

S&P Capital IQ Real-Time Solutions

FeedOS™ Feed Description

ASX TRADE

Reference n°: 20150417 – 24607 – 26323 – 26324



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Reference 20150417 – 24607 – 26323 – 26324
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FEEDOS™ ASX TRADE 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 ASX TRADE 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](#)
- [4. Multi-Session Kinematics](#)
- [5. Special Behavior](#)
- [6. Finding the Latest Information.](#)

1. Referential Data

The following sections describe the characteristics of the referential data on the ASX TRADE 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 ASX TRADE market data stream.

1.1.1. Markets

The ASX TRADE market data stream broadcasts informations about the following markets:

Table 1 List of markets available on the ASX TRADE market data stream

FeedOS Market ID	Market
XASX	ASX Operations PTY Limited
ASXP	ASX PUREMATCH
ASXB	ASX BOOKBUILD

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

```
MARKETS
market # 20      CC=AU/AUSTRALIA/SYDNEY,DESCR=ASX OPERATIONS PTY LIMITED, WEB=www.asx.com.au
MIC = XASX
TimeZone = Australia/Sydney
Country = AU
NbMaxInstruments = 2000000
market # 44      CC=AU/AUSTRALIA/SYDNEY,DESCR=ASX - PUREMATCH, WEB=www.asx.com.au/
trading_services/asx-trade.htm,OLD=CANX,SEQNUM=1
MIC = ASXP
TimeZone = Australia/Sydney
Country = AU
NbMaxInstruments = 2000000
market # 286     CC=AU/AUSTRALIA/SYDNEY,DESCR=ASX BOOKBUILD,
WEB=www.asx.com.au,OLD=CCFX,SEQNUM=1
MIC = ASXB
TimeZone = Australia/Sydney
Country = AU
NbMaxInstruments = 2000000
```

1.1.2. Branches

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

```
BRANCHES
{ XASX CS   ESXXXX } qty: 2391
{ XASX FUT  FXXXXX } qty: 21
{ XASX GO   DBVXXX } qty: 26
{ XASX GO   DBXTXM } qty: 55
{ XASX GO   DBXXXX } qty: 298
{ XASX GO   DCXXXX } qty: 15
{ XASX GO   DMFXXX } qty: 34
{ XASX GO   DMXXXX } qty: 37
{ XASX INDEX TIXEXX } qty: 32
{ XASX INDEX TIXXXX } qty: 29
{ XASX MF    EUMMOX } qty: 1
{ XASX MF    EUXXXX } qty: 74
{ XASX MF    MMOXXX } qty: 8
```

(see next page)

```

{ XASX MLEG MMXXXX } qty: 1994
{ XASX MLEG SWXXXX } qty: 1
{ XASX OPT OCADXX } qty: 14751
{ XASX OPT OCAIXX } qty: 1964
{ XASX OPT OCASXX } qty: 26084
{ XASX OPT OCATXX } qty: 25
{ XASX OPT OCAXXX } qty: 22124
{ XASX OPT OCEDXX } qty: 37
{ XASX OPT OCEFXX } qty: 500
{ XASX OPT OCEIXX } qty: 22
{ XASX OPT OCESXX } qty: 240
{ XASX OPT OCEXXX } qty: 6055
{ XASX OPT OPAIXX } qty: 1693
{ XASX OPT OPASXX } qty: 25459
{ XASX OPT OPAXXX } qty: 22124
{ XASX OPT OPEIXX } qty: 19
{ XASX OPT OPESXX } qty: 312
{ XASX OPT OPEXXX } qty: 6055
{ XASX WAR RWMXCA } qty: 773
{ XASX WAR RWMXCE } qty: 338
{ ASXP CS ESXXXX } qty: 10
{ ASXB CS EMXXXM } qty: 10

```

1.2. Types of Instruments

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

- [1.2.1. Bonds](#)
- [1.2.2. Equities](#)
- [1.2.3. Indices](#)
- [1.2.4. Warrants](#)
- [1.2.5. Futures](#)
- [1.2.6. Multilegs](#)
- [1.2.7. Options.](#)

1.2.1. Bonds

The sample below illustrates the details of a bond:

```
instr # 20/1567541 = 43510581
  PriceCurrency      string{AUD}
  Symbol             string{AQHHD}
  Description         string{APTIPLNE 3.50% 30 [AQHHD]}
  SecurityType        string{GO}
  FOSMarketId         string{XASX}
  CouponRate          float64{3.5}
  CFICode             string{DBXXXX}
  RoundLot            float64{1}
  InternalCreationDate Timestamp{2015-03-25 19:53:25:178}
  InternalModificationDate Timestamp{2015-03-25 19:53:25:178}
  InternalSourceId     uint16{245}
  InternalAggregationId uint16{245}
  InternalEntitlementId int32{1006}
  LocalCodeStr         string{AQHHD}
  ISIN                 string{XS1205617829}
  PriceIncrement_static float64{0.001}
  MaturityYear          uint16{2030}
  MaturityMonth         uint8{3}
  MaturityDay           uint8{22}
  OperatingMIC          string{XASX}
```

1.2.2. Equities

The sample below illustrates the details of an equity:

```
instr # 20/1566890 = 43509930
  PriceCurrency      string{AUD}
  Symbol             string{SFNN}
  Description         string{STANFIELD DEF [SFNN]}
  SecurityType        string{CS}
  FOSMarketId         string{XASX}
  CFICode             string{ESXXXX}
  RoundLot            float64{1}
  InternalCreationDate Timestamp{2015-03-24 19:53:24:405}
  InternalModificationDate Timestamp{2015-03-25 19:53:24:969}
  InternalSourceId     uint16{245}
  InternalAggregationId uint16{245}
  InternalEntitlementId int32{1006}
  LocalCodeStr         string{SFNN}
  ISIN                 string{AU000000SFNN5}
  PriceIncrement_dynamic_TableId uint32{16070236}
  OperatingMIC          string{XASX}
```

1.2.3. Indices

The sample below illustrates the details of an index:

```
instr # 20/1060158 = 43003198
  PriceCurrency      string{AUD}
  Symbol             string{XNT}
  Description         string{S&P/ASX 200 Net Total Rtn [XNT]}
  SecurityType       string{INDEX}
  FOSMarketId        XASX
  CFICode            string{TIXEXX}
  RoundLot           float64{10}
  InternalCreationDate Timestamp{2015-03-05 19:53:28:080}
  InternalModificationDate Timestamp{2015-03-25 19:53:25:071}
  InternalSourceId    uint16{245}
  InternalAggregationId uint16{245}
  InternalEntitlementId int32{1006}
  LocalCodeStr       string{XNT}
  PriceIncrement_static float64{0.001}
  OperatingMIC        string{XASX}
```

1.2.4. Warrants

The sample below illustrates the details of a warrant:

```
instr # 20/1567534 = 43510574
  PriceCurrency      string{AUD}
  Symbol             string{MYRSOE.11}
  Description         string{MYER CTW IW [MYRSOE]}
  SecurityType       string{WAR}
  StrikePrice        float64{0.7742}
  FOSMarketId        XASX
  CFICode            string{RWMXCA}
  RoundLot           float64{1}
  InternalCreationDate Timestamp{2015-03-25 19:53:24:118}
  InternalModificationDate Timestamp{2015-03-25 19:53:24:118}
  InternalSourceId    uint16{245}
  InternalAggregationId uint16{245}
  InternalEntitlementId int32{1006}
  LocalCodeStr       string{MYRSOE.11}
  ISIN               string{AU000MYRSOE0}
  MaturityYear        uint16{2016}
  MaturityMonth       uint8{6}
  MaturityDay         uint8{23}
  PriceIncrement_dynamic_TableId uint32{16060793}
  OperatingMIC        string{XASX}
```


1.2.5. Futures

The sample below illustrates the details of a future:

```
instr # 20/1564279 = 43507319
  PriceCurrency      string{AUD}
  Symbol             string{XJO16SEPF.6Q}
  Description         string{FUTR MATURING SEP16 [XJO6Q]}
  SecurityType        string{FUT}
  FOSMarketId        XASX
  CFICode            string{FXXXXX}
  RoundLot           float64{10}
  InternalCreationDate Timestamp{2015-03-19 19:53:07:701}
  InternalModificationDate Timestamp{2015-03-25 19:53:08:305}
  InternalSourceId    uint16{245}
  InternalAggregationId uint16{245}
  InternalEntitlementId int32{1006}
  LocalCodeStr        string{XJO16SEPF.6Q}
  ISIN                string{AU00000XJO6Q6}
  PriceIncrement_static float64{0.01}
  MaturityYear         uint16{2016}
  MaturityMonth        uint8{9}
  MaturityDay          uint8{15}
  OperatingMIC         string{XASX}
```

1.2.6. Multilegs

The sample below illustrates the details of a multileg:

```
instr # 20/1308408 = 43251448
  PriceCurrency      string{AUD}
  Symbol             string{TMC_BEN_D_002}
  SecurityType        string{MLEG}
  StdMaturity         string{D}
  StrikePrice         float64{2}
  FOSMarketId        XASX
  CFICode            string{MMXXXX}
  NbLegs             uint8{2}
  InternalCreationDate Timestamp{2015-03-16 02:27:55:061}
  InternalModificationDate Timestamp{2015-03-25 02:07:40:792}
  InternalSourceId    uint16{245}
  InternalAggregationId uint16{245}
  InternalEntitlementId int32{1006}
  LocalCodeStr        string{TMC_BEN_D_002}
  PriceIncrement_static float64{0.005}
  OperatingMIC         string{XASX}
  LegFOSInstrumentCode uint32{43413874}
  LegFOSInstrumentCode_1 uint32{43428763}
  LegRatioQty         float64{1}
  LegRatioQty_1       float64{1}
  LegFIXSide          '2'=Sell
  LegFIXSide_1        '1'=Buy
```

1.2.7. Options

The sample below illustrates the details of an option:

```
instr # 20/1089945 = 43032985
  PriceCurrency      string{AUD}
  Symbol             string{CBASZW.27}
  Description         string{CWLTH BANK RBSFE19IW [CBASZW]}
  SecurityType       string{OPT}
  StrikePrice        float64{4.7548}
  FOSMarketId        XASX
  CFICode            string{OCADXX}
  RoundLot           float64{1}
  InternalCreationDate Timestamp{2015-03-19 19:53:22:887}
  InternalModificationDate Timestamp{2015-03-20 05:34:51:500}
  InternalSourceId    uint16{245}
  InternalAggregationId uint16{245}
  InternalEntitlementId int32{1006}
  LocalCodeStr        string{CBASZW.27}
  ISIN                string{AU000CBASZW3}
  MaturityYear         uint16{2019}
  MaturityMonth        uint8{2}
  MaturityDay          uint8{4}
  PriceIncrement_dynamic_TableId uint32{16059837}
  OperatingMIC         string{XASX}
```

1.3. Specific Referential Tags

The following sections detail the specific referential tags available on the ASX TRADE market data stream:

- [1.3.1. SegmentMIC](#)

1.3.1. SegmentMIC

The values of the referential tag **SegmentMIC** conveyed on the ASX TRADE market data stream are disseminated via FeedOS data stream in *Referential* to specify the child MIC.

FeedOS implementation of the values currently available for the tag SegmentMIC is described in the table below:

Table 2 SegmentMIC – technical implementation in FeedOS

Component	Value	Description
Tag Name	SegmentMIC	FeedOS tag name.
Numeric ID	9534	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 <i>exchange specific value</i> , specifying the child MIC.
Possible Values	ASXB	ASX BookBuild
	ASXP	ASX PureMatch

2. Quotation Data

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

- [2.1. Quotation Values](#)
- [2.2. Trading Status](#)
- [2.3. Specific Quotation Tags](#)
- [2.4. MBL, MBO and BBO Data.](#)

2.1. Quotation Values

The example below shows the possible values of an instrument on the ASX TRADE market data stream:

```
InstrumentStatusL1
-- 20/10238
  BID: 9.59      830    @3
  ASK: 9.6       195    @1
  LastPrice      float64{9.6}
  LastTradeQty   float64{13}
  DailyHighPrice float64{9.94}
  DailyLowPrice  float64{9.46}
  DailyTotalVolumeTraded float64{10134}
  DailyTotalAssetTraded float64{10830.37}
  LastTradePrice float64{9.6}
  LastTradeTimestamp Timestamp{2015-03-25 08:59:41:835}
  InternalDailyOpenTimestamp Timestamp{2015-03-25 06:30:22:041}
  InternalDailyCloseTimestamp Timestamp{2015-03-25 06:17:02:796}
  InternalDailyHighTimestamp Timestamp{2015-03-25 07:07:12:985}
  InternalDailyLowTimestamp Timestamp{2015-03-25 04:13:33:290}
  InternalPriceActivityTimestamp Timestamp{2015-03-25 08:59:42:441}
  TradingStatus   17=ReadyToTrade
  DailyOpeningPrice float64{9.69}
  PreviousDailyTotalVolumeTraded float64{9006}
  PreviousDailyTotalAssetTraded float64{61461.97}
  PreviousDailyClosingPrice float64{9.63}
  DailySettlementPrice float64{9.61}
  PreviousBusinessDay Timestamp{2015-03-24}
  CurrentBusinessDay Timestamp{2015-03-25}
  LastAuctionImbalanceSide char{0}
  InternalDailyClosingPriceType char{d}
  OpenInterest float64{7}
  InternalLastAuctionTimestamp Timestamp{2015-03-25 06:21:27:579}
  PriceActivityMarketTimestamp Timestamp{2015-03-25 08:59:41:835}
  OpenInterestDate Timestamp{2015-03-24}
  SettlementPriceDate Timestamp{2015-03-25 08:00:00:000}
  SettlementPriceType char{a}
  MARKET_OMNET_OMX_TradingStateName string{OPEN}
```

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

2.2. Trading Status

Each time a modification of the trading status occurs, the values of the quotation tag **Trading Status** conveyed on the ASX TRADE 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 **Trading Status** is described in the table below:

Table 3 Trading Status of the ASX TRADE market data stream – technical implementation in FeedOS

Component	Value	Description
Tag Name	TradingStatus	FeedOS tag name.
Numeric ID	9100	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	Enum	Enumeration data type.
Format	<i>[Exchange specific value]</i>	An exchange specific value , as described below, concerning the characteristics of the trading status.
Possible Values	2	Trading Halt
	5	Price Indication
	16	Trade Dissemination Time
	17	Ready to Trade
	18	Not Available for Trading
	21	Pre-Open

2.3. Specific Quotation Tags

The following sections describe additional, specific quotation tags available on the ASX TRADE market data stream:

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

2.3.1. Trade Conditions

The following subsections describe the trade conditions on the ASX TRADE market data stream:

- [2.3.1.1. Trade Condition](#)

2.3.1.1. Trade Condition

Each time a trade occurs, the values of the quotation tag **Trade Condition** conveyed on the ASX TRADE market data stream are disseminated via FeedOS data stream in *Context* to detail the conditions of the trade:

- 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 4 TradeCondition – technical implementation in FeedOS

Component	Value	Description
Tag Name	TradeCondition	FeedOS tag name.
Numeric ID	277	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 exchange specific value , detailing the particular condition applicable to the trade.
Possible Values	2	Internal Trade / Crossing
	8	Buy Write (Combination)
	10 (2+8)	Internal Trade + Buy Write

2.3.2. Other Values

The following subsections describe the other values available on the ASX TRADE market data stream:

- [2.3.2.1. DailySettlementPrice](#)
- [2.3.2.2. OpenInterest](#)
- [2.3.2.3. InternalDailyClosingPriceType](#)
- [2.3.2.4. SettlementPriceDate](#)
- [2.3.2.5. OpenInterestDate](#)
- [2.3.2.6. SettlementPriceType](#)
- [2.3.2.7. MARKET_OMNET_OMX_TradingStateName.](#)

2.3.2.1. DailySettlementPrice

The values of the quotation tag **DailySettlementPrice** conveyed on the ASX TRADE market data stream are disseminated via FeedOS data stream in *Other Values* to specify the value of the daily settlement 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 tag `DailySettlementPrice` is described in the table below:

Table 5 DailySettlementPrice – technical implementation in FeedOS

Component	Value	Description
Tag Name	DailySettlementPrice	FeedOS tag name.
Numeric ID	9133	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 value of the daily settlement price.

2.3.2.2. OpenInterest

The values of the quotation tag **OpenInterest** conveyed on the ASX TRADE market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the amount of 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 the tag `OpenInterest` is described in the table below:

Table 6 OpenInterest – technical implementation in FeedOS

Component	Value	Description
Tag Name	OpenInterest	FeedOS tag name.
Numeric ID	9150	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 , detailing the amount of derivative contracts that have not been settled in the immediately previous time period for a specific underlying security.

2.3.2.3. InternalDailyClosingPriceType

The values of the quotation tag **InternalDailyClosingPriceType** conveyed on the ASX TRADE 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 7 InternalDailyClosingPriceType – technical implementation in FeedOS

Component	Value	Description
Tag Name	InternalDailyClosingPriceType	FeedOS tag name.
Numeric ID	9155	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	Char	Char data type.
Format	<i>[Internal Specific Value]</i>	An internal specific value , detailing the type of daily closing price, as described below.

Table 7 InternalDailyClosingPriceType – technical implementation in FeedOS (Continued)

Component	Value	Description
Possible Values	0	Undefined
	a	Official Close – Explicit closing price value calculated and distributed by an exchange for the main trading session of a given trading day.
	b	Official Indicative – Exchange has provided an indicative price and marked it as indicative, however no trading activity is observed.
	c	Official Carry Over – Explicit Closing price value from a previous trading day carried forward by the exchange to the given trading day.
	d	Last Price – Final price disseminated by the exchange for the main trading session or dissemination period of a given trading day (for indices).
	e	Last Eligible Price – 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	Manual – Price disseminated manually (in case of production correction).

2.3.2.4. SettlementPriceDate

The values of the quotation tag **SettlementPriceDate** conveyed on the ASX TRADE market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the date of the settlement 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 values currently available for the tag **SettlementPriceDate** is described below:

Table 8 SettlementPriceDate – technical implementation in FeedOS

Component	Value	Description
Tag Name	SettlementPriceDate	FeedOS tag name.
Numeric ID	9380	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 settlement price.

2.3.2.5. 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 9 `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.

2.3.2.6. `SettlementPriceType`

The values of the quotation tag `SettlementPriceDate` conveyed on the ASX TRADE market data stream are disseminated via FeedOS data stream in *Other Values* to indicate the type of settlement 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 `SettlementPriceType` is described in the following table:

Table 10 `SettlementPriceType` – technical implementation in FeedOS

Component	Value	Description
Tag Name	<code>SettlementPriceType</code>	FeedOS tag name.
Numeric ID	9383	FeedOS unique ID disseminated on S&P Capital IQ Real-Time Solutions data stream. This is the numeric equivalent of the tag name.
Type	Char	Timestamp data type.
Format	<i>[Exchange Specific value]</i>	An exchange specific value , indicating the type of settlement price.
Possible Values	a	Official Daily Settlement Price

2.3.2.7. `MARKET_OMNET_OMX_TradingStateName`

Each time a modification of the trading state occurs, the values of the quotation tag `MARKET_OMNET_OMX_TradingStateName` conveyed on the ASX TRADE 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 MARKET_OMNET_OMX_TradingStateName is described in the table below:

Table 11 MARKET_OMNET_OMX_TradingStateName – technical implementation in FeedOS

Component	Value	Description	
Tag Name	MARKET_OMNET_OMX_TradingStateName	FeedOS tag name.	
Numeric ID	14800	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 exchange specific value , detailing the current state of the trade.	
Possible Values	BB_ALLOC	FIXSecurityTradingStatus_NotAvailableForTrading	Book Build Market Allocation
	BB_CLOSE	FIXSecurityTradingStatus_NotAvailableForTrading	Book Build Market Close
	BB_MARKET_ENQUIRE	FIXSecurityTradingStatus_NotAvailableForTrading	Book Build Market Enquire
	BB_MARKET_OPEN	FIXSecurityTradingStatus_ReadyToTrade	Book Build Market Open
	BB_OPEN	FIXSecurityTradingStatus_ReadyToTrade	Book Build Market Open
	BB_PREOPEN	FIXSecurityTradingStatus_PreOpen	Book Build Market Pre-Open
	OPEN_VMB	FIXSecurityTradingStatus_ReadyToTrade	Open Volume Match Book
	WAIT_VMB	FIXSecurityTradingStatus_NotAvailableForTrading	Wait Volume Match Book
	PRE_NR	FIXSecurityTradingStatus_NotAvailableForTrading	The market allows the same order functionality as the PRE_OPEN session state.
	TRADING_HALT	FIXSecurityTradingStatus_TradingHalt	The market allows the same order functionality as the PRE_OPEN session state: <ul style="list-style-type: none"> • Enquiry • Order Entry • Order Cancellation • Order Amend • Trade Cancellation • Trade Reporting (Reporting of allowable Trade Reports, those that were consummated prior to the Suspend session state and have previously been submitted to Market Control as a consummated trade. Market Control will report these trades on behalf of Participants).
	SUSPEND	FIXSecurityTradingStatus_TradingHalt	The market allows: <ul style="list-style-type: none"> • Enquiry • Order Cancellation • Trade Reporting (Reporting of allowable Trade Reports, those that were consummated prior to the Suspend session state and have previously been submitted to Market Control as a consummated trade. Market Control will report these trades on behalf of Participants) • Trade Cancellation No matching of orders occurs.

Table 11 MARKET_OMNET_OMX_TradingStateName – technical implementation in FeedOS (Continued)

Component	Value	Description	
Possible Values	ADJUST	FIXSecurityTradingStatus_NotAvailableForTrading	<p>The market allows:</p> <ul style="list-style-type: none"> • Enquiry • Order Cancellation • Order Amend (cannot improve position inmarket, eg cannot increase quantities or improve price). • Only available to permissioned users. • Trade Reporting • Trade Cancellation <p>No matching of orders occurs.</p>
	PRE_OPEN	FIXSecurityTradingStatus_PreOpen	<p>The market allows:</p> <ul style="list-style-type: none"> • Enquiry • Order Entry • Order Cancellation • Order Amend • Trade Reporting • Trade Cancellation <p>The market may overlap, there is no matching of orders.</p>
	ENQUIRE	FIXSecurityTradingStatus_NotAvailableForTrading	Enquire only
	ABB_AUCTION	FIXSecurityTradingStatus_NotAvailableForTrading	<p>The market allows:</p> <ul style="list-style-type: none"> • Enquiry • Order Entry • Order Cancellation • Order Amend <p>The market may overlap, there is no matching of orders.</p>
	ADJUST_ON	FIXSecurityTradingStatus_NotAvailableForTrading	All existing order maintenance rules apply.
	CLOSE	FIXSecurityTradingStatus_NotAvailableForTrading	Enquiry only
	CSPA	FIXSecurityTradingStatus_TradeDisseminationTime	Phase starts with an auction of overlapping orders, then no trading functions allowed.
	LATE_TRADING	FIXSecurityTradingStatus_NotAvailableForTrading	<p>The market allows:</p> <ul style="list-style-type: none"> • Enquiry • Order Cancellation • Order Amend (cannot improve position in market, eg cannot increase quantities or improve price) • Trade Reporting • Trade Cancellation <p>No matching of orders occurs.</p>
	OPEN	FIXSecurityTradingStatus_ReadyToTrade	<p>The market allows:</p> <ul style="list-style-type: none"> • Enquiry • Order Entry • Order Cancellation • Order Amend • Trade Reporting • Trade Cancellation <p>Phase starts with an auction of overlapping orders then continuous matching of orders occurs.</p>

Table 11 MARKET_OMNET_OMX_TradingStateName – technical implementation in FeedOS (Continued)

Component	Value	Description	
Possible Values	OPEN_NIGHT-TRADING	FIXSecurityTradingStatus_ReadyToTrade	The market allows: <ul style="list-style-type: none"> • Enquiry • Order Entry • Order Cancellation • Order Amend • Trade Reporting • Trade Cancellation. Phase starts with an auction of overlapping orders then continuous matching of orders occurs.
	PRE_CSPA	FIXSecurityTradingStatus_PriceIndication	The market allows: <ul style="list-style-type: none"> • Enquiry • Order Cancellation.
	PURGE_ORDERS	FIXSecurityTradingStatus_NotAvailableForTrading	Orders meeting the purge criteria (too far from market, day only, expiry, ISS changes) will be centrally inactivated. If the order is not reactivated the next day it will then be deleted from the system the following night. The market allows: <ul style="list-style-type: none"> • Enquiry • Trade Reporting • Trade Cancellation.
	SYSTEM_MAINTENANCE	FIXSecurityTradingStatus_NotAvailableForTrading	Enquiry only
	OPEN_QUOTE-DISPLAY	FIXSecurityTradingStatus_NotAvailableForTrading	The market allows: <ul style="list-style-type: none"> • Enquiry • Order Entry, Cancellation and Amendment by issuers presenting indicative Bids and Offers only by permissioned users of the issuers of the quoted instrument. • Trade Reporting, representing manual matching between the issuer of the quoted instrument and counterparty. • Trade Cancellation. There is no continuous matching of orders in this session state.
	REG_HALT	FIXSecurityTradingStatus_NotAvailableForTrading	Registration Halt
	INTERNATIONAL_HALT	FIXSecurityTradingStatus_NotAvailableForTrading	International Halt

2.4. MBL, MBO and BBO Data *

The MBL and MBO book are full depth. The MBO data is naturally crossed during auction and some trade kinematics.

* The MBL, MBO and BBO 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 the subscription options, please contact S&P Capital IQ Real-Time Solutions.

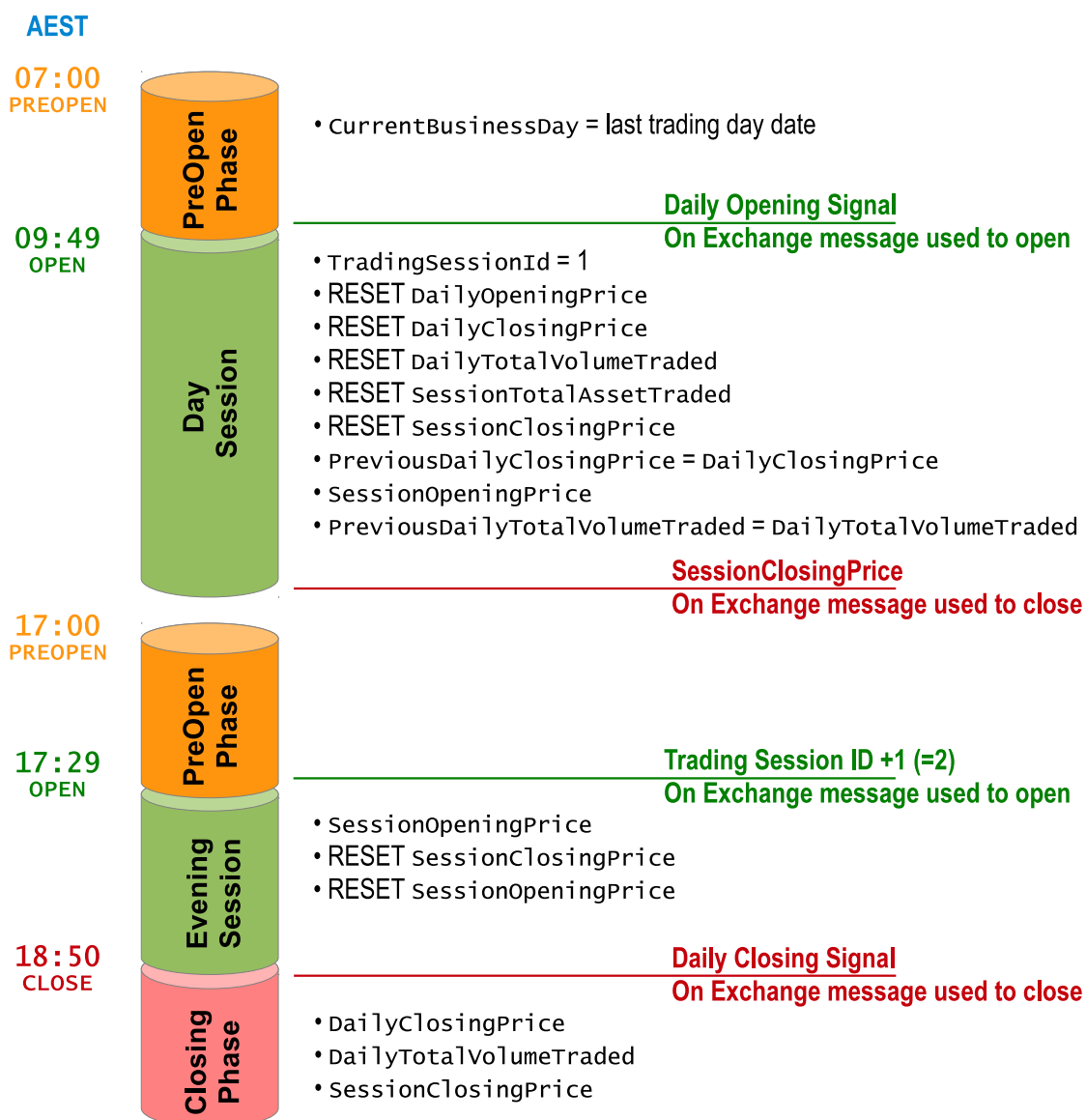
3. Official Closing Price

The closing price is the last trade price upon close. The settlement price is handled when provided by the market.

4. Multi-Session Kinematics

The following diagram describes the main trading phases and the update mechanism of the tags on the ASX TRADE market data stream for a future instrument:

Figure 1 Update mechanism of the tags on the ASX TRADE market data stream during a regular trading day for a future instrument



5. Special Behavior

The following sections detail the special behavior of the ASX TRADE market data stream:

- [5.1. Minimum Price Movement Format](#)
- [5.2. Microsecond Timestamp Precision on the Level1 Market Data](#).

5.1. Minimum Price Movement Format

The format of the minimum price movement of a trading instrument is expressed in dollars, not in cents, as shown in the example below:

Price expressed in dollars

TABLE # 16062665

```
>= 2      : 0.01
>= 0.1    : 0.005
>= 0.001  : 0.001
```

5.2. Microsecond Timestamp Precision on the Level1 Market Data

Effective 2015-04-20, 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      11:00:22:091.520    20/1560837    *      *      *      *      12.42    1@1
TE      11:00:22:091.612    20/1560837    *      *      11.75    26@5    *      *
TE      11:00:22:091.612    20/1560837    *      *      *      *      6      942@39
TE      11:00:22:091.868    20/1560837    *      *      13.25    23@4    *      *
```

6. Finding the Latest Information

For the latest documentation and product updates, additional support and training, please contact our support services one of the following ways:

- E-mail: rts-support@spcapitaliq.com
- Web: <https://support.quanthouse.com>.