



ReferencePoint®

Broker Trades Message Specification

The definitive reference data service, direct from the source



ASX Market Information
Information Solutions from the Source

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ASX Ltd

ABN 98 008 624 691

20 Bridge Street, Sydney NSW 2000
PO Box H224
Australia Square NSW 1215

Telephone: +61 (02) 9227 0000

Facsimile: +61 (02) 9227 0859

Email: info@asx.com.au

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Contents

| | |
|--|----|
| Introduction | 4 |
| File Availability and Access | 5 |
| Message Structure | 6 |
| Message Types | 7 |
| GB – End of Trading | 8 |
| GC – End Of Option Trading | 8 |
| GE – End Of Transmission | 8 |
| GG – Date Label | 9 |
| TA – Equity Trade (Long Form) | 10 |
| TB – Equity Trade (Short Form) | 11 |
| TC – Loan Security Trade | 12 |
| TD – Exchange Traded Option Trade | 13 |
| TF – ASX Futures Contract Trade | 14 |
| TG – Equity Trade Cancellation | 15 |
| TH – Loan Security Trade Cancellation | 16 |
| TI – Exchange Traded Option Trade Cancellation | 17 |
| TK – ASX Futures Contract Trade Cancellation | 18 |
| Field Definitions | 19 |
| General Information | 33 |
| Basis of Quotation | 33 |
| Security Type Table | 34 |
| Condition Code Table | 37 |
| Trade Report Types Table | 39 |
| Manual Updates History | 41 |
| Contact Details | 44 |
| ReferencePoint Content & System Support | 44 |
| ASX Trading and Information Services | 45 |

Introduction

ReferencePoint® is a financial information service providing daily market information from the Australian Security Exchange's single integrated trading platform known as the ASX Trade.

The Broker Trades file contains the trading information that was transmitted during the day cited on the date label. This file is identical to the ReferencePoint Course of Sales service except that it is provided on a T+3 basis and broker specific information are fully disclosed.

The two specific differences between the Broker Trades file and the ReferencePoint Course of Sales file are:

- Broker Trades is made available after midnight on T+3 whilst Course of Sales is provided on the day of trading at the culmination of the day.
- Broker Trades discloses the buyer identifiers and seller identifiers values whilst Course of Sales (a service provided at a window within which market anonymity must be maintained) does not.

File Availability and Access

Access to Broker Trades is via the ASX web portal ASXOnline using a unique password protected login account.

Broker Trades is available by 01:00 hours AEST on T+3. Subscribers should make allowances in their systems for changes in file availability as a result of daylight saving.

Information on how to become an internet subscriber (ASXOnline) is available in a separate document titled "Becoming a Gateway Subscriber or an Internet Subscriber (ASXOnline)".

Message Structure

Each message type has a set format consisting of a specific number of bytes which are divided into fields. This section outlines the message formats on Broker Trades.

Message Header Structure

The standard message header attached to all messages has the following structure:

| Name | Column | Size | Comments |
|-----------------|--------|------|--|
| Sequence Number | A | 6 | Every message is assigned a Sequence Number. This number is incremented by one for each message sent. Message Sequence Numbers will range from 1 to 999999 (decimal, ASCII) with wrap-around. |
| Message Type | B | 2 | The Message Type describes the data message being sent. |
| Retransmit ID | C | 1 | The Retransmit ID is zero filled for all Signals for first time transmission of data. |

Message Types

General Message Types

The following general message types are disseminated on Broker Trades:

| Type | Name | Comments |
|------|---------------------------------------|---|
| GB | End of Trading | Indicates the close of trading in all securities. One single GB message is sent to indicate the closure of both the Equities market and the Derivatives market. |
| GC | End of Exchange Traded Option Trading | Disseminated when no more trading activity is possible on Exchange Traded Option Market in ASX Trade and therefore no further messages can be expected. |
| GE | End of File | This is the last message type sent and represents the end of file. |
| GG | Date Label | The first data message disseminated in the Broker Trades file, indicating the date for which the data is applicable. |

Trade Message Types

| Type | Name | Comments |
|------|---|--|
| TA | Equity Long Trade | While the majority of equity trades are disseminated using the TB message type, a TA is disseminated if any of the following fields are needed: Condition Codes, As At Date or Basis Of Quotation. |
| TB | Equity Short Trade | Disseminated for an equity trade if it does not require the additional fields described in the TA message type. |
| TC | Loan Security Trade | Disseminated whenever a loan security trade is executed on ASX Trade. |
| TD | Exchange Traded Option Trade | Disseminated for on market and off market Exchange Traded Option trades executed on ASX Trade. |
| TF | ASX Futures Contract Trade | Disseminated for on market and off market ASX Futures Contract trades in equity and index futures and for options over ASX Futures Contracts executed on ASX Trade. |
| TG | Equity Trade Cancellation | Disseminated for both the long and short form equity trades. TG message types are disseminated whenever an equity trade is cancelled. A trade can only be cancelled for the current or previous trading day. |
| TH | Loan Security Trade Cancellation | Disseminated whenever a loan security trade is cancelled. A trade can only be cancelled for the current or previous trading day. |
| TI | Exchange Traded Option Cancellation | Disseminated whenever an Exchange Traded Option trade is cancelled. A trade can only be cancelled for the current trading day. |
| TK | ASX Futures Contract Trade Cancellation | Disseminated whenever an ASX Futures Contract trade is cancelled. A trade can only be cancelled for the current trading day. |

General Record Formats – GB to GG

*Column location of a field when a file is opened in a spreadsheet.

| | |
|----------------------------|-----------------|
| GB – End of Trading | 16 bytes |
|----------------------------|-----------------|

| Name | Column* | Size | Comments |
|-----------------|---------|------|----------|
| Sequence Number | A | 6 | |
| Message Type | B | 2 | GB |
| Retransmit ID | C | 1 | |
| Exchange ID | D | 1 | |
| Time | E | 6 | |

A single GB message is disseminated on ReferencePoint to represent end of trading on both the Derivatives and the Equities markets.

| | |
|-----------------------------------|-----------------|
| GC – End Of Option Trading | 16 bytes |
|-----------------------------------|-----------------|

| Name | Column* | Size | Comments |
|-----------------|---------|------|----------|
| Sequence Number | A | 6 | |
| Message Type | B | 2 | GC |
| Retransmit ID | C | 1 | |
| Exchange ID | D | 1 | |
| Time | E | 6 | |

| | |
|---------------------------------|-----------------|
| GE – End Of Transmission | 15 bytes |
|---------------------------------|-----------------|

| Name | Column* | Size | Comments |
|-----------------|---------|------|----------|
| Sequence Number | A | 6 | |
| Message Type | B | 2 | GE |
| Retransmit ID | C | 1 | |
| Time | D | 6 | |

| | |
|------------------------|-----------------|
| GG – Date Label | 23 bytes |
|------------------------|-----------------|

| Name | Column* | Size | Comments |
|-----------------|---------|------|----------|
| Sequence Number | A | 6 | |
| Message Type | B | 2 | GG |
| Retransmit ID | C | 1 | |
| Time | D | 6 | |
| Date | E | 8 | |

Trade Record Format Structures: TA to TK

| | |
|--------------------------------------|-------------------------|
| TA – Equity Trade (Long Form) | <u>159</u> bytes |
|--------------------------------------|-------------------------|

| Name | Column* | Size | Comments |
|-------------------------------|---------|------|--|
| Sequence Number | A | 6 | |
| Message Type | B | 2 | TA |
| Retransmit ID | C | 1 | |
| Exchange ID | D | 1 | |
| Time | E | 6 | |
| Issuer Code | F | 3 | First three characters of the field in column F. |
| Security Code | F | 3 | Last three characters of the field in column F. |
| Security Type | G | 2 | |
| Ticker Permission Indicator | H | 1 | |
| Buyer ID | I-J | 4 | |
| Seller ID | K-L | 4 | |
| Sale Price | M | 9 | |
| Sale Volume | N | 9 | |
| Sale Value | O | 12 | |
| Serial Trade Qualifier | P | 4 | |
| Trade Date | Q | 8 | |
| Trade Serial No. | R | 6 | |
| Condition Codes | S | 16 | |
| As At Date | T | 8 | |
| Settlement Date | U | 8 | |
| Basis of Quotation | V | 10 | |
| Special Markets Indicator | W | 1 | |
| Buyer Order Reference Number | X | 10 | Field is blank filled. |
| Seller Order Reference Number | Y | 10 | Field is blank filled. |
| Currency Exchange Rate | Z | 12 | Field is zero filled. |
| Market ID | AA | 3 | |

*Column location of a field when a file is opened in a spreadsheet.

| | |
|---------------------------------------|-------------------------|
| TB – Equity Trade (Short Form) | <u>112</u> bytes |
|---------------------------------------|-------------------------|

| Name | Column* | Size | Comments |
|-------------------------------|---------|------|--|
| Sequence Number | A | 6 | |
| Message Type | B | 2 | TB |
| Retransmit ID | C | 1 | |
| Exchange ID | D | 1 | |
| Time | E | 6 | |
| Issuer Code | F | 3 | First three characters of the field in column F. |
| Security Code | F | 3 | Last three characters of the field in column F. |
| Security Type | G | 2 | |
| Ticker Permission Indicator | H | 1 | |
| Buyer ID | I-J | 4 | |
| Seller ID | K-L | 4 | |
| Sale Price | M | 9 | |
| Sale Volume | N | 9 | |
| Sale Value | O | 12 | |
| Serial Trade Qualifier | P | 4 | |
| Trade Date | Q | 8 | |
| Trade Serial | R | 6 | |
| Buyer Order Reference Number | S | 10 | Field is blank filled. |
| Seller Order Reference Number | T | 10 | Field is blank filled. |
| Settlement Date | U | 8 | Field is zero filled. |
| Market ID | V | 3 | |

*Column location of a field when a file is opened in a spreadsheet.

| | |
|---------------------------------|-------------------------|
| TC – Loan Security Trade | <u>159</u> bytes |
|---------------------------------|-------------------------|

| Name | Column* | Size | Comments |
|-------------------------------|---------|------|--|
| Sequence Number | A | 6 | |
| Message Type | B | 2 | TC |
| Retransmit ID | C | 1 | |
| Exchange ID | D | 1 | |
| Time | E | 6 | |
| Issuer Code | F | 3 | First three characters of the field in column F. |
| Security Code | F | 3 | Last three characters of the field in column F. |
| Security Type | G | 2 | |
| Ticker Permission Indicator | H | 1 | |
| Buyer ID | I-J | 4 | |
| Seller ID | K-L | 4 | |
| Sale Price | M | 9 | |
| Sale Volume | N | 9 | |
| Sale Value | O | 12 | |
| Serial Trade Qualifier | P | 4 | |
| Trade Date | Q | 8 | |
| Trade Serial No. | R | 6 | |
| Condition Codes | S | 16 | |
| As At Date | T | 8 | |
| Settlement Date | U | 8 | |
| Basis of Quotation | V | 10 | |
| Sale Yield | W | 5 | Field is zero filled. |
| Accrued Interest | X | 6 | |
| Accrued Interest Sign | Y | 1 | |
| Special Market Indicator | Z | 1 | |
| Buyer Order Reference Number | AA | 10 | Field is blank filled. |
| Seller Order Reference Number | AB | 10 | Field is blank filled. |
| Market ID | AC | 3 | |

*Column location of a field when a file is opened in a spreadsheet.

| | |
|--|-------------------------|
| TD – Exchange Traded Option Trade | <u>145</u> bytes |
|--|-------------------------|

| Name | Column* | Size | Comments |
|-------------------------------|---------|------|--|
| Sequence Number | A | 6 | |
| Message Type | B | 2 | TD |
| Retransmit ID | C | 1 | |
| Exchange ID | D | 1 | |
| Time | E | 6 | |
| Issuer Code | F | 3 | First three characters of the field in column F. |
| Security Code | F | 3 | Last three characters of the field in column F. |
| Security Type | G | 2 | |
| Ticker Permission Indicator | H | 1 | |
| Buyer ID | I-J | 4 | |
| Seller ID | K-L | 4 | |
| Sale Premium | M | 9 | |
| Number of Contracts | N | 9 | |
| Sale Value | O | 12 | |
| Serial Trade Qualifier | P | 4 | |
| Trade Date | Q | 8 | |
| Trade Serial No. | R | 6 | |
| Condition Codes | S | 16 | |
| As At Date | T | 8 | |
| Exercise Price | U | 9 | |
| Buyer Order Reference Number | V | 10 | Field is blank filled. |
| Seller Order Reference Number | W | 10 | Field is blank filled. |
| Buyer Clearing Broker ID | X-Y | 4 | Field is zero filled. |
| Seller Clearing Broker ID | Z-AA | 4 | Field is zero filled. |
| Market ID | AB | 3 | |

*Column location of a field when a file is opened in a spreadsheet.

| | |
|--|-------------------------|
| TF – ASX Futures Contract Trade | <u>145</u> bytes |
|--|-------------------------|

| Name | Column* | Size | Comments |
|-------------------------------|---------|------|--|
| Sequence Number | A | 6 | |
| Message Type | B | 2 | TF |
| Retransmit ID | C | 1 | |
| Exchange ID | D | 1 | |
| Time | E | 6 | |
| Issuer Code | F | 3 | First three characters of the field in column F. |
| Security Code | F | 3 | Last three characters of the field in column F. |
| Security Type | G | 2 | |
| Ticker Permission Indicator | H | 1 | |
| Buyer ID | I-J | 4 | |
| Seller ID | K-L | 4 | |
| Sale Premium | M | 9 | |
| Number of Contracts | N | 9 | |
| Sale Value | O | 12 | |
| Serial Trade Qualifier | P | 4 | |
| Trade Date | Q | 8 | |
| Trade Serial No. | R | 6 | |
| Condition Codes | S | 16 | |
| As At Date | T | 8 | |
| Exercise Price | U | 9 | |
| Buyer Order Reference Number | V | 10 | Field is blank filled. |
| Seller Order Reference Number | W | 10 | Field is blank filled. |
| Buyer Clearing Broker ID | X | 4 | Field is zero filled. |
| Seller Clearing Broker ID | Y | 4 | Field is zero filled. |
| Market ID | Z | 3 | |

*Column location of a field when a file is opened in a spreadsheet.

| | |
|---------------------------------------|-------------------------|
| TG – Equity Trade Cancellation | <u>168</u> bytes |
|---------------------------------------|-------------------------|

| Name | Column* | Size | Comments |
|-------------------------------|---------|------|--|
| Sequence Number | A | 6 | |
| Message Type | B | 2 | TG |
| Retransmit ID | C | 1 | |
| Exchange ID | D | 1 | |
| Time | E | 6 | |
| Issuer Code | F | 3 | First three characters of the field in column F. |
| Security Code | F | 3 | Last three characters of the field in column F. |
| Security Type | G | 2 | |
| Ticker Permission Indicator | H | 1 | |
| Buyer ID | I-J | 4 | |
| Seller ID | K-L | 4 | |
| Sale Price | M | 9 | |
| Sale Volume | N | 9 | |
| Sale Value | O | 12 | |
| Serial Trade Qualifier | P | 4 | |
| Trade Date | Q | 8 | |
| Trade Serial No. | R | 6 | |
| Condition Codes | S | 16 | |
| As At Date | T | 8 | |
| Settlement Date | U | 8 | |
| Basis of Quotation | V | 10 | |
| Original Trade Capture Date | W | 8 | |
| Reversal Reason Code | X | 1 | |
| Special Market Indicator | Y | 1 | |
| Buyer Order Reference Number | Z | 10 | Field is blank filled. |
| Seller Order Reference Number | AA | 10 | Field is blank filled. |
| Currency Exchange Rate | AB | 12 | Field is zero filled. |
| Market ID | AC | 3 | |

*Column location of a field when a file is opened in a spreadsheet.

| | |
|--|-------------------------|
| TH – Loan Security Trade Cancellation | <u>168</u> bytes |
|--|-------------------------|

| Name | Column* | Size | Comments |
|-------------------------------|---------|------|--|
| Sequence Number | A | 6 | |
| Message Type | B | 2 | TH |
| Retransmit ID | C | 1 | |
| Exchange ID | D | 1 | |
| Time | E | 6 | |
| Issuer Code | F | 3 | First three characters of the field in column F. |
| Security Code | F | 3 | Last three characters of the field in column F. |
| Security Type | G | 2 | |
| Ticker Permission Indicator | H | 1 | |
| Buyer ID | I-J | 4 | |
| Seller ID | K-L | 4 | |
| Sale Price | M | 9 | |
| Sale Volume | N | 9 | |
| Sale Value | O | 12 | |
| Serial Trade Qualifier | P | 4 | |
| Trade Date | Q | 8 | |
| Trade Serial No. | R | 6 | |
| Condition Codes | S | 16 | |
| As At Date | T | 8 | |
| Settlement Date | U | 8 | |
| Basis of Quotation | V | 10 | |
| Sale Yield | W | 5 | |
| Accrued Interest | X | 6 | |
| Accrued Interest Sign | Y | 1 | |
| Original Trade Capture Date | Z | 8 | |
| Reversal Reason Code | AA | 1 | |
| Special Market Indicator | AB | 1 | |
| Buyer Order Reference Number | AC | 10 | Field is blank filled. |
| Seller Order Reference Number | AD | 10 | Field is blank filled. |
| Market ID | AE | 3 | |

*Column location of a field when a file is opened in a spreadsheet.

| | |
|---|-------------------------|
| TI – Exchange Traded Option Trade Cancellation | <u>154</u> bytes |
|---|-------------------------|

| Name | Column* | Size | Comments |
|-------------------------------|---------|------|--|
| Sequence Number | A | 6 | |
| Message Type | B | 2 | TI |
| Retransmit ID | C | 1 | |
| Exchange ID | D | 1 | |
| Time | E | 6 | |
| Issuer Code | F | 3 | First three characters of the field in column F. |
| Security Code | F | 3 | Last three characters of the field in column F. |
| Security Type | G | 2 | |
| Ticker Permission Indicator | H | 1 | |
| Buyer ID | I-J | 4 | Values are zero filled. |
| Seller ID | K-L | 4 | Values are zero filled. |
| Sale Premium | M | 9 | |
| Number of Contracts | N | 9 | |
| Sale Value | O | 12 | |
| Serial Trade Qualifier | P | 4 | |
| Trade Date | Q | 8 | |
| Trade Serial No. | R | 6 | |
| Condition Codes | S | 16 | |
| As At Date | T | 8 | |
| Original Trade Capture Date | U | 8 | |
| Reversal Reason Code | V | 1 | |
| Exercise Price | W | 9 | |
| Buyer Order Reference Number | X | 10 | Field is blank filled. |
| Seller Order Reference Number | Y | 10 | Field is blank filled. |
| Buyer Clearing Broker ID | Z-AA | 4 | Field is zero filled. |
| Seller Clearing Broker ID | AB-AC | 4 | Field is zero filled. |
| Market ID | AD | 3 | |

*Column location of a field when a file is opened in a spreadsheet.

| | |
|---|-------------------------|
| TK – ASX Futures Contract Trade Cancellation | <u>154</u> bytes |
|---|-------------------------|

| Name | Column* | Size | Comments |
|-------------------------------|---------|------|--|
| Sequence Number | A | 6 | |
| Message Type | B | 2 | TK |
| Retransmit ID | C | 1 | |
| Exchange ID | D | 1 | |
| Time | E | 6 | |
| Issuer Code | F | 3 | First three characters of the field in column F. |
| Security Code | F | 3 | Last three characters of the field in column F. |
| Security Type | G | 2 | |
| Ticker Permission Indicator | H | 1 | |
| Buyer ID | I-J | 4 | |
| Seller ID | K-L | 4 | |
| Sale Premium | M | 9 | |
| Number of Contracts | N | 9 | |
| Sale Value | O | 12 | |
| Serial Trade Qualifier | P | 4 | |
| Trade Date | Q | 8 | |
| Trade Serial No. | R | 6 | |
| Condition Codes | S | 16 | |
| As At Date | T | 8 | |
| Original Trade Capture Date | U | 8 | |
| Reversal Reason Code | V | 1 | |
| Exercise Price | W | 9 | |
| Buyer Order Reference Number | X | 10 | Field is blank filled. |
| Seller Order Reference Number | Y | 10 | Field is blank filled. |
| Buyer Clearing Broker ID | Z | 4 | Field is zero filled. |
| Seller Clearing Broker ID | AA | 4 | Field is zero filled. |
| Market ID | AB | 3 | |

*Column location of a field when a file is opened in a spreadsheet.

Field Definitions

The following alphabetical listing of all the Field Definitions referred to in the preceding text provides details of bytes, format, description and valid values.

Please note that for all field definitions:

- Whenever a field shows a blank, it contains the ASCII space character (hex 20).
- All numeric fields are right-justified and zero filled, and have implied decimal places.
- All alphabetic fields are left-justified and blank filled, unless otherwise stated.
- All messages have a fixed format.
- All times disseminated are based on a 24 hour clock.

| Accrued Interest | |
|------------------|---|
| Bytes | 6 |
| Format | Numeric 9(4)V9(2) (Expressed as cents to two decimal places). |
| Description | The Accrued Interest per one-hundred dollars face value as at the Settlement Date (as defined on Trade Records). Interest which has accumulated on a security since the Last Payment (as defined on Security Records). |
| Valid Values | N/A |

| Accrued Interest Sign | |
|-----------------------|---|
| Bytes | 1 |
| Format | Alphanumeric |
| Description | Identifies whether the accrued interest is a positive or a negative value. |
| Valid Values | + = positive - = negative [] = space |

| As At Date | |
|--------------|--|
| Bytes | 8 |
| Format | Numeric YYYYMMDD where YYYY = Year MM = Month DD = Day |
| Description | The date on which the trade was transacted. ONLY contains a value if different from the date the trade was captured. |
| Valid Values | N/A |

| |
|-----------------|
| ASX Code |
|-----------------|

| ASX Code | | | | | | | | | | | | | |
|----------------------|--|--------------------|---------------------|------------------|------------------|----------------|-----------------|-----------------|-------------------|----------------------|--------------------|---------------------|---------------------|
| Bytes | 6 | | | | | | | | | | | | |
| Format | Alphanumeric | | | | | | | | | | | | |
| Description | <p>A code allocated to identify securities and derivative products.</p> <p>ASX Code = first 3 characters represent the Issuer Code and the last 3 characters represent the Security Code. The Security Code is blank for most of the equity instruments</p> <p>A code allocated to identify securities and derivative products.</p> <p>Equities, Convertible Notes and Company Options: The first three characters (Issuer Code) are a code assigned to the issuing body, and the last three characters (Security Code) are a code allocated to each security pertaining to an issuing body. In the case of ordinary shares, the last three characters are generally blank filled. In relation to equity security codes, a period of 10 years needs to have elapsed before a given code may be reused.</p> <p>Interest Rate Securities: The first three characters refer to the underlying security. The fourth character H indicates interest rate security, the fifth character is an alpha character - from A to Z, and the sixth character may be "empty/blank" or an alpha character - from A to Z.</p> <p>For Exchange-traded Australian Government Bonds (AGBs), the following coding convention applies:</p> <ul style="list-style-type: none"> o First Two Characters GS o 3rd Character B for Fixed coupon , I for Indexed o 4th Character month of maturity (refer below list of values) o 5th & 6th Characters year of maturity (i.e. 2014 will be represented as 14) <p>For Corporate Bond CDIs, the following coding convention applies:</p> <ul style="list-style-type: none"> o First three Characters Issuer Code o 4th & 5th Characters Year of maturity (2017 will be represented as 17) o 6th Character month of maturity (refer below list of values) <p><u>Values</u></p> <table style="width: 100%; border: none;"> <tr> <td>A or B for January</td> <td>C or D for February</td> </tr> <tr> <td>E or F for March</td> <td>G or H for April</td> </tr> <tr> <td>I or J for May</td> <td>K or L for June</td> </tr> <tr> <td>M or N for July</td> <td>O or P for August</td> </tr> <tr> <td>Q or R for September</td> <td>S or T for October</td> </tr> <tr> <td>U or V for November</td> <td>W or X for December</td> </tr> </table> <p>Exchange Traded Options: The first three characters refer to the underlying security. The fourth and fifth characters used in the coding of each strike of an option series are randomly generated. The sixth character will be the numeral 7, 8 or 9.</p> <p>ASX Code convention for TORESS (TOtal REturn Single Stock) Options</p> <p>Unique, to distinguish them from existing Exchange Trade Options.</p> <ol style="list-style-type: none"> a. The first two characters denote/map to the first 2 characters of the underlying ASX Code i.e. BH for BHP b. The third character is a set numerical value i.e. 8 --> BH8 c. The 4th and 5th characters are the clearing code which is randomly assigned by the ASX. Some codes include a 6th numerical character which is also a clearing code randomly assigned by ASX. <p>ASX Futures Contracts: The first three characters refer to the underlying security. The fourth and fifth characters are an identifier for the expiry / maturity of the contract.</p> | A or B for January | C or D for February | E or F for March | G or H for April | I or J for May | K or L for June | M or N for July | O or P for August | Q or R for September | S or T for October | U or V for November | W or X for December |
| A or B for January | C or D for February | | | | | | | | | | | | |
| E or F for March | G or H for April | | | | | | | | | | | | |
| I or J for May | K or L for June | | | | | | | | | | | | |
| M or N for July | O or P for August | | | | | | | | | | | | |
| Q or R for September | S or T for October | | | | | | | | | | | | |
| U or V for November | W or X for December | | | | | | | | | | | | |

| ASX Code | | | | | | | | | | | | | | | | | | | | | | | | | |
|---------------|---|---------------|-------------|----------|--------------------------|--------------|--|--------|-------------|---|--|---|------------|-----------|---|---|--|--------|-------|---|----------------------------------|---|-----------------------|---|-------------------|
| | <p>Warrants: The first three characters refer to the underlying security; the fourth character signifying a warrant group may be a 'W', 'V', 'U', 'T', 'I', 'J', 'S', 'E', 'X', 'Y', 'Z', 'D', 'K', 'L', 'M'; 'F' or 'Q' the fifth character indicates the warrant issuer; and the sixth character identifies the warrant series.</p> <table border="1"> <thead> <tr> <th style="background-color: #e0e0e0;">Warrant Group</th> <th style="background-color: #e0e0e0;">Description</th> </tr> </thead> <tbody> <tr> <td style="background-color: #e0e0e0;">B</td> <td style="background-color: #e0e0e0;">Bonus Certificate</td> </tr> <tr> <td>W, V, U or T</td> <td>Trading style warrants including equity calls and puts, index calls and puts, currency calls and puts.</td> </tr> <tr> <td>I or J</td> <td>Instalments</td> </tr> <tr> <td>S</td> <td>Self Funding Instalments (SFIs) and Structured Investment Products (SIPs – these include longer-term investment style products).</td> </tr> <tr> <td>E</td> <td>Endowments</td> </tr> <tr> <td>X, Y or Z</td> <td>Warrants which have significantly different structures to any of the above. Examples include equity and index knock-out warrants and Capital Plus Warrants.</td> </tr> <tr> <td>D</td> <td>This is a temporary code assigned to a warrant trading on a deferred settlement basis. The warrant will revert to its original code on the first day of normal trading after deferred settlement ends.</td> </tr> <tr> <td>K or Q</td> <td>MINIs</td> </tr> <tr> <td>L</td> <td>Guaranteed Stop Loss (GSL) MINIs</td> </tr> <tr> <td>M</td> <td>Listed Protected Loan</td> </tr> <tr> <td>F</td> <td>New Product Types</td> </tr> </tbody> </table> <p>In relation to warrant codes, there is no standard time frame for reusing codes that have previously been allocated to securities. This means that a given ASX warrant code may be reused within a period of 2 months.</p> <p>ASX Book Build: [ASX Ticker Code][identifier][BB] The identifier is X by default, but moves down the alphabet depending on whether or not the same ASX BookBuild security code has recently been used by the BookBuild Issuer. It is therefore possible to have Y, Z or another letter of the alphabet as identifiers. The security description contains the word "BookBuild".</p> <p>Un-sponsored Depository Receipts (UDRs)</p> <ul style="list-style-type: none"> □ UDRS will have four (4) characters ASX/Trading Code; the first 3 characters do not reference the issuing body. □ The first character of the ASX/Trading code will be "U" signifying it is a UDR. <p style="padding-left: 40px;">The 2nd to 4th characters of the code reference the underlying stock on the home exchange.</p> | Warrant Group | Description | B | Bonus Certificate | W, V, U or T | Trading style warrants including equity calls and puts, index calls and puts, currency calls and puts. | I or J | Instalments | S | Self Funding Instalments (SFIs) and Structured Investment Products (SIPs – these include longer-term investment style products). | E | Endowments | X, Y or Z | Warrants which have significantly different structures to any of the above. Examples include equity and index knock-out warrants and Capital Plus Warrants. | D | This is a temporary code assigned to a warrant trading on a deferred settlement basis. The warrant will revert to its original code on the first day of normal trading after deferred settlement ends. | K or Q | MINIs | L | Guaranteed Stop Loss (GSL) MINIs | M | Listed Protected Loan | F | New Product Types |
| Warrant Group | Description | | | | | | | | | | | | | | | | | | | | | | | | |
| B | Bonus Certificate | | | | | | | | | | | | | | | | | | | | | | | | |
| W, V, U or T | Trading style warrants including equity calls and puts, index calls and puts, currency calls and puts. | | | | | | | | | | | | | | | | | | | | | | | | |
| I or J | Instalments | | | | | | | | | | | | | | | | | | | | | | | | |
| S | Self Funding Instalments (SFIs) and Structured Investment Products (SIPs – these include longer-term investment style products). | | | | | | | | | | | | | | | | | | | | | | | | |
| E | Endowments | | | | | | | | | | | | | | | | | | | | | | | | |
| X, Y or Z | Warrants which have significantly different structures to any of the above. Examples include equity and index knock-out warrants and Capital Plus Warrants. | | | | | | | | | | | | | | | | | | | | | | | | |
| D | This is a temporary code assigned to a warrant trading on a deferred settlement basis. The warrant will revert to its original code on the first day of normal trading after deferred settlement ends. | | | | | | | | | | | | | | | | | | | | | | | | |
| K or Q | MINIs | | | | | | | | | | | | | | | | | | | | | | | | |
| L | Guaranteed Stop Loss (GSL) MINIs | | | | | | | | | | | | | | | | | | | | | | | | |
| M | Listed Protected Loan | | | | | | | | | | | | | | | | | | | | | | | | |
| F | New Product Types | | | | | | | | | | | | | | | | | | | | | | | | |
| Valid Values | N/A | | | | | | | | | | | | | | | | | | | | | | | | |

| Basis of Quotation | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|--------------------|---|------|-------------|----|-----------------|----|--------------------|----|--------------|----|-----------------|----|--------------------|----|----------|----|--------------------|----|-----------|----|---------------------------|----|------------------|----|---------------------|----|--------------|----|-----------------|----|----------------------|----|------------------------|----|--------------------|----|---------------|----|----------------|----|-------------------|----|-------------|----|----------------|----|-------------------|----|-------------|----|-------------------|----|--------------------------|----|-----------------|----|-------------|
| Bytes | 2, occurs 5 times | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Format | Alphabetic | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Description | <p>Indicates the status under which a Security is quoted. In the case of trades, this field will only contain a value if special permission has been granted by the respective committees to trade outside the current stated Basis of Quotation.</p> <p>Note: Standard trading incorporates a fixed settlement period of two business days (T+ 2) effective 07 March 2016.</p> | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Valid Values | <table border="1"> <thead> <tr> <th>Code</th> <th>Description</th> </tr> </thead> <tbody> <tr><td>CB</td><td>Cum Bonus Issue</td></tr> <tr><td>CC</td><td>Cum Capital Return</td></tr> <tr><td>CD</td><td>Cum Dividend</td></tr> <tr><td>CE</td><td>Cum Entitlement</td></tr> <tr><td>CF</td><td>Cum Takeover Offer</td></tr> <tr><td>CL</td><td>Call Due</td></tr> <tr><td>CM</td><td>Cum Premium Return</td></tr> <tr><td>CP</td><td>Call Paid</td></tr> <tr><td>CQ</td><td>Cum Equal Access Buy-back</td></tr> <tr><td>CR</td><td>Cum Rights Issue</td></tr> <tr><td>CT</td><td>Conditional Trading</td></tr> <tr><td>CZ</td><td>Cum Priority</td></tr> <tr><td>NX</td><td>New Ex Interest</td></tr> <tr><td>PA</td><td>Protection Available</td></tr> <tr><td>PU</td><td>Protection Unavailable</td></tr> <tr><td>RA</td><td>Receiver Appointed</td></tr> <tr><td>RE</td><td>Reconstructed</td></tr> <tr><td>XB</td><td>Ex Bonus Issue</td></tr> <tr><td>XC</td><td>Ex Capital Return</td></tr> <tr><td>XD</td><td>Ex Dividend</td></tr> <tr><td>XE</td><td>Ex Entitlement</td></tr> <tr><td>XF</td><td>Ex Takeover Offer</td></tr> <tr><td>XI</td><td>Ex Interest</td></tr> <tr><td>XM</td><td>Ex Premium Return</td></tr> <tr><td>XQ</td><td>Ex Equal Access Buy back</td></tr> <tr><td>XR</td><td>Ex Rights Issue</td></tr> <tr><td>XZ</td><td>Ex Priority</td></tr> </tbody> </table> | Code | Description | CB | Cum Bonus Issue | CC | Cum Capital Return | CD | Cum Dividend | CE | Cum Entitlement | CF | Cum Takeover Offer | CL | Call Due | CM | Cum Premium Return | CP | Call Paid | CQ | Cum Equal Access Buy-back | CR | Cum Rights Issue | CT | Conditional Trading | CZ | Cum Priority | NX | New Ex Interest | PA | Protection Available | PU | Protection Unavailable | RA | Receiver Appointed | RE | Reconstructed | XB | Ex Bonus Issue | XC | Ex Capital Return | XD | Ex Dividend | XE | Ex Entitlement | XF | Ex Takeover Offer | XI | Ex Interest | XM | Ex Premium Return | XQ | Ex Equal Access Buy back | XR | Ex Rights Issue | XZ | Ex Priority |
| Code | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CB | Cum Bonus Issue | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CC | Cum Capital Return | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CD | Cum Dividend | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CE | Cum Entitlement | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CF | Cum Takeover Offer | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CL | Call Due | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CM | Cum Premium Return | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CP | Call Paid | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CQ | Cum Equal Access Buy-back | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CR | Cum Rights Issue | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CT | Conditional Trading | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CZ | Cum Priority | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| NX | New Ex Interest | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| PA | Protection Available | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| PU | Protection Unavailable | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| RA | Receiver Appointed | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| RE | Reconstructed | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| XB | Ex Bonus Issue | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| XC | Ex Capital Return | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| XD | Ex Dividend | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| XE | Ex Entitlement | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| XF | Ex Takeover Offer | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| XI | Ex Interest | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| XM | Ex Premium Return | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| XQ | Ex Equal Access Buy back | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| XR | Ex Rights Issue | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| XZ | Ex Priority | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| Buyer Identification (ID) | |
|---------------------------|---|
| Bytes | 4 |
| Format | Numeric |
| Description | A four-digit number to identify the buying Trading Participant. |
| Valid Values | N/A |

| Buyer Identification | |
|----------------------|--|
| Bytes | 4 |
| Format | Numeric |
| Description | A four-digit number to identify the broker who made the trade. |
| Valid Values | N/A |

| Buyer Order Reference Number | |
|------------------------------|---|
| Bytes | 10 |
| Format | Alphanumeric |
| Description | Buy broker's own reference for in-house processing of the trade (for example to a particular account or client). Also used by ASX settlement to notify brokers of delivery fail trades or securities lending loan transactions. In this case the field contains the settlement generated trade key of the fail trade or loan trade. |
| Valid Values | Only the buy broker will receive a value in this field. The sell broker will receive a blank-filled Buyer Order Reference Number. This field is blank filled on ReferencePoint Broker Trades product. |

| Condition Codes | |
|-----------------|---|
| Bytes | 2, occurs 8 times |
| Format | Alphabetic |
| Description | Two-character code indicating the condition(s) under which the sale was effected. |
| Valid Values | See the Condition Code Table |

| Currency Exchange Rate | |
|------------------------|--|
| Bytes | 12 |
| Format | Numeric 9(6)V9(6) (Expressed in dollars to 6 decimal places). Zero filled for trades in non Foreign Markets Securities. |
| Description | Expresses the rate at which the foreign currency traded price present in the sale price field is converted to the Australian dollar settlement value provided in the dale value. For foreign currency trades reported via Signals: Trade Value = Sale price * Volume / Currency Exchange Rate This field is blank filled on ReferencePoint Broker Trades product. |
| Valid Values | N/A |

| Exchange ID | |
|--------------|--|
| Bytes | 1 |
| Format | Numeric |
| Description | With the advent of automated trading, all Exchange identifications are national. |
| Valid Values | 1 = National (Automated trading) |

| Exercise Price | |
|----------------|---|
| Bytes | 9 |
| Format | Numeric 9(5)V9(4) (Expressed as dollars to four decimal places) Numeric 9(7) v 9(2) (Expressed as dollars and cents to two [2] decimal places for Ultra High Denomination securities - Security types 39, 52, 59, 65) |
| Description | Also called Strike Price. For Exchange Traded Options over securities , this is the price at which the underlying security may be bought or sold by exercise of the option. For Exchange Traded Options over Indices , this is the level at which the underlying index maybe bought or sold on expiry. As this level is expressed in points, this level must be multiplied by the Contract Multiplier to convert to a dollar value. For Company Options, this is the total exercise capital plus exercise premium for the option. For Warrants, this represents the price at which the underlying security may be bought or sold by exercise of the warrant. This figure will be fixed at a nominal amount of 1 cent for endowment warrants and does not refer to the amount actually outstanding on endowment warrants. An amount of \$0.0001 (i.e. 1/100 of a cent) will also be applicable to certain Capital Protected Warrants. |
| Valid Values | N/A |

| Issuer Code | |
|--------------|---|
| Bytes | 3 |
| Format | Alphanumeric |
| Description | A code assigned to each issuing body. This field may be suffixed with the Security Code to make up a unique ASX Code. |
| Valid Values | N/A |

| Market ID | |
|--------------|--|
| Bytes | 3 |
| Format | Numeric |
| Description | Unique identifier for trading facility. |
| Valid Values | 001 = ASX TradeMatch 002 = ASX PureMatch® 100 = All ASX Market (ASX TradeMatch + ASX PureMatch®) |

| Message Type | |
|--------------|---|
| Bytes | 2 |
| Format | Alphabetic |
| Description | Identifies the type of message being transmitted and enables the subscriber to identify the message format. |
| Valid Values | Refer to message structure section. |

| Number of Contracts | |
|---------------------|--|
| Bytes | 9 |
| Format | Numeric |
| Description | The number of Options forming the trade. |
| Valid Values | N/A |

| Original Trade Capture Date | |
|-----------------------------|--|
| Bytes | 8 |
| Format | Numeric YYYYMMDD where YYYY = Year MM = Month DD = Day |
| Description | The date on which the trade to be cancelled was originally reported. |
| Valid Values | N/A |

| Retransmit ID | |
|---------------|--|
| Bytes | 1 |
| Format | Numeric |
| Description | Indicates whether the message sent is as a result of a first-time service request or a retransmission request. |
| Valid Values | 0 = Message sent in response to a normal service request 1 = Message sent in response to a retransmission request |

| Reversal Reason Code | |
|----------------------|--|
| Bytes | 1 |
| Format | Alphabetic |
| Description | To allow the identification of incorrect data which caused the reversal of a trade. |
| Valid Values | B = Incorrect Broker P = Incorrect Price S = Incorrect ASX Code V = Incorrect Volume O = Omitted D = Data Entry Error |

| Sale Premium | |
|--------------|--|
| Bytes | 9 |
| Format | Numeric 9(5)V9(4) (Expressed as dollars to four decimal places). |
| Description | The price of an option contract determined through the auction process and representing current market values. |
| Valid Values | N/A |

| Sale Price / Sale Contract Price | |
|----------------------------------|---|
| Bytes | 9 |
| Format | Numeric 9(5)V9(4) (Expressed as cents to four decimal places.) For Security Types 11, 12, 33, 34, 35 , 48, 49, 57, 58 , 85, 87 and 90 to 97 (high denomination equities and warrants & structured products, options and LEPO"s), the Price is expressed as dollars and cents to four decimal places. ----- Numeric 9(7) v 9(2) For Security Types 39, 52, 59 & 65 (Ultra High Denomination securities), the Price is expressed as dollars and cents to two decimal places. |
| Description | The price at which a trade/contract was transacted. |
| Valid Values | N/A |

| Sale Value | |
|--------------|---|
| Bytes | 12 |
| Format | Numeric 9(10)V9(2) (Expressed as dollars to two decimal places.) |
| Description | The total cost in dollars of the sale transaction. |
| Valid Values | N/A |

| Sale Yield | |
|--------------|---|
| Bytes | 5 |
| Format | Numeric 9(2)V9(3) (Expressed as a percentage). |
| Description | The rate of return of a security over its life from the date of purchase to redemption. It includes interest payments and capital gain or loss. Dissemination of this field's value ceased on 4 Sep 2006. This field is currently zero filled. |
| Valid Values | N/A |

| Sale Volume | |
|--------------|---------------------------------|
| Bytes | 9 |
| Format | Numeric |
| Description | The number of units transacted. |
| Valid Values | N/A |

| Security Code | |
|---------------|---|
| Bytes | 3 |
| Format | Alphanumeric |
| Description | A code allocated to each security pertaining to an issuing body. This field may be prefixed with the Issuer Code to make up a unique ASX Code. |
| Valid Values | N/A |

| Security Type | |
|---------------|--|
| Bytes | 2 |
| Format | Numeric |
| Description | The type of Security as defined by the issuing body. |
| Valid Values | See the Security Type Table |

| Sequence Number | |
|-----------------|---|
| Bytes | 6 |
| Format | Numeric |
| Description | A sequential number allocated by the Gateway system and specific to a particular session with a given Subscriber. Unless a retransmission request has been made, the first data message sent shall always contain the sequence number "000001". Subsequent messages will have the sequence number incremented by one. |
| Valid Values | 000001 to 999999 |

| Serial Trade Qualifier | |
|------------------------|---|
| Bytes | 4 |
| Format | Numeric |
| Description | <p>Four-digit identifier to aid in the identification of transactions. This is the first 4 digits of the 10 digit Trade Slip Number (TSN) generated by the ASX trading system. Below is the full breakdown of the TSN:</p> <p>ASX Trade Slip Number format is 10PNNNNNNN where:</p> <ul style="list-style-type: none"> • 1: always 1 • 0: last digit of the Ordinal date • P: instance number of DC (Deal Capture) • NNNNNNN: Trade Number |
| Valid Values | N/A |

| Seller Clearing Broker Identification | |
|---------------------------------------|---|
| Bytes | 4 |
| Format | Numeric |
| Description | <p>A four-digit number to identify the selling broker's clearing broker number.</p> <p>This field is zero filled on ReferencePoint Course of Sales product.</p> |
| Valid Values | N/A |

| Seller Identification | |
|-----------------------|--|
| Bytes | 4 |
| Format | Numeric |
| Description | A four-digit number used to identify the selling Broker. |
| Valid Values | N/A |

| Settlement Date | |
|-----------------|--|
| Bytes | 8 |
| Format | <p>Numeric YYYYMMDD where</p> <p>YYYY = Year</p> <p>MM = Month</p> <p>DD = Day</p> |
| Description | <p>Generally the date upon which settlement is due to occur as determined by the current fixed settlement regime or the anticipated date of settlement as mutually agreed between participants. The date when money and securities are due to change hands.</p> <p>Note: Settlement Date values based on a T+2 settlement regime for cash equities, hybrid debt securities, warrants, ETFs and depositary interests effective 07 March 2016.</p> |
| Valid Values | N/A |

| Seller Order Reference Number | |
|-------------------------------|--|
| Bytes | 10 |
| Format | Alphanumeric |
| Description | Sell broker's own reference for in-house processing of the trade (for example to a particular account or client). Also used by ASX Settlement to notify brokers of delivery fail trades or securities lending loan transactions. In this case the field contains the settlement generated trade key of the fail trade or loan trade. |
| Valid Values | Only the sell broker will receive a value in this field. The buy broker will receive a blank-filled Seller Order Reference Number. This field is blank filled on ReferencePoint Broker Trades product. |

| Special Market Indicator | |
|--------------------------|---|
| Bytes | 1 |
| Format | Alphabetic |
| Description | A notation indicating whether the message contains data relevant to a security which is being quoted on a basis different to the existing quotation. To determine what type of basis the security is being quoted under interrogate the Basis Of Quotation field. |
| Valid Values | Y = Yes the security is currently being quoted on a basis different to the existing quotation. N = No the security is not currently being quoted on a basis different to the existing quotation. NB: Only the messages relevant to the special market security will ever contain an indicator of "Y" and this indicator will always be accompanied by a valid value/s in the Basis Of Quotation field. |

| Ticker Permission Indicator | |
|-----------------------------|---|
| Bytes | 1 |
| Format | Numeric |
| Description | An indicator to highlight which messages may be displayed on the ticker. |
| Valid Values | 0 = Do not display 1 = Display on ticker 2 = Display on ticker and indicate the trade as a crossing |

| Time | |
|--------------|--|
| Bytes | 6 |
| Format | Numeric HHMMSS where HH = Hours MM = Minutes SS = Seconds |
| Description | <p>The time that the record was entered into the computer system to be disseminated.</p> <p>The following 'Time' field changes on the Trade, Quote and Snapshot messages apply after the Integrated Trading System (ITS), now referred to as ASX Trade, was implemented in 2006.</p> <p>Different definitions apply to this field depending on the message type. These other 'Time' definitions are detailed below.</p> <ul style="list-style-type: none"> • Trade / Trade Cancellation Time: this refers to the actual time of the trade or trade cancellation. Trade messages are time-stamped with the time the trade was executed on the trading system. • Quote Capture Time: this refers to the time the ASX central system captured the quote message. Quote messages are time-stamped with the quote capture time of ASX's central repository system. • Snapshot Dissemination Time: this refers to the time of snapshot dissemination. Snapshot messages are time-stamped with the snapshot dissemination time. <p>The 'Time' field on all other message types will continue to indicate "the time that the record was entered into the computer system to be disseminated".</p> |
| Valid Values | N/A |

| Trade Date | |
|--------------|---|
| Bytes | 8 |
| Format | Numeric YYYYMMDD, where YYYY = Century, Year MM = Month DD = Day |
| Description | A date reflecting the trade capture date. |
| Valid Values | N/A |

| Trade Serial Number | |
|---------------------|--|
| Bytes | 6 |
| Format | Numeric |
| Description | <p>A six digit serial number generated by ASX trading system to identify a transaction. this is the last 6 digits of the 10 digit Trade slip Number (TSN) generated by the ASX trading system. Below is the full breakdown of the TSN:</p> <p>. ASX Trade Slip Number format is 10PN<u>NNNNNN</u> where:</p> <ul style="list-style-type: none">• 1: always 1• 0: last digit of the Ordinal date• P: instance number of DC (Deal Capture)• <u>NNNNNN</u>: Trade Number <p>The characters underlined and in bold font represent that part of the TSN that populates the Trade Serial Number data field.</p> |
| Valid Values | N/A |

General Information

This section provides general information applicable to the various messages.

Basis of Quotation

Generally securities trade on a 'cum' basis. However, under certain circumstances, special markets may be created on a daily basis, which trade outside the 'normal' market and in addition to the normal market.

To identify trades that have occurred as a result of a special market, a subscriber should interrogate the basis of quotation and special market indicator fields. Trades which occur in a **normal** market do **not** contain any values in the basis of quotation field and contain a value of 'N' in the special market indicator field, regardless of whether it is an 'ex' or a 'cum' market. Trades that occur as the result of a **special** market, have one or more values in the basis of quotation field and a valid value of 'Y' in the special market indicator. Refer to 'Basis of Quotation' field definition for the relevant valid values.

For example, if the normal market for XYZ is ex-dividend, then the basis of quotation field is blank filled and the special market indicator contains a value of 'N'. If a 'cum' dividend special market is established, any trades executed in this special market will contain 'CD' in the basis of quotation field and a value of 'Y' in the special market indicator field.

A special market may be established for a security that has more than one basis of quotation. For example, a cum dividend (CD), cum rights (CR) special market may be established for XYZ. Any trades executed in this special market would have 'CD' and 'CR' in the basis of quotation field and a value of 'Y' in the special market indicator.

Any trade that contains a value other than spaces in the basis of quotation field should not update the first, high, low or last fields. These are considered off market trades, and thus only update the cumulative volume and cumulative value fields.

Total Return Single Stock (TORESS) Options and LEPOs

TORESS options are call only option products that have 2 distinguishing features which differentiate them from standard options traded in ASX. They are:

- Ordinary dividends are adjusted for via a cash transfer between the option seller and buyer. This features allows for the better pricing of these options due to the removal of forecast dividend in pricing.
- The options are cash settled upon exercise as opposed to physical delivery. This feature removes some issues which clearers have expressed around Cash market Margining (CMM) on the back of exercise.

ASX Code convention for TORESS Options:

Unique, to distinguish them from existing Exchange Trade Options.

- a. The first two characters denotes/maps to the first 2 characters of the underlying ASX Code i.e. BH for BHP
- b. The third character is a set of numerical value i.e. 8 --> BH8
- c. The 4th and 5th characters are the clearing code which is randomly assigned by the ASX. Some codes will include a 6th numerical character which is also a clearing code randomly assigned by ASX.

First TORESS options were listed on 30 November 2015 and trading on these securities commenced on 01 December 2015.

Security Type Table

| Type | Description |
|--------------|---|
| 01-03 | Ordinary Shares |
| 01 | Ordinary |
| 02 | Restricted Ordinary |
| 03 | Employee Ordinary |
| 04 | Allocation Interest |
| 05 | Forfeited |
| 06 | Trust Units |
| 07 | Exchange Traded Fund Units |
| 08 | Reserved (N.Z.) |
| 09 | Entitlements |
| 10 | Rights |
| 11 | High Denomination Equities |
| 12 | High Denomination Convertible Notes |
| 15 | CHESS Miscellaneous Payments |
| 16-31 | Preference |
| 16 | Preference |
| 17 | Cumulative Preference |
| 18 | Cumulative Redeemable Preference |
| 19 | Cumulative Redeemable Convertible Preference |
| 20 | Cumulative Convertible Preference |
| 21 | Convertible Preference |
| 22 | Convertible Redeemable Preference |
| 23 | Redeemable Preference |
| 24 | Part Preference |
| 25 | Redeemable Part Preference |
| 26 | Cumulative Part Preference |
| 27 | Convertible Part Preference |
| 28 | Cumulative Redeemable Part Preference |
| 29 | Cumulative Redeemable Convertible Part Preference |
| 30 | Employee Preference |
| 31 | Cumulative Part Employee Preference |
| 32-38 | Funds |
| 32 | Trading Long Exposure |
| 33 | Trading Managed Fund – High Denomination |
| 34 | QDB Managed Fund – High Denomination |

| Type | Description |
|----------------------|--|
| 35 | m Fund – High Denomination |
| 36 | Trading Managed Fund |
| 37 | QDB Managed Fund |
| 38 | m Fund |
| 40-42 | Company Options |
| 40 | Options |
| 41 | Employee Options |
| 42 | Restricted Option |
| 43 | Delivery Option |
| 44 | Bonus Delivery Option |
| 45 | Option Bonds |
| 46-49, 59, 65 | Warrants |
| 46 | Warrants (Calls) |
| 47 | Warrants (Puts) |
| 48 | High Denomination Warrants (Calls) |
| 49 | High Denomination Warrants (Puts) |
| 59 | Ultra High Denomination Warrants (Calls) |
| 65 | Ultra High Denomination Warrants (Puts) |
| 50-51 | Convertible Notes |
| 50 | Convertible Notes (Equity Security) |
| 51 | Convertible Notes (Interest Rate Security) |
| 39, 52-58 | Structured Products |
| 39 | Trading Structured Product (Calls) – Ultra High Denomination |
| 52 | Trading Structured Products (Puts) – Ultra High Denomination |
| 53 | Trading Structured Product Call |
| 54 | Trading Structured Product Put |
| 55 | QDB Structured Product Call |
| 56 | QDB Structured Product Put |
| 57 | QDB Structured Product Call - High Denomination |
| 58 | QDB Structured Product Put - High Denomination |
| 60 | Debenture |
| 61 | Screen Traded Debentures |
| 62 | Transferable Deposits |
| 63 | Tax Free Loans |
| 64 | Semi-Government Loans |
| 66 | Screen Traded Semi Government Loans |
| 70 | Unsecured Notes (Non-Screen Traded) |

| Type | Description |
|------|--|
| 71 | Screen Traded Unsecured Notes (Cash Traded) |
| 72 | Floating Rate Notes |
| 73 | Wholesale Corporate Interest Rate Securities |
| 80 | Government Loans |
| 81 | Bond CDI (covers Exchange Traded Australian Government Bonds and Corporate Bond CDIs) |
| 83 | Screen Traded Government Loans |
| 85 | Australian Grain Futures |
| 87 | Australian Wool Futures |
| 90 | Local Call Options |
| 91 | Local Put Options |
| 92 | International Call Options |
| 93 | International Put Options |
| 94 | ASX Futures Call Options |
| 95 | Low Exercise Price Options (LEPOs) |
| 96 | ASX Futures Put Options |
| 97 | ASX Futures Contracts |
| 99 | Australian Futures Strip |

Condition Code Table

| Condition Code | Description |
|----------------|---|
| | TRANSACTION TYPE |
| BB | Bulletin Board Trade (now used instead of CT combination Trade. However, CT is still used in trade report situations LTCT, XTCT & SPCT. |
| BK | Buy Back |
| BP | Booking Purposes Only |
| CM | Tailor Made Combo 1 Side |
| CP | Centre Point Preferenced Matched Trade |
| CT | Combination Trade |
| CX | Centre Point Trade |
| DR | Directed Reporting |
| EC | Exercise of Call |
| EP | Exercise of Put |
| EQ | Equity Combination |
| GL | Non-Screen Traded Government Instrument |
| LN | Loan |
| LR | Loan Return |
| QB | Quote Display Board Trade |
| ST | Stabilisation Trade |
| TM | Tailor Made Combination |
| VM | Volume Match Trade |
| WH | Non-Screen Traded Wholesale Instrument |
| | TIME OR LOCATION |
| LT | Late Trade Report <ul style="list-style-type: none"> ▪ Derivative Market Products ▪ Cash Market Products post 5pm |
| L1 | Late Trade Report - Book Squaring |
| L2 | Late Trade Report - Hedging Trades |
| L3 | Late Trade Report - Order Completion |
| L4 | Late Trade Report - Error Rectification |
| L5 | Late Trade Report - Put Through |
| OS | Overseas |
| | DELIVERY |
| FD | Forward Delivery |
| OR | Overseas Resident |

| Condition Code | Description |
|----------------|---|
| | CROSSING/SPECIAL |
| BC | Preferred Any Price Block Trade |
| BT | Any Price Block Trade |
| ET | Exchange Traded Funds Special |
| IB | Index Replicating Special Crossing |
| NX | NBBO Crossings |
| OC | OTC Contingent Equity Trade |
| P1 | Put-Through Special Crossing \geq T2 |
| P2 | Put-Through Special Crossing \geq T3 < T2 |
| SA | Special Crossing Sale to complete client order |
| SO | Other Special Sale (i.e. Special Sales other than 'SP', 'SX' and 'SA') |
| S1 | Special Crossing \geq T1 |
| S2 | Special Crossing \geq T2 < T1 |
| S3 | Special Crossing \geq T3 < T2 |
| SP | Block Special Trade Report |
| SX | Special Sale Portfolio |
| XT | Crossed Trade |
| | SHORT SALE |
| SH | Short (a partial or whole short sell trade) *currently suppressed, not disseminated. |

Trade Report Types Table

| Trade Rpt | Code | Description | Accounting |
|-----------|------|---|------------|
| BB | 20 | Bulletin Board Trade | |
| BK | 40 | Buy Back | |
| BP | 41 | Booking Purposes | ✓ |
| DR | 43 | Directed Reporting | |
| EC | 44 | Exercise Call | |
| EP | 45 | Exercise Put | |
| EQ | 30 | Equity/Option Combination | |
| ET | 46 | ETF Special Trade | |
| FD | 47 | Forward Delivery | |
| GL | 52 | Non-Scr Traded Govt Instrument | |
| IB | 49 | Index Report Portfolio Special | |
| L1 | 13 | Late Trade Report - Book Squaring | |
| L2 | 14 | Late Trade Report - Hedging Trades | |
| L3 | 15 | Late Trade Report - Order Completion | |
| L4 | 16 | Late Trade Report - Error Rectification | |
| L5 | 17 | Late Trade Report - Put Through | |
| LN | 50 | Loan | ✓ |
| LR | 51 | Loan Return | ✓ |
| LT | 4 | Late Trade Report <ul style="list-style-type: none"> ▪ Derivative Market Products ▪ Cash Market Products post 5pm | |
| LTCT | 33 | Late Combination Trade | |
| NORM | 0 | Normal Trade | |
| OR | 54 | Overseas Resident | |
| OS | 5 | Overseas Trade | |
| P1 | 66 | Put-Through Special Crossing $\geq T2$ | |
| P2 | 67 | Put-Through Special Crossing $\geq T3 < T2$ | |
| PT | 55 | Put Through Trade Report | |
| S1 | 10 | Special Crossing $\geq T1$ | |
| S2 | 11 | Special Crossing $\geq T2 < T1$ | |
| S3 | 12 | Special Crossing $\geq T3 < T2$ | |
| SA | 56 | Spce Xsng - Less than Mkt Parcel | |

| Trade Rpt | Code | Description | Accounting |
|-----------|------|--|------------|
| SO | 57 | Shortfall In Undw/Other Spec Xsg | |
| SP | 3 | Special Crossing (Derivative Market Products Only) – same broker | |
| SPCT | 9 | Special Combo, Contingent | |
| ST | 58 | Price Stabilisation | |
| STL1 | 61 | Price Stab Late Trade – Book Squaring | |
| STL2 | 62 | Price Stab Late Trade – Hedging Trades | |
| STL3 | 63 | Price Stab Late Trade – Order Completion | |
| STL4 | 64 | Price Stab Late Trade – Error Rectification | |
| STL5 | 65 | Price Stab Late Trade – Put Through | |
| STLT | 59 | Price Stabilisation Late Trade | |
| SX | 60 | Portfolio Special Crossing | |
| TM | 31 | Tailor Made Combination | |
| WH | 53 | Non-Scr Traded Wholesale Instr. | |
| XT | 2 | Crossing (Normal) Trade | |
| XTCT | 7 | Combination Crossing | |
| XTTM | 32 | Tailor Made Combination Crossing | |

Manual Updates History

| Date | Bulletin | Page | Changes Made |
|---|---|--------------------|---|
| Updates since manual version 1.0 | | | |
| 8/9/05 | 05/05 | 10 | Removal of GS & GM market messages. |
| 1/11/05 | 07/05 | Throughout manual | Removal of references to VPN signal file. |
| 8/05 | Information Services News - Issue 1/2005 | 24, 29 | Updates to the fields; Buyer Identification and Seller Identification. Updates to information available via TA – TG messages. |
| 17/03/06 | 02/06 | 21 | Additional alphabets to be used in the 4 th /5 th digits of ETO series ASX Code. |
| 5/4/06 | 06/06 | 37, 28, 31, 12, 16 | Updates to Condition Code Table, Sale Yield field, Time field, TC and TH messages. |
| 6/10/06 | 21/06 | 32 | Check Digit component of Trade Serial Number field calculation change. |
| 11/05/07 | 11/07 | 21 | Letters K, L, M, U, T & Z to be used in the 4 th position for Warrants ASX Code. Updated in the ASX Code field. |
| 15/05/07 | 13/07 | 27 | Sale Price/Sale Contract price field updated to include security type 12 as a Large Denomination security . |
| 25/7/07 | 20/07 | 21 | Warrants 4 th position letters K or L group description changed to MINIs in the ASX Code field. |
| 17/12/07 | 35/07 | 37 & 39 | Updates to the Condition Code Table and addition of Trade Report Types |
| 21/02/08 | 06/08 | 21 | Introduction of 6 character ETO coding convention where the 6 th character will be the numeral 7, 8 or 9. Updated in the ASX Code field. |
| 7/03/08 | 09/08 | 37 | Addition of late trading condition codes L1 – L5. |
| 24/04/08 | 18/08 | 38 | Introduction of new Block Special Crossing condition codes. |
| 2/05/08 | 19/08 | 21 | Introduction of letter 'M' (Listed Protected Loan) in the 4 th character of Warrant ASX Code.. |
| 23/07/08 | 29/08 | 34, 35, 37, 22 | Introduction of; Security Types 32 – 37 and 53 – 56 in the Security Type table, Condition Code 'QB' in Condition Code Table and Warrant Groups F & Q in the ASX Code field. |
| 18/08/08 | 31/08 | 21 | Introduction of 6 character coding convention for quoted interest rate securities. |
| 16/01/09 | 01/09 | 37 | Introduction of 2 new trade condition codes CX (CentrePoint Trade) and VM (VolumeMatch Trade). |
| | | 23 | Removal of "CI – Cum Interest" basis of quotation value from the Basis of Quotation data field. |
| | | 25 | Exercise Price data field definition update. |
| 29/07/10 | 20/10 | 29 & 32 | Change in the content of the 10 digit Trade Slip Number (TSN) data generated by the ASX trading system. The TSN is represented by the 4 digit Serial Trade Qualifier data field + the 6 digit Trade Serial Number data field. |
| 14/06/11 | 20/11 | 10-18 | Changes to Trade Record Format Structures relating to the introduction of the ASX PureMatch® trading facility. |
| | | 26 | New Market ID data field definition. |
| 02/09/11 | 31/11 | 38 | Introduction of "NX" trade condition code representing National Best Bid and Offer (NBBO) Crossings in ASX Trade. |

| Date | Bulletin | Page | Changes Made |
|----------|----------|----------|--|
| 20/10/11 | 35/11 | 22 | <ul style="list-style-type: none"> – Introduction of new Warrant Type “Guaranteed Stop Loss (GSL) MINIs to be represented by the character “L” in the 4th position of the ASX Code – Allocation of character “Q” in the 4th position of the ASX Code to represent MINIs warrant type. |
| 20/01/12 | 02/12 | 34 & 35 | <ul style="list-style-type: none"> – Introduction of fund like security type (Security Type 38) – Introduction of 4 structured product security types (Security Types 39, 52, 57 & 58) – Introduction of 2 ultra-high denomination warrants security types (Security Types 59 & 65) – Description change to Security Types 33-35, 37 & 53-56 |
| 25/01/12 | 04/12 | 25 | <ul style="list-style-type: none"> – Exercise Price data field format for Ultra High denomination security types 39, 52, 59 & 65 is Numeric 9(7) v 9(2) in dollars and cents to 2 decimal places. |
| 21/02/13 | 06/12 | 27 | <ul style="list-style-type: none"> – Update to Sale Price data field definition. |
| 02/03/12 | 08/12 | 38 | <ul style="list-style-type: none"> – Addition of “OC” OTC Contingent Equity Trade |
| 02/04/12 | 15/12 | 38 | <ul style="list-style-type: none"> – Change to NXXT trade condition code trade statistics update rule – trade will be included in the calculation of VWAP. |
| 01/06/12 | 24/12 | 22 | <ul style="list-style-type: none"> – Update to ASX Code definition to include UDRs. |
| 14/08/12 | 32/12 | 22 | <ul style="list-style-type: none"> – Additional information on UDR ASX Code coding convention. |
| 30/08/12 | 37/12 | 21 | <ul style="list-style-type: none"> – Introduction of Exchange-traded Australian Government Bonds (AGBs). <ul style="list-style-type: none"> o ASX Code coding convention |
| 08/11/12 | 42/12 | 21 | <ul style="list-style-type: none"> – ASX BookBuild ASX Code coding convention |
| 12/03/13 | 09/13 | 36 | <ul style="list-style-type: none"> – Change to Security Type 81 description to “Government Bond”. |
| 12/04/13 | 15/13 | 37 | <ul style="list-style-type: none"> – Two new trade condition codes “CP” & “SM” available effective 27 May 2013. |
| 12/06/13 | 20/13 | 36 | <ul style="list-style-type: none"> – “SM” condition code, withdrawn |
| 12/02/14 | 04/14 | 37 21 | <ul style="list-style-type: none"> – Security Type 81 description change – from Government Bond to Bond CDI. – Update to Security Type 81 ASX Code Convention |
| 30/06/14 | 17/14 | 38 | <ul style="list-style-type: none"> – Update to Short Sell (SH) trade condition code description to refer to a partial or whole short sell trade. |
| 26/06/14 | 27/14 | 25 | <ul style="list-style-type: none"> – Issuer Code data field to contain numeric values. |
| 20/04/15 | 10/15 | 38 | <ul style="list-style-type: none"> – Introduction of BC and BT trade condition codes. |
| 04/05/15 | 17/15 | 36 | <ul style="list-style-type: none"> – Introduction of OC trade condition code to allow for off-market crossings of the equity leg in the contingent OTC deal. |
| 30/11/15 | 43/15 | 22 34 | <ul style="list-style-type: none"> – Dissemination of TORESS Options. – Updated ASX Code data field description. – Added TORESS sub-section |
| 07/03/16 | 54/15 | 30 | <ul style="list-style-type: none"> – Change in Settlement Date value – set to T+2 Settlement Date |
| 11/03/16 | 08/16 | 23 | <ul style="list-style-type: none"> – Introduction of new warrant type group Bonus Certificate. |

Note:

For updates/changes implemented after ASX Market Information Notice 08/16, refer to ASX Market Information Notices published. ASX Market Information Notices can be accessed using below link.

<<http://www.asxonline.com/>>

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- Click on “Communications” folder, then on “Market Information”, to access these notices.

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ReferencePoint Content & System Support

Subscribers with data content and production problem queries can contact the ASX Customer Technical Support team for customer support from 06:00 am Monday through to 8:00 am Saturday (AEST) on the following numbers:

1800 663 053
+61 2 9227 0372

OR via email to:

cts@asx.com.au

Written queries may be addressed to:

ASX Customer Technical Support
ASX Limited
P.O. Box H224
Australia Square
SYDNEY NSW 1215

Or sent by facsimile to: +61 2 9227 0859

ASX Trading and Information Services

Should you wish to contact us to receive further information or discuss any aspects of Broker Trades, please contact ASX Trading and Information Services:

| | |
|---|------------------|
| Houda Harb – Senior Account Manager, Trading Execution and Information Services | (+612) 9227 0422 |
| Manzuma Ali – Account Manager, Trading Execution and Information Services | (+612) 9227 0827 |
| Alfred Boudib – Account Manager, Trading Execution and Information Services | (+612) 9227 0157 |
| Scott McInnes – Account Manager, Trading Execution and Information Services | (+612) 9227 0945 |
| | |
| Edwina Glinoga – Information Services | (+612) 9227 0761 |

Email InfoandTechServices@asx.com.au
Web www.asx.com.au

