S&P Capital IQ Real-Time Solutions

QuantFEED® Developer's Notice

ASX24 – Feed Update

Reference n°: 20140722 – 21158 – 21946

Effective as of: 11 August 2014*

Action required from users: Attention Required

S&P CAPITAL IQ
McGRAW HILL FINANCIAL

* 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.

S&P Capital IQ Real-Time Solutions (QuantHouse®) – QuantFEED®
QuantFEED® Developer's Notice
Reference 20140722 – 21158 – 21946
July 25, 2014

Corporate Headquarters
S&P Capital IQ Real-Time Solutions (QuantHouse®)
52 Rue de la Victoire
75009 Paris
France
Tel: +33 (0) 1 73 02 32 11
Fax: +33 (0) 1 73 02 32 12

US Offices
55 Water Street, 44th floor
New York, NY 10041
United States of America
Tel: +1-(212)-438-4346

130 East Randolph
One Prudential Plaza, Suite 2900
Chicago, IL 60601
United States of America
Tel: +1-(312)-233-7129

UK Office
20 Canada Square
Canary Wharf
London E14 5LH
United Kingdom
Tel: +44 (0) 203 107 1676

Singapore Office
12 Marina Boulevard
#23-01 Marina Bay
Financial Centre Tower 3
Singapore 018982
Tel: +65 6530 6546

www.quanthouse.com

UPDATE OF 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 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. QuantFEED® Technical Implementation
- 3. Finding the Latest Information.

1. Update Summary

Table 1 Current update summary

Notice Reference	20140722 – 21158 – 21946
Exchanges	ASX24
Concerned MICs	XSFE
Internal Source ID	246
Effective Date	**2014-08-11***
Impact	• Update of the Referential Tags • Update of the Quotation Tags
Action required	**Attention Required**

2. QuantFEED® Technical Implementation

Effective Monday, **August 11*, 2014**, S&P Capital IQ Real-Time Solutions enhances the referential and quotation data to accommodate the new information disseminated on the ASX24 market data stream, as described below:

- 2.1. Changes to the Referential Data
- 2.2. Changes to the Quotation Data.

* 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
SecurityTradingId	9525	String

2.1.1. SecurityTradingId

The values of the referential tag **SecurityTrading ID** conveyed on the ASX24 market data stream are disseminated via QuantFEED® data stream in *Referential* to specify the instrument Security Code.

QuantFEED® implementation of the tag `SecurityTradingId` is described in the following table:

Table 3 SecurityTradingId – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`SecurityTradingId`	QuantFEED® tag name.
Numeric ID	`9525`	QuantFEED® 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	*[CCMYY[C999999[o]]]*	CC – Commodity Code (Future OR Option OR Spread) M – Month YY – Year C – Call/Put Indicator 999999 – Option Strike and o – Overnight Option Indicator where the Month codes are: F – January G – February H – March J – April K – May M – June N – July Q – August U – September V – October X – November Z – December
Possible Values	*[Exchange Specific Value]*	An ***exchange specific value***, specifying the instrument Security Code.

Referential Data Sample

Below is an example of the current implementation of the newly added (in `green`) referential tags:

```
instr # 21/4082 = 44044274
    PriceCurrency                string{AUD}
    Symbol                       string{AP}
    Description                  string{SPI 200}
    SecurityType                 string{FUT}
    StdMaturity                  string{201409}
    FOSMarketId                  XSFE
    CFICode                      string{FCXXXX}
    RoundLot                     float64{25}
    MarketSegmentID              string{SFE}
    InternalCreationDate         Timestamp{2014-08-22 13:05:32:457}
    InternalModificationDate     Timestamp{2014-08-22 13:05:32:457}
    InternalSourceId             uint16{246}
    LocalCodeStr                 string{306814}
    PriceIncrement_static        float64{1}
    MaturityYear                 uint16{2014}
    MaturityMonth                uint8{9}
    SecurityTradingId            string{APU14}
    MBLLayersDesc                string{0,1}
    OperatingMIC                 string{XASX}
    SegmentMIC                   string{XSFE}
```

2.2. Changes to the Quotation Data

S&P Capital IQ Real-Time Solutions **introduces** the quotation tags below to accommodate the information disseminated on the ASX24 market data stream:

Table 4 Quotation tags added on the ASX24 market data stream

Tag Name	Numeric ID	Type
`OpenInterest`	9150	Float64
`OpenInterestDate`	9382	Timestamp
`SettlementPriceType`	9383	Char

2.2.1. OpenInterest

The values of the quotation tag **OpenInterest** conveyed on the ASX24 market data stream are disseminated via QuantFEED® 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.

QuantFEED® implementation of the tag `OpenInterest` is described in the table below:

Table 5 OpenInterest – technical implementation in QuantFEED®

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

2.2.2. OpenInterestDate

The values of the quotation tag **OpenInterestDate** conveyed on the ASX24 market data stream are disseminated via QuantFEED® 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.

QuantFEED® implementation of tag `OpenInterestDate` is described below:

Table 6 OpenInterestDate – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`OpenInterestDate`	QuantFEED® tag name.
Numeric ID	`9382`	QuantFEED® 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	*[Exchange Specific Value]*	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.

2.2.3. SettlementPriceType

The values of the quotation tag **SettlementPriceDate** conveyed on the ASX24 market data stream are disseminated via QuantFEED® 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.

QuantFEED® implementation of the tag `SettlementPriceType` is described in the following table:

Table 7 SettlementPriceType – technical implementation in QuantFEED®

Component	Value	Description
Tag Name	`SettlementPriceType`	QuantFEED® tag name.
Numeric ID	`9383`	QuantFEED® 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`	Timestamp data type.
Format	*[Exchange Specific Value]*	An ***exchange specific value***, indicating the type of settlement price.
Possible Values	a	Official Daily Settlement Price
	b	Official Indicative Settlement Price

Quotation Data Sample

Below is an example of the current implementation of the newly added (in `green`) quotation tags:

```
InstrumentStatusL1
-- 21/4082
        BID: 5542       7       @1
        ASK: 5543       9       @6
        LastPrice                       float64{5542}
        LastTradeQty                    float64{1}
        DailyTotalVolumeTraded          float64{2493}
        DailyTotalAssetTraded           float64{13816759}
        LastTradePrice                  float64{5542}
        LastTradeTimestamp              Timestamp{2014-08-22 12:51:27:873}
        InternalDailyOpenTimestamp      Timestamp{2014-08-22 13:20:17:466}
        InternalDailyCloseTimestamp     Timestamp{2014-08-22 13:20:03:416}
        InternalDailyHighTimestamp      Timestamp{2014-08-22 13:20:48:911}
        InternalDailyLowTimestamp       Timestamp{2014-08-22 13:20:17:466}
        InternalPriceActivityTimestamp  Timestamp{2014-08-22 13:21:05:612}
        LowLimitPrice                   float64{5515}
        HighLimitPrice                  float64{5569}
        TradingStatus                   17=ReadyToTrade
        TradingSessionId                int8{2}
        SessionTotalOffBookAssetTraded  float64{0}
        SessionTotalOffBookVolumeTraded float64{0}
        SessionTotalVolumeTraded        float64{2493}
        PreviousSessionClosingPrice     float64{5527}
        SessionTotalAssetTraded         float64{13816759}
        PreviousDailyTotalVolumeTraded  float64{31936}
        PreviousDailyTotalAssetTraded   float64{176608614}
        OpenInterest                    float64{226494}
        PreviousDailyClosingPrice       float64{5527}
        PreviousBusinessDay             Timestamp{2014-08-21}
        CurrentBusinessDay              Timestamp{2014-08-22}
        PreviousDailySettlementPrice    float64{5527}
        PriceActivityMarketTimestamp    Timestamp{2014-08-22 12:51:34:088}
        TradingReferencePrice           float64{5542}
        SettlementPriceDate             Timestamp{2014-08-22}
        OpenInterestDate                Timestamp{2014-08-21}
        SettlementPriceType             char{a}
```

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.