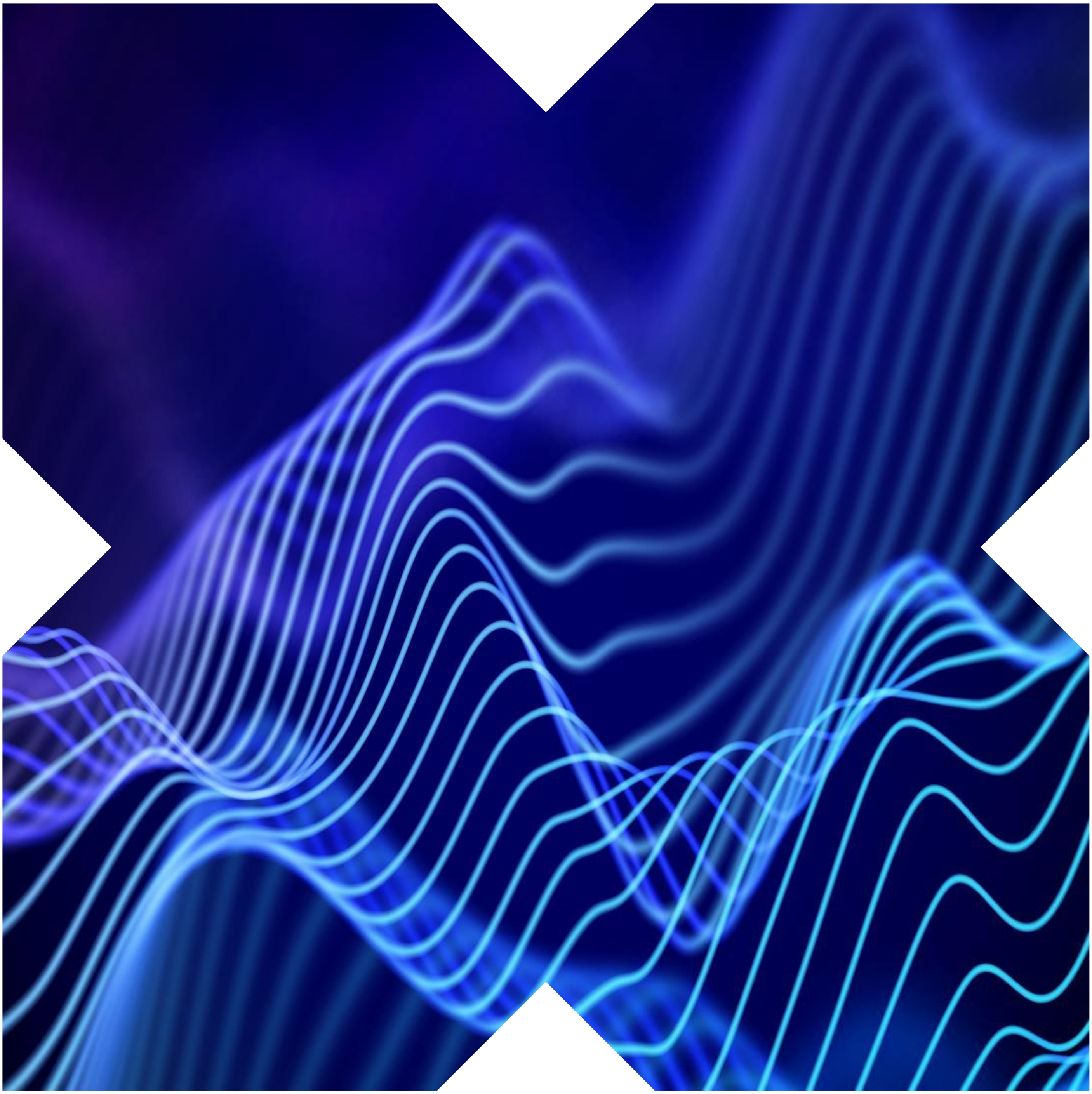
ASX ReferencePoint®

ASX 24 Daily Summary
Manual



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Introduction

ASX Information Services is a financial information service provider delivering market information relating to ASX's markets and operations, including from ASX's listed securities, investments and derivatives trading platforms known as ASX Trade® and ASX Trade 24®, the debt market Central Securities Depository (CSD) system Austraclear®, the equity clearing and CSD system CHESS®, and ASX's Market Announcements Platform (MAP).

The ASX ReferencePoint® - ASX 24 - Daily Summary is a key component of ASX's market transparency datasets for the Australian and New Zealand derivatives markets. It provides a daily summary of traded prices, volumes, open interest, risk, and volatility for markets. Corresponding monthly summaries are also provided.

For more information about ASX24 please visit www.asx.com.au/markets/trade-our-derivatives-market

Product Description

ASX ReferencePoint® - ASX 24 - Daily Summary provides coverage of all tradable Futures, Puts and Calls on ASX 24. It is available for download via ASX Online, alongside ASX ReferencePoint® services which provide coverage of other asset classes and other information categories.

The ASX ReferencePoint® - ASX 24 - Daily Summary product offering consists of:

- Daily Summary File
    a) A file containing a row for each listed Future, Put, and Call (see ASX 24 commodity codes for a list of commodity codes). Separate files are provided for Australian Dollar and New Zealand Dollar denominated listed derivatives.
    b) Sub-totals for Futures and Options (Puts plus Calls), and totals for the file.
- Monthly Summary Files
    a) One file for each Future, Put, or Call traded during the month, containing a row for each trading day. Separate files are provided for Australian Dollar and New Zealand Dollar denominated listed derivatives.

Product and File Structure

The public Daily Summary product is available for subscription as a daily TXT format file via internet connection to the ASX Online B2B web portal (https://www.asxonline.com/mia/) with the below details:

Product Structure

Reference Point Product Name and ASX Product Code	ASX 24 Daily Summary - Display 03001152 ASX 24 Daily Summary - Internal 03001151 ASX 24 Daily Summary Historical Display Use - 07700222 ASX 24 Daily Summary Historical Internal Use - 07700221
ASX Online Portal Product Codes (for download utility use)	SFE_DIST_D SFE_HIST_M
File Description	Daily Summary Files b) A file containing a row for each listed Future, Put or Call on ASX 24 c) Separate files are provided for Australian Dollar and New Zealand Dollar denominated listed derivatives. Monthly Summary Files d) A collection of files, comprising a separate file for each listed Future, Put, or Call traded during the month.
File Name	Daily Files e) SFE.ZIP file which extracts to YYMMDDB.txt, where YYMMDD is the trading date for the Australian market o eg 250506B.txt is the file for 6 May 2025 f) NZ.ZIP file which extracts to ZYMMDDB.txt, where YMMDD is the trading date for the New Zealand market o eg Z50506B.txt is the file for 6 May 2025 Monthly Files g) SFE.ZIP file which extracts to a collection of files of form XX$YYMM.txt, where XX is the Product Code, $ is the Product Type (F = Future, C = Call, P = Put), and YYMM is the trading month o eg XTF2504.txt is the April 2025 file for the XT Future h) NZ.ZIP file which extracts to a collection of files of form XX$YYMM.txt, where XX is the Product Code, $ is the Product Type (F = Future, C = Call, P = Put), and YYMM is the trading month o eg BBF2504.txt is the April 2025 file for the BB Future
File Extension and Encoding	txt
Column Headers in File	Y
Delimiter	‘,’ (comma)
Update Frequency and Timing	Daily at 7.00pm AEST

File Generation and Scheduling

File generation business days	The file will be generated daily at 7.00pm AEST for all ASX 24 business days, as detailed here: asx-24-trading-calendar
File generation (no records)	For the monthly summary, files will be generated only for product codes which were traded within that month.
File generation non-business days	For non-business days no data files will be generated.

File Structure – Daily Summary File

Header	Header row will be the first row in the file and the headers will be as per the below file specification.
Content	The content rows of the file will contain the data per Product Code as per the below file specification.
Trailer	The trailer row for this file will contain totals for Futures, for Options (Puts plus Calls), and for the Exchange

File Structure – Monthly Summary Files

Header	Header row will be the first row in the file and the headers will be as per the below file specification.
Content	The content rows of the file will contain the data for a single product code. A separate row is provided for each trading day in the month
Trailer	None

File Specification – Data Fields

Daily Summary File

Field Number	Field Category	Field Name	Field Definition	Data Format	Example
Content Field 1	Date	DATE	Trade date in the format YYMMDD where YY = year, MM = month and DD = day	String	250506
Content Field 2	Instrument Reference Data	CODE	Product code is in the format PPT where PP = product and T = product type (F = futures, P = put and C = call)	String	IBF
Content Field 3	Instrument Reference Data	EXPIRY	Contract expiry year and month in the format YYMM where YY = year and MM = month	String	2505
Content Field 4	Instrument Reference Data	STRIKE	Option strike price with decimals, zero value for futures	Decimal	94.40
Content Field 5	Market Data	NIGHT_FIRST	Night first traded price	Decimal	96.015
Content Field 6	Market Data	NIGHT_HIGH	Night highest traded price	Decimal	96.035
Content Field 7	Market Data	NIGHT_LOW	Night lowest traded price	Decimal	96.005
Content Field 8	Market Data	NIGHT_LAST	Night last traded price	Decimal	96.025
Content Field 9	Market Data	NIGHT_VOL	Night volume, measured on a round turn basis, ie. total bought (or sold) positions	Decimal	50
Content Field 10	Market Data	DAY_FIRST	Day first traded price	Decimal	97.065
Content Field 11	Market Data	DAY_HIGH	Day highest traded price	Decimal	97.075
Content Field 12	Market Data	DAY_LOW	Day lowest traded price	Decimal	97.025
Content Field 13	Market Data	DAY_LAST	Day last traded price	Decimal	97.075
Content Field 14	Market Data	DAY_VOL	Day traded volume, measured on a round turn basis, ie. total bought (or sold) positions	Decimal	280
Content Field 15	Market Data	SETTLE	Settlement (margin) price calculated as the midpoint of the closing bid and offer	Decimal	97.01
Content Field 16	Market Data	OPEN_INT	Open interest is measured on a gross basis, that is, it includes back-to-back positions and is reported on a round turn basis	Decimal	16006
Content Field 17	Market Data	RISK	Option Delta - the rate of change of an options premium resulting from a one point movement in the price of the options underlying asset. This value will appear as 0.00 for futures contracts.	Decimal	0.91
Content Field 18	Market Data	VOLAT	Option implied volatility measures the rate of change of the underlying futures price, zero value for futures	Decimal	18.65

Field Number	Field Category	Field Name	Field Definition	Data Format	Example
Trailer Field 1	Market Data Totals	NIGHT_VOL	Sum of night volume, provided separately for Futures; for Options (Puts plus Calls); and in total for the Exchange	Decimal	99259
Trailer Field 2	Market Data Totals	DAY_VOL	Sum of day volume, provided separately for Futures; for Options (Puts plus Calls); and in total for the Exchange	Decimal	432
Trailer Field 3	Market Data Totals	OPEN_INT	Sum of open interest, provided separately for Futures; for Options (Puts plus Calls); and in total for the Exchange	Decimal	4077670
Trailer Field 4	Market Data Totals	VALUE($mil)	Total market value for Futures; for Options (Puts plus Calls); and in total for the Exchange, in millions	Decimal	172433.9

Monthly Summary File

Field Number	Field Category	Field Name	Field Definition	Data Format	Example
Content Field 1	Date	DATE	Trade date in the format YYMMDD where YY = year, MM = month and DD = day	String	250506
Content Field 2	Instrument Reference Data	CODE	Product code is in the format PPT where PP = product and T = product type (F = futures, P = put and C = call)	String	IBF
Content Field 3	Instrument Reference Data	EXPIRY	Contract expiry year and month in the format YYMM where YY = year and MM = month	String	2505
Content Field 4	Instrument Reference Data	STRIKE	Option strike price with decimals, zero value for futures	Decimal	95.50
Content Field 5	Market Data	NIGHT_FIRST	Night first traded price	Decimal	96.015
Content Field 6	Market Data	NIGHT_HIGH	Night highest traded price	Decimal	96.035
Content Field 7	Market Data	NIGHT_LOW	Night lowest traded price	Decimal	96.005
Content Field 8	Market Data	NIGHT_LAST	Night last traded price	Decimal	96.025
Content Field 9	Market Data	NIGHT_VOL	Night volume, measured on a round turn basis, ie. total bought (or sold) positions	Decimal	50
Content Field 10	Market Data	DAY_FIRST	Day first traded price	Decimal	97.065
Content Field 11	Market Data	DAY_HIGH	Day highest traded price	Decimal	97.075
Content Field 12	Market Data	DAY_LOW	Day lowest traded price	Decimal	97.025
Content Field 13	Market Data	DAY_LAST	Day last traded price	Decimal	97.075
Content Field 14	Market Data	DAY_VOL	Day traded volume, measured on a round turn basis, ie. total bought (or sold) positions	Decimal	280
Content Field 15	Market Data	SETTLE	Settlement (margin) price calculated as the midpoint of the closing bid and offer	Decimal	97.01
Content Field 16	Market Data	OPEN_INT	Open interest is measured on a gross basis, that is, it includes back-to-back positions and is reported on a round turn basis	Decimal	16006
Content Field 17	Market Data	RISK	Option Delta - the rate of change of an options premium resulting from a one point movement in the price of the options underlying asset. This value will appear as 0.00 for futures contracts.	Decimal	0.91
Content Field 18	Market Data	VOLAT	Option implied volatility measures the rate of change of the underlying futures price, zero value for futures	Decimal	18.65

Valid Field Elements

Field #	Field Category	Field Name	Valid Values	Data Format
Content Field 2	Instrument Reference Data	CODE	Product code in the format PPT where PP = product and T = product type (F = futures, P = put and C = call) The values of PP are limited to active codes on the exchange on the day/month that the file is generated for. See ASX 24 commodity codes for active codes.	String

Access via ASX Online

System Introduction

ASX Online is an innovative extranet site from ASX, developed to meet your needs by providing information efficiently and cost effectively.

The site offers subscribers fast access to products and information while maintaining security through unique user names and passwords. ASX Online has been specifically designed to be flexible and easy to use. You will find the navigation bar takes you quickly to the information you need.

Access and Availability

The ASX Online site has a scheduled availability of 12:00am Monday – 12:00pm Saturday, Australian Eastern Standard Time, with a maximum downtime of 15 minutes in this period.

Website Details

The ASX Online site has a unique URL: https://www.asxonline.com/mia/

Security Identification

Security Identification is defined by a unique combination of a user name and password. The only means of gaining a user name and password for the ASX Online site is from the ASX Information Services Contracts & Subscriptions Coordinator.

Prior to receiving a user name and password, the Subscriber must have signed and returned two original copies of the Subscription Agreement. The user name and password will be sent by way of a personally addressed letter.

It is the Subscriber's responsibility to protect the confidentiality of the Security Identification and prevent its unauthorised use or distribution. If the confidentiality of the Security Identification is compromised, the Subscriber must notify the ASX Information Services Contracts & Subscriptions Coordinator in writing immediately and a new Security Identification will be issued. The compromised Security Identification will be cancelled on receipt of the above written notice.

ASX may also cancel or suspend a Subscriber's Security Identification where misuse or abuse of access to the ASX Online site has been identified. In this instance, ASX will notify the Subscriber in writing.

Resources

Guidance about automated ways of accessing data from ASX Online is available via the following resources:

- Customers seeking to automate file download via their own preferred mechanism: https://ASX Online.com/content/ASX Online/public/documents/market-information-application--mia----rest-programmatic-interfa.html
- Customer seeking to use the ASX developed java application: https://ASX Online.com/content/ASX Online/public/documents/market-information-application--mia----java-downloader-guide.html

Document History

Version	Date	Page	Changes made
0.1	May 2025	All	Initial version for review
1.0	May 2025	All	Initial version for release

Note: For updates/changes, refer to ASX Information Services Notices published. ASX Information Services Notices can be accessed using the below link:

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 Us

Content and System Support

Subscribers with data content and production problem queries can contact the ASX Technical Support team:

Mon-Fri 8.30am – 6.00pm (AEST)
excluding public holidays

131 ASX (131 279)
+61 2 9338 000 (from overseas)

ASX Information Services

Should you wish to contact the ASX Information Services team to receive further information or discuss products, please email information.services@asx.com.au