

# ASX 24 Schedule Timings

Version 1.01 | August 2018

INFORMATION CLASSIFICATION - CONFIDENTIAL



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# 1 Introduction

This document provides visual representations of the schedule timings and actions for a number of different contract classes.

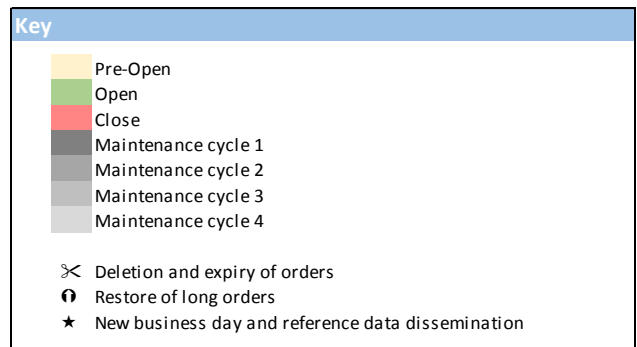
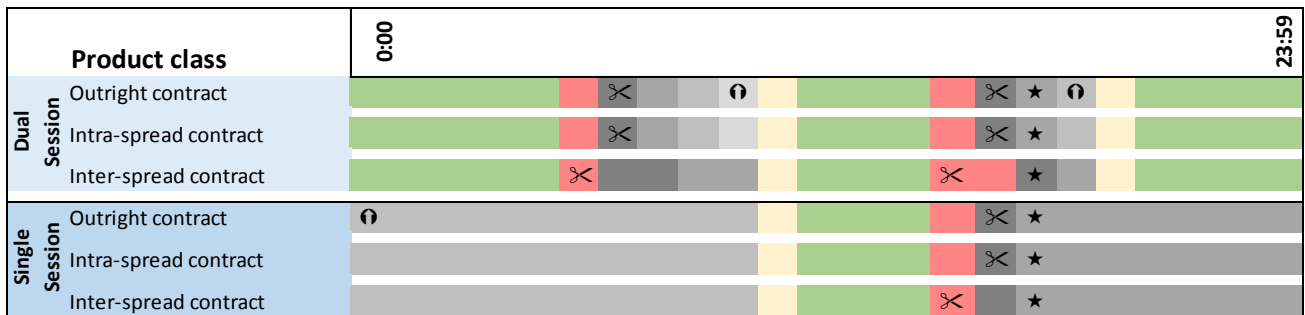
## 1.1 Overview

For the purpose of this document, normal schedules in the below diagram are categorised into three different types:

- **Outright contracts:** futures and options
- **Intra-spread contracts:** one to one ratio intra-spread contracts and one to one ratio inter-spread contracts
- **Ratio inter-spread contracts:** inter-spread contracts with different ratios on each leg

The diagram below graphically displays the sequence of operations in the different category types. The diagram is schematic; it is not to scale and does not mean that state transition times line up across products.

Diagram 1 Overview of schedule sequence by product type

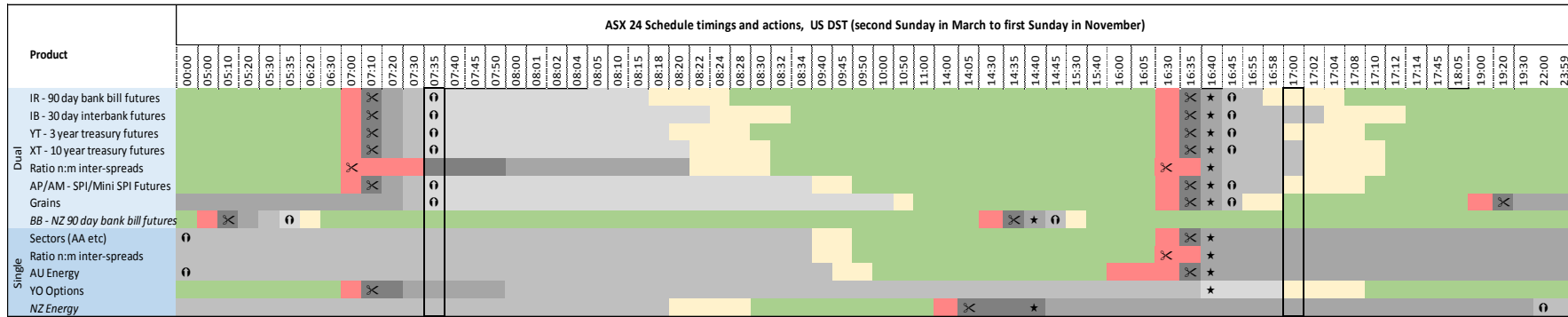


## 2 Schedule timings

Schedule timings vary slightly as US daylight saving changes occur. The following diagrams are for a selected number of product types, shown for both single and dual session contracts with times. For these and products not shown, please consult the [ASX 24 contract specifications](#) for confirmation of times and further details on the operation and use of these contracts.



## 2.1 Schedule for US Daylight Savings Time (second Sunday in March to first Sunday in November)



**Key**

Pre-Open	Y¹	Y¹
Open	Y	Y
Close	N	N²
Maintenance cycle 1	N	N
Maintenance cycle 2	N	N
Maintenance cycle 3	N	N
Maintenance cycle 4	N	N

	Enter & Amend	Cancel
⌘	Y¹	Y¹
⌘	Y	Y
⌘	N	N²
⌘	N	N
⌘	N	N
⌘	N	N

- ⌘ Deletion and expiry of orders
- ⌘ Restore of long orders
- ★ New business day and reference data dissemination

1 Does not apply to combination products (intra-spreads, inter-spreads, UDCs). See ASX Trading Platform Guide.  
2 Cancel-on-disconnect orders can be removed in this phase

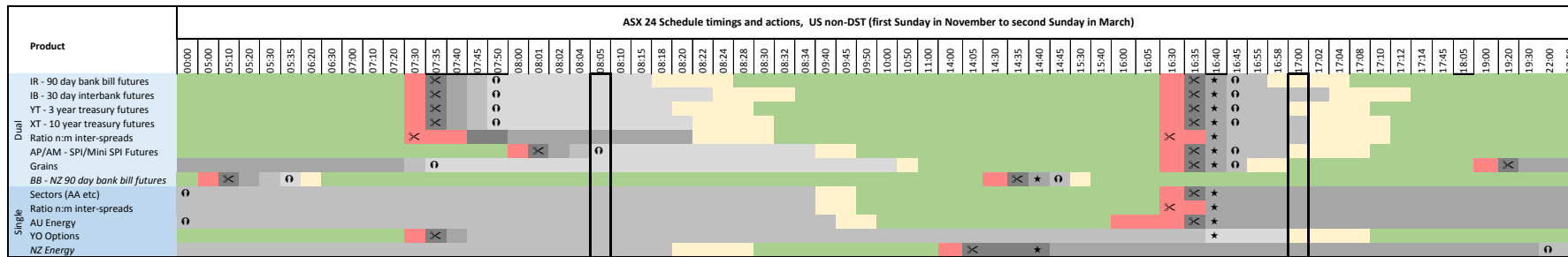
After 07:35 on Monday morning, long orders are restored in all outright order books, and these orders will be returned in response to an OrderMassStatusRequest. See 4.13 OrderMassStatusRequest in the FIX OE manual for further details

MDP End-of-business-day 'S' message disseminated at 17:00

- Notes**
- Timings are not to scale - schematic diagram
  - Times are in AEST or ADST depending on the time of year. US DST starts and ends during ADST
  - NZ Contracts trade in NZ time. The displayed times assume the standard 2 hour difference between NZ and AEST/ADST and therefore need to be adjusted when this difference varies.
  - Ratio n:m inter-spreads are shown for contracts with XT (dual session) and AA (single session)



## 2.2 Schedule for US Standard Time (first Sunday in November to second Sunday in March)



**Key**

Pre-Open	Enter & Amend	Cancel
Open	Y <sup>1</sup>	Y <sup>1</sup>
Close	Y	Y
Maintenance cycle 1	N	N <sup>2</sup>
Maintenance cycle 2	N	N
Maintenance cycle 3	N	N
Maintenance cycle 4	N	N

<> Deletion and expiry of orders  
 ○ Restore of long orders  
 ★ New business day and reference data dissemination

1 Does not apply to combination products (intra-spreads, inter-spreads, UDCs). See ASX Trading Platform Guide.  
 2 Cancel-on-disconnect orders can be removed in this phase

After 08:05 on Monday morning, long orders are restored in all outright order books, and these orders will be returned in response to an OrderMassStatusRequest. See 4.13 OrderMassStatusRequest in the FIX OE manual for further details

MDP End-of-business-day 'S' message disseminated at 17:00

- Notes**
- Timings are not to scale - schematic diagram
  - Times are in ADST
  - NZ contracts trade in NZ time. The displayed times assume the standard 2 hour difference between NZ and ADST and therefore need to be adjusted when this difference varies
  - Ratio n:m inter-spreads are shown for contracts with XT (dual session) and AA (single session)



### 3 Message examples

#### 3.1 Dual session outright contract examples

The table below outlines when *order book update* messages that will be transmitted for both FIX and MDP, for a dual session outright contract. In this case AMM7 has been used and examples are given in following sections for MDP and FIX MD.

Session	Time	Session Name	Comments	FIX OE & DC	FIX MD	MDP
Day 1, Day Session	07:30:00	MAINTENANCE	PTRM risk exposure is restored from night session			
	07:35:00	MAINTENANCE	Long orders are restored	35=8 150=D	35=X 269=0,1 279=0	A, j
	09:40:00	PRE_OPEN				
	09:50:00	OPEN				
	16:30:00	CLOSE				
	16:35:00	MAINTENANCE	Expiry of orders and done-for-day of long orders	35=8 150=C,D	35=X 269=0,1 279=0	D, k
Day 2, Night Session	16:40:00	MAINTENANCE	Business date rolls to next date			
	16:45:00	MAINTENANCE	Long orders are restored	35=8 150=D	35=X 269=0,1 279=0	A, j
	17:00:00	PRE_OPEN				
	17:10:00	OPEN				
	07:00:00	CLOSE				
	07:10:00	MAINTENANCE	Expiry of day orders	35=8 150=C,D	35=X 269=0,1 279=0	D, k
	07:20:00	MAINTENANCE				



### 3.1.1 Market Data Protocol messages example

In the example below, the following applies:

- Values are comma separated
- Column 1 is MDP sequence number
- Column 2 is message type
- Column 3 time, calculated from previous Time message plus nanoseconds from message
- Column 4 onwards as per ASX Market Data Protocol specification. Note order book numbers are represented as symbol names

This example is illustrative only. Customers are advised to conduct their own testing to confirm their applications cater for these changes for the order books they trade. Note that the ordering sequence of state change messages in relation to order book messages may differ. Order book messages may arrive before and/or after state change messages that occur at the same time.

#### Open, day 1, day session

```
146495,z,2017-05-01 09:50:00.066862000,17287,AMM7,0,0,0,0
146496,O,2017-05-01 09:50:00.066862000,17287,AMM7,O
177648,j,2017-05-01 10:03:41.758482000,17287,AMM7,B,6264365859427340143,246598,12,3505000000
212576,A,2017-05-01 14:41:48.943291000,17287,AMM7,S,6264669953874477057,264595,1,9000000000
212919,A,2017-05-01 14:45:05.306203000,17287,AMM7,S,6264670777480593409,264639,1,6000000000
```

#### Close

```
269695,t,2017-05-01 16:30:00.002016000,17287,AMM7,0,0,0,0,0,0
269696,O,2017-05-01 16:30:00.002016000,17287,AMM7,C
```

#### Maintenance 1 - Removal of orders

```
279290,D,2017-05-01 16:35:00.865784000,17287,AMM7,S,6264670777480593409
279291,D,2017-05-01 16:35:00.865784000,17287,AMM7,S,6264669953874477057
279292,k,2017-05-01 16:35:00.865784000,17287,AMM7,B,6264365859427340143
279293,O,2017-05-01 16:35:00.865784000,17287,AMM7,M
```

#### Maintenance 2 - reference data and new business day

```
282148,f,2017-05-01 16:40:00.877296000,17288,85741,AMM7
```

<rest removed for readability>





282153,O,2017-05-01 16:40:00.877296000,17288,AMM7,M

### Maintenance 3 - Restore of long orders

290424,A,2017-05-01 16:45:00.975399000,17288,AMM7,B,6263573202392334337,266540,100,9000000  
290425,A,2017-05-01 16:45:00.975399000,17288,AMM7,B,6263573203197640705,266541,100,9000000  
290464,t,2017-05-01 16:45:00.975399000,17288,AMM7,0,0,0,0,0,0  
290465,O,2017-05-01 16:45:00.975399000,17288,AMM7,M

### Pre-Open, day 2, night session

303340,Z,2017-05-01 17:00:00.111441000,17288,AMM7,0,0,0,0  
303341,O,2017-05-01 17:00:00.111441000,17288,AMM7,P

### Open, day 2, night session

310047,Z,2017-05-01 17:10:00.052109000,17288,AMM7,0,0,0,0  
310048,O,2017-05-01 17:10:00.052109000,17288,AMM7,O  
317225,j,2017-05-01 17:28:27.909508000,17288,AMM7,B,6264365859427340143,282867,12,3505000000  
317230,j,2017-05-01 17:28:27.918277000,17288,AMM7,S,6264365859427340144,282868,34,9004000000

### Close

443993,t,2017-05-02 07:00:00.021274000,17288,AMM7,0,0,0,0,0,0  
443994,O,2017-05-02 07:00:00.021274000,17288,AMM7,C

### Maintenance 1 - Removal of orders

450882,D,2017-05-02 07:10:00.040203000,17288,AMM7,B,6263573202392334337  
450883,D,2017-05-02 07:10:00.040203000,17288,AMM7,B,6263573203197640705  
450922,k,2017-05-02 07:10:00.040203000,17288,AMM7,B,6264365859427340143  
450923,k,2017-05-02 07:10:00.040203000,17288,AMM7,S,6264365859427340144  
450924,O,2017-05-02 07:10:00.040203000,17288,AMM7,M

### Maintenance 2

451865,O,2017-05-02 07:20:00.019736000,17288,AMM7,M



### Maintenance 3

458871,O,2017-05-02 07:30:00.114195000,17288,AMM7,M

### Maintenance 4 - Restore of long orders

464699,A,2017-05-02 07:35:00.009927000,17288,AMM7,B,6263573202392334337,646855,100,9000000  
464700,A,2017-05-02 07:35:00.009927000,17288,AMM7,B,6263573203197640705,646856,100,9000000  
464739,t,2017-05-02 07:35:00.009927000,17288,AMM7,0,0,0,0,0,0  
464740,O,2017-05-02 07:35:00.009927000,17288,AMM7,M

### Pre-open

488589,Z,2017-05-02 09:40:00.106644000,17288,AMM7,0,0,0,0  
488590,O,2017-05-02 09:40:00.106644000,17288,AMM7,P

### Open, day 2, day session

519885,Z,2017-05-02 09:50:00.020349000,17288,AMM7,0,0,0,0  
519886,O,2017-05-02 09:50:00.020349000,17288,AMM7,O

### 3.1.2 FIX messages example

This example is illustrative only. Customers are advised to conduct their own testing to confirm their applications cater for these changes for the order books they trade. Note that the ordering sequence of state change messages in relation to order book messages may differ. Order book messages may arrive before and/or after state change messages that occur at the same time.

### Open, day 1, day session

2017-05-01 09:50:01.030 Sent: 8=FIXT.1.1| 9=0000129| 35=h| 49=ASX| 56=ABCM5| 34=3839| 52=20170430-23:50:01.030| 369=17| 335=ABC-g-1-INDEX| 1301=XSFE| 1300=AM\_FUTURES| 75=20170501| 336=1| 340=2| 10=055|

2017-05-01 10:03:41.759 Sent: 8=FIXT.1.1| 9=0000260| 35=X| 49=ASX| 56=ABCM5| 34=4157| 52=20170501-00:03:41.759| 369=47| 75=20170501| 262=YO-V-20170430-23:48:56-INT-INDEX| 268=1| 279=0| 269=0| 278=6264365859427340143| 55=AMM7| 48=85741| 22=8| 461=FFICSO| 270=3505| 271=12| 272=20170501| 273=00:03:41.758| 276=K| 290=1| 1023=1| 83=246598| 10=150|



2017-05-01 14:41:48.946 Sent: 8=FIXT.1.1 | 9=0000383 | 35=X | 49=ASX | 56=ABCM5 | 34=13302 | 52=20170501-04:41:48.946 | 369=654 | 75=20170501 | 262=YO-V-20170430-23:48:56-INT-INDEX | 268=2 | 279=2 | 269=1 | 278=6264365859427340144 | 55=AMM7 | 48=85741 | 22=8 | 461=FFICSO | 270=9004 | 271=34 | 272=20170501 | 273=04:41:48.943 | 290=1 | 1023=1 | 279=0 | 269=1 | 278=6264669953874477057 | 55=AMM7 | 48=85741 | 22=8 | 461=FFICSO | 270=9000 | 271=1 | 272=20170501 | 273=04:41:48.943 | 290=1 | 1023=1 | 83=264595 | 10=094 |

2017-05-01 14:45:05.307 Sent: 8=FIXT.1.1 | 9=0000255 | 35=X | 49=ASX | 56=ABCM5 | 34=13457 | 52=20170501-04:45:05.307 | 369=660 | 75=20170501 | 262=YO-V-20170430-23:48:56-INT-INDEX | 268=1 | 279=0 | 269=1 | 278=6264670777480593409 | 55=AMM7 | 48=85741 | 22=8 | 461=FFICSO | 270=6000 | 271=1 | 272=20170501 | 273=04:45:05.306 | 290=1 | 1023=1 | 83=264639 | 10=164 |

### Close

2017-05-01 16:30:00.228 Sent: 8=FIXT.1.1 | 9=0000131 | 35=h | 49=ASX | 56=ABCM5 | 34=18656 | 52=20170501-06:30:00.228 | 369=890 | 335=ABC-g-1-INDEX | 1301=XSFE | 1300=AM\_FUTURES | 75=20170501 | 336=1 | 340=3 | 10=163 |

### Maintenance 1 - Removal of orders

2017-05-01 16:35:00.874 Sent: 8=FIXT.1.1 | 9=0000133 | 35=h | 49=ASX | 56=ABCM5 | 34=18897 | 52=20170501-06:35:00.874 | 369=910 | 335=ABC-g-1-INDEX | 1301=XSFE | 1300=AM\_FUTURES | 75=20170501 | 336=1 | 340=101 | 10=016 |

2017-05-01 16:35:00.874 Sent: 8=FIXT.1.1 | 9=0000500 | 35=X | 49=ASX | 56=ABCM5 | 34=18905 | 52=20170501-06:35:00.874 | 369=910 | 75=20170501 | 262=YO-V-20170430-23:48:56-INT-INDEX | 268=3 | 279=2 | 269=0 | 278=6264365859427340143 | 55=AMM7 | 48=85741 | 22=8 | 461=FFICSO | 270=3505 | 271=12 | 272=20170501 | 273=06:35:00.865 | 290=1 | 1023=1 | 279=2 | 269=1 | 278=6264670777480593409 | 55=AMM7 | 48=85741 | 22=8 | 461=FFICSO | 270=6000 | 271=1 | 272=20170501 | 273=06:35:00.865 | 290=1 | 1023=1 | 279=2 | 269=1 | 278=6264669953874477057 | 55=AMM7 | 48=85741 | 22=8 | 461=FFICSO | 270=9000 | 271=1 | 272=20170501 | 273=06:35:00.865 | 290=1 | 1023=1 | 10=200 |

### Maintenance 2 - reference data and new business day

2017-05-01 16:40:00.998 Sent: 8=FIXT.1.1 | 9=0000133 | 35=h | 49=ASX | 56=ABCM5 | 34=18913 | 52=20170501-06:40:00.998 | 369=912 | 335=ABC-g-1-INDEX | 1301=XSFE | 1300=AM\_FUTURES | 75=20170502 | 336=1 | 340=101 | 10=011 |

### Maintenance 3 - Restore of long orders

2017-05-01 16:45:01.049 Sent: 8=FIXT.1.1 | 9=0000133 | 35=h | 49=ASX | 56=ABCM5 | 34=18959 | 52=20170501-06:45:01.049 | 369=922 | 335=ABC-g-1-INDEX | 1301=XSFE | 1300=AM\_FUTURES | 75=20170502 | 336=1 | 340=101 | 10=015 |



2017-05-01 16:45:01.049 Sent: 8=FIXT.1.1 | 9=0000390 | 35=X | 49=ASX | 56=ABCM5 | 34=18963 | 52=20170501-06:45:01.049 | 369=922 | 75=20170502 | 262=YO-V-20170430-23:48:56-INT-INDEX | 268=2 | 279=0 | 269=0 | 278=6263573202392334337 | 55=AMM7 | 48=85741 | 22=8 | 461=FFICSO | 270=9 | 271=100 | 272=20170501 | 273=06:45:00.975 | 290=1 | 1023=1 | 83=266540 | 279=0 | 269=0 | 278=6263573203197640705 | 55=AMM7 | 48=85741 | 22=8 | 461=FFICSO | 270=9 | 271=100 | 272=20170501 | 273=06:45:00.975 | 290=2 | 1023=1 | 83=266541 | 10=117 |

#### Pre-Open, day 2, night session

2017-05-01 17:00:00.230 Sent: 8=FIXT.1.1 | 9=0000131 | 35=h | 49=ASX | 56=ABCM5 | 34=19053 | 52=20170501-07:00:00.230 | 369=952 | 335=ABC-g-1-INDEX | 1301=XSFE | 1300=AM\_FUTURES | 75=20170502 | 336=1 | 340=4 | 10=147 |

#### Open, day 2, night session

2017-05-01 17:10:00.054 Sent: 8=FIXT.1.1 | 9=0000131 | 35=h | 49=ASX | 56=ABCM5 | 34=19243 | 52=20170501-07:10:00.054 | 369=972 | 335=ABC-g-1-INDEX | 1301=XSFE | 1300=AM\_FUTURES | 75=20170502 | 336=1 | 340=2 | 10=153 |

2017-05-01 17:28:27.910 Sent: 8=FIXT.1.1 | 9=0000263 | 35=X | 49=ASX | 56=ABCM5 | 34=20859 | 52=20170501-07:28:27.910 | 369=1010 | 75=20170502 | 262=YO-V-20170430-23:48:56-INT-INDEX | 268=1 | 279=0 | 269=0 | 278=6264365859427340143 | 55=AMM7 | 48=85741 | 22=8 | 461=FFICSO | 270=3505 | 271=12 | 272=20170501 | 273=07:28:27.909 | 276=K | 290=1 | 1023=1 | 83=282867 | 10=062 |

2017-05-01 17:28:27.918 Sent: 8=FIXT.1.1 | 9=0000263 | 35=X | 49=ASX | 56=ABCM5 | 34=20862 | 52=20170501-07:28:27.918 | 369=1010 | 75=20170502 | 262=YO-V-20170430-23:48:56-INT-INDEX | 268=1 | 279=0 | 269=1 | 278=6264365859427340144 | 55=AMM7 | 48=85741 | 22=8 | 461=FFICSO | 270=9004 | 271=34 | 272=20170501 | 273=07:28:27.918 | 276=K | 290=1 | 1023=1 | 83=282868 | 10=071 |

#### Close

2017-05-02 07:00:00.027 Sent: 8=FIXT.1.1 | 9=0000132 | 35=h | 49=ASX | 56=ABCM5 | 34=45660 | 52=20170501-21:00:00.027 | 369=2802 | 335=ABC-g-1-INDEX | 1301=XSFE | 1300=AM\_FUTURES | 75=20170502 | 336=1 | 340=3 | 10=194 |

#### Maintenance 1 - Removal of orders

2017-05-02 07:10:00.041 Sent: 8=FIXT.1.1 | 9=0000134 | 35=h | 49=ASX | 56=ABCM5 | 34=45870 | 52=20170501-21:10:00.041 | 369=2814 | 335=ABC-g-1-INDEX | 1301=XSFE | 1300=AM\_FUTURES | 75=20170502 | 336=1 | 340=101 | 10=038 |



2017-05-02 07:10:00.041 Sent: 8=FIXT.1.1| 9=0000627| 35=X| 49=ASX| 56=ABCM5| 34=45871| 52=20170501-21:10:00.041| 369=2814| 75=20170502| 262=YO-V-20170430-23:48:56-INT-INDEX| 268=4| 279=2| 269=0| 278=6264365859427340143| 55=AMM7| 48=85741| 22=8| 461=FFICSO| 270=3505| 271=12| 272=20170501| 273=21:10:00.040| 290=1| 1023=1| 279=2| 269=0| 278=6263573202392334337| 55=AMM7| 48=85741| 22=8| 461=FFICSO| 270=9| 271=100| 272=20170501| 273=21:10:00.040| 290=1| 1023=1| 279=2| 269=0| 278=6263573203197640705| 55=AMM7| 48=85741| 22=8| 461=FFICSO| 270=9| 271=100| 272=20170501| 273=21:10:00.040| 290=1| 1023=1| 279=2| 269=1| 278=6264365859427340144| 55=AMM7| 48=85741| 22=8| 461=FFICSO| 270=9004| 271=34| 272=20170501| 273=21:10:00.040| 290=1| 1023=1| 10=148|

## Maintenance 2

2017-05-02 07:20:00.023 Sent: 8=FIXT.1.1| 9=0000134| 35=h| 49=ASX| 56=ABCM5| 34=45935| 52=20170501-21:20:00.023| 369=2864| 335=ABC-g-1-INDEX| 1301=XSFE| 1300=AM\_FUTURES| 75=20170502| 336=1| 340=101| 10=046|

## Maintenance 3

2017-05-02 07:30:00.207 Sent: 8=FIXT.1.1| 9=0000134| 35=h| 49=ASX| 56=ABCM5| 34=46033| 52=20170501-21:30:00.207| 369=2924| 335=ABC-g-1-INDEX| 1301=XSFE| 1300=AM\_FUTURES| 75=20170502| 336=1| 340=101| 10=038|

## Maintenance 4 - Restore of long orders

2017-05-02 08:05:00.010 Sent: 8=FIXT.1.1| 9=0000134| 35=h| 49=ASX| 56=ABCM5| 34=46082| 52=20170501-22:05:00.010| 369=2934| 335=ABC-g-1-INDEX| 1301=XSFE| 1300=AM\_FUTURES| 75=20170502| 336=1| 340=101| 10=038|

2017-05-02 08:05:00.017 Sent: 8=FIXT.1.1| 9=0000391| 35=X| 49=ASX| 56=ABCM5| 34=46087| 52=20170501-22:05:00.017| 369=2934| 75=20170502| 262=YO-V-20170430-23:48:56-INT-INDEX| 268=2| 279=0| 269=0| 278=6263573202392334337| 55=AMM7| 48=85741| 22=8| 461=FFICSO| 270=9| 271=100| 272=20170501| 273=22:05:00.009| 290=1| 1023=1| 83=646855| 279=0| 269=0| 278=6263573203197640705| 55=AMM7| 48=85741| 22=8| 461=FFICSO| 270=9| 271=100| 272=20170501| 273=22:05:00.009| 290=2| 1023=1| 83=646856| 10=143|

## Pre-open

2017-05-02 09:40:00.112 Sent: 8=FIXT.1.1| 9=0000132| 35=h| 49=ASX| 56=ABCM5| 34=46492| 52=20170501-23:40:00.112| 369=3126| 335=ABC-g-1-INDEX| 1301=XSFE| 1300=AM\_FUTURES| 75=20170502| 336=1| 340=4| 10=200|



## Open, day 2, day session

2017-05-02 09:50:00.920 Sent: 8=FIXT.1.1 | 9=0000132 | 35=h | 49=ASX | 56=ABCM5 | 34=47057 | 52=20170501-23:50:00.920 | 369=3146 | 335=ABC-g-1-INDEX | 1301=XSFE | 1300=AM\_FUTURES | 75=20170502 | 336=1 | 340=2 | 10=206 |

### 3.2 Dual session ratio inter-spread contract examples

The table below outlines when *order book update* messages that will be transmitted for both FIX and MDP, for a dual session inter-spread contract. In this case AMM7APM751 has been used and examples are given in following sections for MDP and FIX MD.

Session	Time	Session Name	Comments	FIX OE & DC	FIX MD	MDP
Day 1, Day Session	07:30:00	MAINTENANCE				
	08:00:00	MAINTENANCE				
	09:40:00	PRE_OPEN				
	09:50:00	OPEN				
	16:30:00	CLOSE	Expiry of orders	35=8 150=C,D	35=X 269=0,1 279=0	D, k
Day 2, Night Session	16:40:00	MAINTENANCE	Business date rolls to next date			
	16:45:00	MAINTENANCE				
	17:00:00	PRE_OPEN				
	17:10:00	OPEN				
	07:00:00	CLOSE	Expiry of orders	35=8 150=C,D	35=X 269=0,1 279=0	D, k



### 3.2.1 Market Data Protocol messages example

In the example below, the following applies:

- Values are comma separated
- Column 1 is MDP sequence number
- Column 2 is message type
- Column 3 time, calculated from previous Time message and nanoseconds from message
- Column 4 onwards as per ASX Market Data Protocol specification. Note order book numbers are represented as symbol names

This example is illustrative only. Customers are advised to conduct their own testing to confirm their applications cater for these changes for the order books they trade. Note that the ordering sequence of state change messages in relation to order book messages may differ. Order book messages may arrive before and/or after state change messages that occur at the same time.

#### Open, day 1, day session

```
146483,O,2017-05-01 09:50:00.066862000,17287,AMM7APM751,O
177661,A,2017-05-01 10:03:41.786350000,17287,AMM7APM751,B,6264599962865123329,246600,12,500000000
177663,A,2017-05-01 10:03:41.800368000,17287,AMM7APM751,S,6264599962923843585,246601,34,3000000000
```

#### Close - removal of orders

```
269681,D,2017-05-01 16:30:00.002016000,17287,AMM7APM751,B,6264599962865123329
269682,D,2017-05-01 16:30:00.002016000,17287,AMM7APM751,S,6264599962923843585
269683,t,2017-05-01 16:30:00.002016000,17287,AMM7APM751,0,0,0,0,0,0
269684,O,2017-05-01 16:30:00.002016000,17287,AMM7APM751,C
```

#### Maintenance 1 - reference data and new business day

```
282145,O,2017-05-01 16:40:00.877296000,17287,AMM7APM751,M
282170,M,2017-05-01 16:40:00.877296000,17288,86069,AMM7APM751
```

<rest removed for readability>

#### Maintenance 2

```
290402,O,2017-05-01 16:45:00.975399000,17288,AMM7APM751,M
```



### Pre-Open, day 2, night session

303336,Z,2017-05-01 17:00:00.111441000,17288,AMM7APM751,0,0,0,0  
303337,O,2017-05-01 17:00:00.111441000,17288,AMM7APM751,P

### Open, day 2, night session

310043,Z,2017-05-01 17:10:00.052109000,17288,AMM7APM751,0,0,0,0  
310044,O,2017-05-01 17:10:00.052109000,17288,AMM7APM751,O  
317236,A,2017-05-01 17:28:27.933283000,17288,AMM7APM751,B,6264711892678230017,282870,12,500000000  
317238,A,2017-05-01 17:28:27.942653000,17288,AMM7APM751,S,6264711892715978753,282871,34,3000000000

### Close - removal of orders

443985,D,2017-05-02 07:00:00.021274000,17288,AMM7APM751,B,6264711892678230017  
443986,D,2017-05-02 07:00:00.021274000,17288,AMM7APM751,S,6264711892715978753  
443987,t,2017-05-02 07:00:00.021274000,17288,AMM7APM751,0,0,0,0,0,0  
443988,O,2017-05-02 07:00:00.021274000,17288,AMM7APM751,C

### Maintenance 1

451861,O,2017-05-02 07:30:00.019736000,17288,AMM7APM751,M

### Maintenance 2

458865,t,2017-05-02 08:00:00.114195000,17288,AMM7APM751,0,0,0,0,0,0  
458866,O,2017-05-02 08:00:00.114195000,17288,AMM7APM751,M

### Pre-open

488577,Z,2017-05-02 09:40:00.106644000,17288,AMM7APM751,0,0,0,0  
488578,O,2017-05-02 09:40:00.106644000,17288,AMM7APM751,P

### Open, day 2, day session

519874,Z,2017-05-02 09:50:00.020349000,17288,AMM7APM751,0,0,0,0  
519875,O,2017-05-02 09:50:00.020349000,17288,AMM7APM751,O





### 3.2.2 FIX messages example

This example is illustrative only. Customers are advised to conduct their own testing to confirm their applications cater for these changes for the order books they trade. Note that the ordering sequence of state change messages in relation to order book messages may differ. Order book messages may arrive before and/or after state change messages that occur at the same time.

#### Open, day 1, day session

```
2017-05-01 09:50:01.030 Sent: 8=FIXT.1.1| 9=0000137| 35=h| 49=ASX| 56=ABCM5| 34=3837| 52=20170430-23:50:01.030| 369=17| 335=ABC-g-1-INDEX| 1301=XSFE| 1300=AM_AP_INTERSPREADS| 75=20170501| 336=1| 340=2| 10=138|
```

```
2017-05-01 10:03:41.788 Sent: 8=FIXT.1.1| 9=0000393| 35=X| 49=ASX| 56=ABCM5| 34=4167| 52=20170501-00:03:41.788| 369=47| 75=20170501| 262=YO-V-20170430-23:48:56-INT-INDEX| 268=2| 279=2| 269=0| 278=6264365859427340166| 55=AMM7APM751| 48=86069| 22=8| 461=MCMXXX| 270=-1499| 271=2| 272=20170501| 273=00:03:41.786| 290=1| 1023=1| 279=0| 269=0| 278=6264599962865123329| 55=AMM7APM751| 48=86069| 22=8| 461=MCMXXX| 270=500| 271=12| 272=20170501| 273=00:03:41.786| 290=1| 1023=1| 83=246600| 10=044|
```

```
2017-05-01 10:03:41.818 Sent: 8=FIXT.1.1| 9=0000393| 35=X| 49=ASX| 56=ABCM5| 34=4168| 52=20170501-00:03:41.818| 369=47| 75=20170501| 262=YO-V-20170430-23:48:56-INT-INDEX| 268=2| 279=2| 269=1| 278=6264365859427340163| 55=AMM7APM751| 48=86069| 22=8| 461=MCMXXX| 270=4001| 271=6| 272=20170501| 273=00:03:41.800| 290=1| 1023=1| 279=0| 269=1| 278=6264599962923843585| 55=AMM7APM751| 48=86069| 22=8| 461=MCMXXX| 270=3000| 271=34| 272=20170501| 273=00:03:41.800| 290=1| 1023=1| 83=246601| 10=012|
```

#### Close - removal of orders

```
2017-05-01 16:30:00.228 Sent: 8=FIXT.1.1| 9=0000139| 35=h| 49=ASX| 56=ABCM5| 34=18652| 52=20170501-06:30:00.228| 369=890| 335=ABC-g-1-INDEX| 1301=XSFE| 1300=AM_AP_INTERSPREADS| 75=20170501| 336=1| 340=3| 10=253|
```

```
2017-05-01 16:30:00.228 Sent: 8=FIXT.1.1| 9=0000385| 35=X| 49=ASX| 56=ABCM5| 34=18654| 52=20170501-06:30:00.228| 369=890| 75=20170501| 262=YO-V-20170430-23:48:56-INT-INDEX| 268=2| 279=2| 269=0| 278=6264599962865123329| 55=AMM7APM751| 48=86069| 22=8| 461=MCMXXX| 270=500| 271=12| 272=20170501| 273=06:30:00.002| 290=1| 1023=1| 279=2| 269=1| 278=6264599962923843585| 55=AMM7APM751| 48=86069| 22=8| 461=MCMXXX| 270=3000| 271=34| 272=20170501| 273=06:30:00.002| 290=1| 1023=1| 10=153|
```



### Maintenance 1 - reference data and new business day

2017-05-01 16:40:00.998 Sent: 8=FIXT.1.1| 9=0000141| 35=h| 49=ASX| 56=ABCM5| 34=18912| 52=20170501-06:40:00.998| 369=912| 335=ABC-g-1-INDEX| 1301=XSFE| 1300=AM\_AP\_INTERSPREADS| 75=20170502| 336=1| 340=101| 10=095|

### Maintenance 2

2017-05-01 16:45:01.049 Sent: 8=FIXT.1.1| 9=0000141| 35=h| 49=ASX| 56=ABCM5| 34=18958| 52=20170501-06:45:01.049| 369=922| 335=ABC-g-1-INDEX| 1301=XSFE| 1300=AM\_AP\_INTERSPREADS| 75=20170502| 336=1| 340=101| 10=099|

### Pre-Open, day 2, night session

2017-05-01 17:00:00.230 Sent: 8=FIXT.1.1| 9=0000139| 35=h| 49=ASX| 56=ABCM5| 34=19052| 52=20170501-07:00:00.230| 369=952| 335=ABC-g-1-INDEX| 1301=XSFE| 1300=AM\_AP\_INTERSPREADS| 75=20170502| 336=1| 340=4| 10=240|

### Open, day 2, night session

2017-05-01 17:10:00.053 Sent: 8=FIXT.1.1| 9=0000139| 35=h| 49=ASX| 56=ABCM5| 34=19242| 52=20170501-07:10:00.053| 369=972| 335=ABC-g-1-INDEX| 1301=XSFE| 1300=AM\_AP\_INTERSPREADS| 75=20170502| 336=1| 340=2| 10=245|

2017-05-01 17:28:27.934 Sent: 8=FIXT.1.1| 9=0000396| 35=X| 49=ASX| 56=ABCM5| 34=20867| 52=20170501-07:28:27.934| 369=1010| 75=20170502| 262=YO-V-20170430-23:48:56-INT-INDEX| 268=2| 279=2| 269=0| 278=6264365859427340166| 55=AMM7APM751| 48=86069| 22=8| 461=MCMXXX| 270=-1501| 271=1| 272=20170501| 273=07:28:27.933| 290=1| 1023=1| 279=0| 269=0| 278=6264711892678230017| 55=AMM7APM751| 48=86069| 22=8| 461=MCMXXX| 270=500| 271=12| 272=20170501| 273=07:28:27.933| 290=1| 1023=1| 83=282870| 10=198|

2017-05-01 17:28:27.943 Sent: 8=FIXT.1.1| 9=0000396| 35=X| 49=ASX| 56=ABCM5| 34=20868| 52=20170501-07:28:27.943| 369=1010| 75=20170502| 262=YO-V-20170430-23:48:56-INT-INDEX| 268=2| 279=2| 269=1| 278=6264365859427340163| 55=AMM7APM751| 48=86069| 22=8| 461=MCMXXX| 270=4000| 271=6| 272=20170501| 273=07:28:27.942| 290=1| 1023=1| 279=0| 269=1| 278=6264711892715978753| 55=AMM7APM751| 48=86069| 22=8| 461=MCMXXX| 270=3000| 271=34| 272=20170501| 273=07:28:27.942| 290=1| 1023=1| 83=282871| 10=224|

### Close - removal of orders

2017-05-02 07:00:00.027 Sent: 8=FIXT.1.1| 9=0000140| 35=h| 49=ASX| 56=ABCM5| 34=45657| 52=20170501-21:00:00.027| 369=2802| 335=ABC-g-1-INDEX| 1301=XSFE| 1300=AM\_AP\_INTERSPREADS| 75=20170502| 336=1| 340=3| 10=029|



2017-05-02 07:00:00.027 Sent: 8=FIXT.1.1| 9=0000386| 35=X| 49=ASX| 56=ABCM5| 34=45658| 52=20170501-21:00:00.027| 369=2802| 75=20170502| 262=YO-V-20170430-23:48:56-INT-INDEX| 268=2| 279=2| 269=0| 278=6264711892678230017| 55=AMM7APM751| 48=86069| 22=8| 461=MCMXXX| 270=500| 271=12| 272=20170501| 273=21:00:00.021| 290=1| 1023=1| 279=2| 269=1| 278=6264711892715978753| 55=AMM7APM751| 48=86069| 22=8| 461=MCMXXX| 270=3000| 271=34| 272=20170501| 273=21:00:00.021| 290=1| 1023=1| 10=159|

#### **Maintenance 1**

2017-05-02 07:30:00.023 Sent: 8=FIXT.1.1| 9=0000142| 35=h| 49=ASX| 56=ABCM5| 34=45934| 52=20170501-21:30:00.022| 369=2864| 335=ABC-g-1-INDEX| 1301=XSFE| 1300=AM\_AP\_INTERSPREADS| 75=20170502| 336=1| 340=101| 10=130|

#### **Maintenance 2**

2017-05-02 08:00:00.207 Sent: 8=FIXT.1.1| 9=0000142| 35=h| 49=ASX| 56=ABCM5| 34=46032| 52=20170501-22:00:00.207| 369=2924| 335=ABC-g-1-INDEX| 1301=XSFE| 1300=AM\_AP\_INTERSPREADS| 75=20170502| 336=1| 340=101| 10=120|

#### **Pre-open**

2017-05-02 09:40:00.111 Sent: 8=FIXT.1.1| 9=0000140| 35=h| 49=ASX| 56=ABCM5| 34=46490| 52=20170501-23:40:00.111| 369=3126| 335=ABC-g-1-INDEX| 1301=XSFE| 1300=AM\_AP\_INTERSPREADS| 75=20170502| 336=1| 340=4| 10=026|

#### **Open, day 2, day session**

2017-05-02 09:50:00.920 Sent: 8=FIXT.1.1| 9=0000140| 35=h| 49=ASX| 56=ABCM5| 34=47055| 52=20170501-23:50:00.920| 369=3146| 335=ABC-g-1-INDEX| 1301=XSFE| 1300=AM\_AP\_INTERSPREADS| 75=20170502| 336=1| 340=2| 10=033|



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