



ReferencePoint

Market Share Message Specification

The definitive reference data service, direct from the source



ASX Market Information
Information Solutions from the Source

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Introduction

ReferencePoint® is a financial information service providing daily market information from the Australian Security Exchange's equities trading platform known as ASX Trade. Key products traded on ASX Trade include equities, exchange trade options (ETOs), warrants, exchange traded funds (ETFs), index options and interest rate securities.

The Market Share product is a daily end of day summary report which provides brokers non-directional market share information for each trade security. The market share value is derived by aggregating the sell and buy transactions for each security. This report is intended to allow the market to gain insight into which brokers have been active in particular stocks without disclosing the direction of any activity.

One way to visualise this product is to think of a matrix with Brokers on one axis and Securities on the other axis. The numbers in the matrix are the market shares (in Volume and Value) of each broker for each relevant security

Two versions of the Market Share Report are provided, one that includes exercised options and one that does not.

File Availability and Access

Access

Access to the Market Share file is via the ASX web portal, ASX Online using a unique password protected login account.

Availability

Market Share file is available twice daily - as an interim file then as a final file.

- **Interim File**

The interim file is normally available from 5:30pm. The interim file includes trades for the day from market pre-open to market close (Closing Single Price Auction).

- **Final File**

The final file is normally available from 8:00pm. The final file includes all trades for the day.

Subscribers should make allowances in their systems for changes in file availability as a result of daylight saving.

File Structure and Details

Unlike the ReferencePoint suite of products, the Market Shares product file structure is not made up of standard message headers or message types. It contains pre-labelled seven columns of data with information for each security displayed in a single row.

Summary of Column and Row Structure

Type	Comments
Columns	Column headers are pre-labelled in Market Share file. There are seven columns making up the Market Share file.
Rows	Data is provided on a per security basis with each row of the file representing the market share for a single security.

Files Details

Market Shares Files

All ASX Market Share files contain trades executed across the ASX TradeMatch and ASX PureMatch® trading facilities. ASX PureMatch trading facility was introduced in November 2011.

Product	Product Code	File/Report Name
Market Share excluding exercised options		
Interim	MKT_SH_DOW	CLyymmdd.CSV
Final	MKT_SH_DOW	CMyymmdd.CSV
Market Share including exercised options		
Interim	MKTSHO_DOW	COyymmdd.CSV
Final	MKTSHO_DOW	CPyymmdd.CSV

Market Shares file

Name	Column*	Size	Comments
TRADE_DATE	A	6	
PARTICIPANT_NAME_ABBREV	B	2	
PARTICIPANT_NAME_FULL	C	1	
TRADING_NUMBER	D	1	ASX Trading Participant Broker ID
ASX_CODE	E	6	Made up of Issuer Code and Security Code
TOTAL_VALUE	F	3	
TOTAL_COUNT	G	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.

Notes:

- All numeric fields are right-justified.
- All alphabetic fields are left-justified.

ASX Code													
Bytes	6												
Format	Alphanumeric												
Description	<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 style="text-align: center;"><u>Values</u></p> <table style="margin-left: auto; margin-right: auto;"> <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 style="padding-left: 40px;">Unique, to distinguish them from existing Exchange Trade Options.</p> <ul 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
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U or V for November	W or X for December												
Description continuation...	<p>Warrants: The first three characters refer to the underlying security; the fourth character signifying a warrant group</p>												

ASX Code																							
	<p>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="text-align: left;">Warrant Group</th> <th style="text-align: left;">Description</th> </tr> </thead> <tbody> <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 <u>deferred settlement</u> 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>The 2nd to 4th characters of the code reference the underlying stock on the home exchange.</p>	Warrant Group	Description	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 <u>deferred settlement</u> 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
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K or Q	MINIs																						
L	Guaranteed Stop Loss (GSL) MINIs																						
M	Listed Protected Loan																						
F	New Product Types																						
Valid Values	N/A																						

Issuer Code (part of ASX_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

PARTICIPANT_NAME_FULL

Bytes	60
Format	Alphanumeric
Description	Full legal entity name of the Participant
Valid Values	N/A

PARTICIPANT_NAME_ABBREV

Bytes	20
Format	Alphanumeric
Description	An abbreviation of the legal entity name of the Participant.
Valid Values	N/A

Security Code (part of ASX_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

TRADE_DATE

Bytes	8
Format	Numeric YYYYMMDD where YYYY = Year MM = Month DD = Day
Description	The date on which the trade was effected or captured.
Valid Values	N/A

TRADING NUMBER

Bytes	3
Format	Numeric
Description	A three-digit number to identify the Broker Trading ID.
Valid Values	N/A

TRADE_VALUE	
Bytes	12
Format	Numeric (Expressed as dollars)
Description	The aggregate/total dollar value of trades for each security.
Valid Values	N/A

TRADE_COUNT	
Bytes	9
Format	Numeric
Description	The number of trades for a broker for the day.
Valid Values	N/A

Manual Updates Reference Table

Date	Version/ Bulletin	Page	Changes Made
20/06/11	Bulletin 20/11	6-7	Introduction of new ASX PureMatch and new ASX All Market (ASX TradeMatch + ASX PureMatch) Market Shares files.
29/06/11		10	Updated ASX Code data field definition.
10/11/11	Bulletin 37/11	6	Updated Product Code details for the expanded files.
28/11/11		6	<ul style="list-style-type: none"> Corrected file extension information from lower case to upper case.
14/04/13		6 9	<ul style="list-style-type: none"> Updated File Details sub-section. Removed file details table pre-November 2011. Updated ASX Code data field definition.
26/06/14	27/14	10	<ul style="list-style-type: none"> Issuer Code data field to contain numeric values.
11/05/16		9	<ul style="list-style-type: none"> Update to ASX Code description.

For updates/changes implemented after 11/05/16, refer to ASX Market Information Notices published. ASX Market Information Notices can be accessed using below link.

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

- Click on the **Participant** icon at the top of the page
- Click on the Library icon at the top of the subsequent page.
- Click on “Communications” folder, then on “Market Information”, to access these notices.

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 to 8:00 Saturday (AEST) on the following numbers:

1800 663 053
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OR via email to:

cts@asx.com.au

Written queries may be addressed to:

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