

S&P Capital IQ Real-Time Solutions

QuantFEED® Developer's Notice

ASX DERIVATIVES – Level1 Market Data Enhancement

Reference n°: 20143 – 20140402

Effective as of: **14 April 2014**

Action required from users: **Attention Required (Optional)**



**S&P
CAPITAL IQ**

McGRAW HILL FINANCIAL

S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 20143 – 20140402
April 02, 2014

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ENHANCEMENT OF THE L1 MARKET DATA ON THE ASX DERIVATIVES MARKET DATA STREAM

To improve the quality of the ASX DERIVATIVES market data stream, S&P Capital IQ Real-Time Solutions has decided to enhance the content of QuantFEED®.

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. Functional Description](#)
- [3. Finding the Latest Information.](#)

1. Update Summary

Table 1 Current update summary

Notice Reference	20143 – 20140402
Exchanges	ASX DERIVATIVES
Concerned MICs	XSFE
Internal Source ID	245
Effective Date	2014-04-14
Impact	• Enhancement of the Level1 Market Data (L1)
Action required	Attention Required (Optional)

2. Functional Description

Effective Monday, **April 14, 2014**, S&P Capital IQ Real-Time Solutions enhances the format of the Level1 Market Data, by merging the outright and implied orders in the Best Bid and Best Ask, as shown below:

Outright Bid Ask	Implied Bid Ask		L1 Before Bid Ask	L1 After Bid Ask
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100 x 3 101 x 2	100 x 1 --		100 x 3 101 x 2	100 x 4 101 x 2

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>.