective **2015-04-13**, the server timestamps displays microsecond units on the Level1 Market Data, as shown in the example below (highlighted in green):

```
"TE (TradeEvent) : MARKET_TIME INSTRUMENT LAST_PRICE TRADE_QTY BID_PRICE BID_QTY ASK_PRICE
ASK_QTY *CONTENT_MASK* *FLAGS*"

TE 14:06:20:564.560 1002439848 * * 40 1800@9 * *
TE 14:06:23:282.347 1002439848 * * 40 1600@8 * *
TE 14:06:23:338.497 1002439848 * * 40 1400@7 * *
```

## 6. Finding the Latest Information

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- E-mail: [rts-support@spcapitaliq.com](mailto:rts-support@spcapitaliq.com)
- Web: <https://support.quanthouse.com>.