ASX

Notice

What's this about?

Effective date: 14/07/2014

(✓) ASX Trade   ( ) ASX 24

(✓) Trading   ( ) Clearing   ( ) Settlement

(✓) Operations (✓) Technology (✓) Market Data ( ) Rules (✓) Compliance ( ) Risk ( ) Other

ASX Trade – Q3 2014 Release – Customer Update and New ASX ITCH/Glimpse Message Specification

Customers are reminded that as previously communicated in ASX Notice 0627.14.06, the ASX Trade Functional Test Environment (FTE) will be upgraded to the Q3 2014 Release from Monday 14 July 2014. FTE will run permanently on this version from that date.

Customers should also be aware that ASX has identified a scenario where short sell quantity can be reported incorrectly on trades resulting from Tailor Made Combinations (TMCs) in ASX Trade. In some scenarios, partially-traded TMCs that involve legs with different ratios will not correctly report the traded short sale quantity. ASX are working to address this in future ASX Trade releases. Customers should ensure they confirm with ASIC as to what their short sale reporting obligations are.

ASX has also released an updated ASX ITCH/Glimpse Message Specification document available on ASX Online. This document will incorporate all new ITCH enhancements introduced as part of the Q3 Release.

What do I need to do and by when?

Customers and vendors should ensure that they have compiled their applications with the new header file for the Q3 Release which will be live in the production environment from Monday 28 July 2014.

A copy of the header file is available upon request from Customer Technical Support (CTS).

Need more information?

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