FeedOS™ Developer's Notice

ASX24 – Referential Tags Update

Reference n°: 20141119 – 22933 – 23259

Effective as of: 08 December 2014[*]

Action required from users: Attention Required

**S&P
CAPITAL IQ**

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[*] 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 – Referential Tags Update
Reference 20141119 – 22933 – 23259
November 20, 2014

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UPDATE OF THE REFERENTIAL TAGS ON 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 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

Table 1   Current update summary

Notice Reference	20141119 – 22933 – 23259
Exchanges	ASX24
Concerned MICs	XSFE
Internal Source ID	246
Effective Date	**2014-12-08**[*]
Impact	• Update of the Referential Tags
Action required	**Attention Required**

2. FeedOS Technical Implementation

Effective Monday, **December 08**[*] **2014,** S&P Capital IQ Real-Time Solutions enhances the referential data to accommodate the new information disseminated on the ASX24 market data stream, as described below:

- 2.1. Changes to the Referential Data.

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[*]   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	Applicable to
Description	107	String	ALL MLEG

Moreover, S&P Capital IQ Real-Time Solutions **updates** the values of the referential tags below:

Table 3   Referential tags disseminating updated values on the ASX24 market data stream

Tag Name	Numeric ID	Type	Applicable to
StrikePrice	202	Float64	ALL OPT
PriceIncrement_static	9506	Float64	XT FUT

2.1.1. Description

The values of the referential tag **Description** conveyed on the ASX24 market data stream are disseminated via FeedOS data stream in *Referential* to characterize an instrument.

FeedOS implementation of the tag Description is detailed in the table below:

Table 4   Description – technical implementation in FeedOS

Component	Value	Description
Tag Name	Description	FeedOS tag name.
Numeric ID	107	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	*[Exchange Specific Value]*	An *exchange specific value* characterizing the instrument.

2.1.2. PriceIncrement_static

The values of the referential tag **PriceIncrement_static** conveyed on the ASX24 market data stream are disseminated via FeedOS data stream in *Referential* to specify the price increments for an instrument.

FeedOS implementation of the values currently available for the tag PriceIncrement_static is described below:

Table 5   PriceIncrement_static – technical implementation in FeedOS

Component	Value	Description
Tag Name	PriceIncrement_static	FeedOS tag name.
Numeric ID	9506	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	*[Exchange Specific Value]*	An *exchange specific value*, specifying the table that details the price increments for an instrument.

2.1.3. StrikePrice

The values of the referential tag **StrikePrice** conveyed on the ASX24 market data stream are disseminated via FeedOS data stream in *Referential* to detail the strike price for an option.

FeedOS implementation of the tag StrikePrice is detailed in the table below:

Table 6   StrikePrice – technical implementation in FeedOS

Component	Value	Description
Tag Name	StrikePrice	FeedOS tag name.
Numeric ID	202	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	String data type.
Format / Possible Values	*[Exchange Specific Value]*	An ***exchange specific value*** detailing the strike price for an option **Note:** The current format includes the strike price denominator sent by the exchange.

Referential Data Sample

Below are several examples showing the current implementation of the newly added (in green) and updated (in blue) referential tags:

```
AFTER 2014-12-08
instr # 21/12989 = 44053181
    Description              string{Calendar or Intra-Spread contract (CSPRD) YTU14-YTZ14}
    SecurityType             string{MLEG}
    StdMaturity              string{201409}
    FOSMarketId              XSFE
    CFICode                  string{FFXXXS}
    NbLegs                   uint8{2}
    MarketSegmentID          string{SFE}
    InternalCreationDate     Timestamp{2014-10-23 02:12:16:084}
    InternalModificationDate Timestamp{2014-10-23 02:12:16:084}
    InternalSourceId         uint16{214}
    LocalCodeStr             string{330701}
    PriceIncrement_static    float64{0.01}
    MaturityYear             uint16{2014}
    MaturityMonth            uint8{9}
    SecurityTradingId        string{YTU14-YTZ14}
    MBLLayersDesc            string{0,1}
    OperatingMIC             string{XASX}
    SegmentMIC               string{XSFE}
    LegFOSInstrumentCode     uint32{44052621}
    LegFOSInstrumentCode_1   uint32{44052632}
    LegRatioQty              float64{1}
    LegRatioQty_1            float64{1}                        See next page.
```

```
BEFORE 2014-12-08
instr # 21/1024645 = 45064837
    PriceCurrency              string{AUD}
    Symbol                     string{IB}
    Description                string{30 Day Interbank Options}
    SecurityType               string{OPT}
    StdMaturity                string{201411}
    StrikePrice                float64{98750}
    FOSMarketId                XSFE
    CFICode                    string{OPXTXX}
    RoundLot                   float64{2466}
    MarketSegmentID            string{SFE}
    InternalCreationDate       Timestamp{2014-07-30 06:45:00:343}
    InternalModificationDate   Timestamp{2014-08-11 06:45:00:326}
    InternalSourceId           uint16{246}
    LocalCodeStr               string{333513}
    PriceIncrement_static      float64{0.005}
    UnderlyingLocalCodeStr     string{309850}
    MaturityYear               uint16{2014}
    MaturityMonth              uint8{11}
    SecurityTradingId          string{IBX14P098750}
    MBLLayersDesc              string{0,1}
    OperatingMIC               string{XASX}
    SegmentMIC                 string{XSFE}



AFTER 2014-12-08
instr # 21/8450 = 44048642
    PriceCurrency              string{AUD}
    Symbol                     string{IB}
    Description                string{30 Day Interbank Options}
    SecurityType               string{OPT}
    StdMaturity                string{201411}
    StrikePrice                float64{98.75}
    FOSMarketId                XSFE
    CFICode                    string{OPXTXX}
    RoundLot                   float64{2466}
    MarketSegmentID            string{SFE}
    InternalCreationDate       Timestamp{2014-10-23 05:47:09:207}
    InternalModificationDate   Timestamp{2014-10-23 05:47:09:207}
    InternalSourceId           uint16{214}
    LocalCodeStr               string{333702}
    PriceIncrement_static      float64{0.005}
    UnderlyingLocalCodeStr     string{305821}
    MaturityYear               uint16{2014}
    MaturityMonth              uint8{11}
    SecurityTradingId          string{IBX14P098750}
    MBLLayersDesc              string{0,1}
    OperatingMIC               string{XASX}
    SegmentMIC                 string{XSFE}                        See next page.
```

```
AFTER 2014-12-08
instr # 21/11503 = 44051695
    PriceCurrency              string{AUD}
    Symbol                     string{XT}
    SecurityType               string{FUT}
    StdMaturity                string{201409}
    FOSMarketId                XSFE
    CouponRate                 float64{600}
    CFICode                    string{FFDXXX}
    RoundLot                   float64{100000}
    MarketSegmentID            string{SFE}
    InternalCreationDate       Timestamp{2014-10-15 08:16:01:271}
    InternalModificationDate   Timestamp{2014-10-15 08:16:01:271}
    InternalSourceId           uint16{214}
    LocalCodeStr               string{333489}
    PriceIncrement_static      float64{0.0025}
    MaturityYear               uint16{2014}
    MaturityMonth              uint8{9}
    SecurityTradingId          string{XTU14}
    MBLLayersDesc              string{0,1}
    OperatingMIC               string{XASX}
    SegmentMIC                 string{XSFE}
```

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.