ReferencePoint®

Derivatives Message Specification

The definitive reference data service, direct from the source

ASX Market Information
Information Solutions from the Source

Disclaimer
Information provided is for educational purposes and does not constitute financial product advice. You should obtain independent advice from an Australian financial services licensee before making any financial decisions. Although ASX Limited ABN 98 008 624 691 and its related bodies corporate ("ASX") has made every effort to ensure the accuracy of the information as at the date of publication, ASX does not give any warranty or representation as to the accuracy, reliability or completeness of the information. To the extent permitted by law, ASX and its employees, officers and contractors shall not be liable for any loss or damage arising in any way (including by way of negligence) from or in connection with any information provided or omitted or from any one acting or refraining to act in reliance on this information. The information in this document is not a substitute for the Operating Rules of the relevant ASX entity and in the case of any inconsistency, the Operating Rules prevail.

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

Updated: 05 October 2017
Version: 1.2

Contents

File Access

Addition, Deletion and Master derivatives files can be accessed every business day via the ASX web portal ASXOnline – www.asxonline.com.au.

Files Description and Availability

This section describes each of the Derivatives files.

Derivatives Master List (master.csv)

A full list of entity reference data for ASX Clear Derivatives (ASXCL). This file contains all ASXCLDerivatives listed products including options, LEPO's and futures.

Approximate availability time:

From 19:00

Derivatives Deletion File (deletion.csv)

List of entities removed from the derivatives master list.

Approximate availability time:

From 19:00

Derivatives Addition File (addition.csv)

List of entities added to the derivatives master list.

Approximate availability time:

From 19:00

ASXOnline File Names

ASXOnline Description	CSV File Name
ASXCL Derivatives Master List	master.csv
ASXCL Derivatives Additions	addition.csv
ASXCL Derivatives Deletions	deletion.csv

File Structure/Format

Fields are comma separated and displayed in the order as shown in below table. The first row of the file contains the column heading as per the "Field Name" column from the table.

ASX Clear Derivatives Products (master.csv, addition.csv, deletion.csv)

Field Name	Full Name/Description	Column
BusDate	Date of the file	A
Market	Market	B
ASXCode	ASX Code of the instrument	C
Underlying	Underlying	D
OptType	Option Type	E
ExpDate	Derivative Expiry Date	F
Strike	Strike Price	G
Style	Exercise Style	H
ContractSize	Contract Size	I
DerivativeProduct	ASX Derivative Product Code	J
ProductType	Derivative Product Type	K
Category	Category Indicator (Product Classification)	L
ExpDateRaw	**Raw Expiry Date**	**M**
ListingFrequency	**Option Listing Frequency**	**N**

Data Dictionary and Field Definitions

This section includes all the content fields for each Derivatix file/dataset described in the previous section. It includes a definition of all the fields and a dictionary describing each component of data.

ASXCode	
Field Name	ASX Code
Bytes	6
Format	Alphanumeric
Description	The unique code assigned by ASX that identifies a particular instrument series.
Valid Values	N/A

BusDate	
Field Name	Business Date
Bytes	10
Format	Numeric dd/mm/yyyy where: dd = day mm = month yyyy = century, year
Description	The business date of the file.
Valid Values	N/A

Category (Reserved for Future Use)	
Field Name	Category
Bytes	10
Format	Alphabetic
Description	Category indicator to further classify products.
Valid Values	**Reserved for Future Use**

Contract Size	
Field Name	Contract Size
Bytes	8
Format	Numeric Expressed in the following units of measurement: Equity Options — Units of Shares (i.e. 100 shares/contract, 104 shares/contract, 17 shares/contract) Index Options and Futures — in $ (i.e. a display of 10 represents $10 – means each index point is equal to $10)
Description	This is the number by which the underlying value being traded must be multiplied by in order to determine the dollar value of the contract.
Valid Values	N/A

DerivativeProduct	
Field Name	ASX Derivative Product Code
Bytes	6
Format	Alphanumeric
Description	A unique code used by ASX to identify a derivative product (Derivative product class).
Valid Values	N/A

ExpDate	
Field Name	Derivative Expiry Date
Bytes	10
Format	Numeric dd/mm/yyyy where: dd = day mm = month yyyy = century, year
Description	The day on which all unexercised options in a particular series terminates.
Valid Values	N/A

ExpDateRaw	
Field Name	Raw Expiry Date
Bytes	23
Format	Date (dd/mm/yyyy hh:mm:ss AM or PM)
Description	Raw format of the Expiry Date
Valid Values	N/A

ListingFrequency	
Field Name	Listing Frequency
Bytes	3
Format	Alphanumeric
Description	Denotes if an option is a monthly or weekly contract.
Valid Values	Possible Values M = Monthly Contract W1 = Weekly contract with next 1 week expiry W2 = Weekly contract with next 2 week expiry W3 = Weekly contract with next 3 week expiry W4 = Weekly contract with next 4 week expiry W5 = Weekly contract with next 5 week expiry

Market	
Field Name	Market
Bytes	6
Format	Alphabetic
Description	An indicator signifying in which market the instrument is traded. Always set to “ASX”.
Valid Values	N/A

OptType	
Field Name	Option Type
Bytes	1
Format	Alphabetic
Description	Represents the type of option product.
Valid Values	“ “ = space or empty for futures C = Call Option [an option contract that entitles the taker (buyer) to buy a fixed number of the underlying asset at a stated price on or before a fixed expiry date] P = Put Option [an option contract that entitles the taker (buyer) to sell a fixed number of underlying asset at a stated price on or before a fixed expiry date]

ProductType	
Field Name	Product Type
Bytes	2
Format	Alphabetic
Description	Product type identification of the underlying.
Valid Values	FU = Future LE = LEPO OS = Option on Stock OI = Option on Index

Strike	
Field Name	Strike Price
Bytes	10
Format	Numeric For stocks: Expressed in **dollars and cents**. Examples: **43.51 is = $43.51** **0.01 is = $0.01** **41 is = $41.00** For Index: Expressed in points Example: 5325 is = 5,325 points
Description	This is the predetermined buying or selling price for the underlying asset if the option is exercised. • For options over securities, this is the exercise price (the price at which the underlying asset may be bought or sold by exercise of the option) of the option contract • For option over an index, this is the value of the index represented by the contract, expressed in points. This value, in conjunction with the contract, determines the dollar value of the option. An *Index Contract* is a specified number of dollars per point e.g. AUD $10/point
Valid Values	N/A

Style	
Field Name	Exercise Style
Bytes	1
Format	Alphabetic
Description	Indicates the instrument's exercise style.
Valid Values	" " = for Futures A = American (exercise any time up to expiry) E = European (exercise on expiry date only)

Underlying	
Field Name	Underlying
Bytes	6
Format	Alphanumeric
Description	The ASX Code of the underlying security/product.
Valid Values	N/A

Manual Updates History

Date	Bulletin	Page	Changes Made
01/06/15			First Version
03/06/15		11	Correction to Strike Price in dollar and cents samples.
05/10/17		7, 9, 10	Addition of 2 new data fields: Raw Expiry Date and Listing Frequency

Contact Details

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 Market Information

Should you wish to contact us to receive further information or discuss any aspects of ReferencePoint, please contact ASX Market Information team members listed below:

Manzuma Ali – Account Manager, Technical & Information Services	(+612) 9227 0827
Alfred Boudib – Account Manager, Technical & Information Services	(+612) 9227 0157
Jamie Crank – Senior Manager, Information Services	(+612) 9227 0314
Houda Harb – Product Manager, Technical & Information Services	(+612) 9227 0422
Edwina Glinoga – Product Manager	(+612) 9227 0761

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