

ASX ReferencePoint®

Broker Trades Manual



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Introduction

ASX 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 ASX 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 ASX 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 ASX Online 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 (ASX Online) is available in a separate document titled "Becoming a Gateway Subscriber or an Internet Subscriber (ASX Online)".

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.

GC – End Of Option 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 ASX 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	

GC – 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	

GC – 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.

TA – Equity Trade (Short Form)			112 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			159 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			145 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			145 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			168 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			168 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			154 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			154 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																											
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:</p> <p>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.</p> <p>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:</p> <p>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> <table> <tr> <td>First Two Characters</td><td>GS</td></tr> <tr> <td>3rd Character</td><td>B for Fixed coupon , I for Indexed</td></tr> <tr> <td>4th Character</td><td>month of maturity (refer below list of values)</td></tr> <tr> <td>5th & 6th Characters</td><td>year of maturity (i.e. 2014 will be represented as 14)</td></tr> </table> <p>For Corporate Bond CDIs, the following coding convention applies:</p> <table> <tr> <td>First three Characters</td><td>Issuer Code</td></tr> <tr> <td>4th & 5th Characters</td><td>Year of maturity (2017 will be represented as 17)</td></tr> <tr> <td>6th Character</td><td>month of maturity (refer below list of values)</td></tr> </table> <p><u>Values</u></p> <table> <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:</p> <p>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> <p>The first two characters denote/map to the first 2 characters of the underlying ASX Code i.e. BH for BHP</p> <p>The third character is a set numerical value i.e. 8 → BH8</p>	First Two Characters	GS	3rd Character	B for Fixed coupon , I for Indexed	4th Character	month of maturity (refer below list of values)	5th & 6th Characters	year of maturity (i.e. 2014 will be represented as 14)	First three Characters	Issuer Code	4th & 5th Characters	Year of maturity (2017 will be represented as 17)	6th Character	month of maturity (refer below list of values)	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
First Two Characters	GS																										
3rd Character	B for Fixed coupon , I for Indexed																										
4th Character	month of maturity (refer below list of values)																										
5th & 6th Characters	year of maturity (i.e. 2014 will be represented as 14)																										
First three Characters	Issuer Code																										
4th & 5th Characters	Year of maturity (2017 will be represented as 17)																										
6th Character	month of maturity (refer below list of values)																										
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

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.

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.

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.

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

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.

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".

Un-sponsored Depositary Receipts (UDRs)

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.

The 2nd to 4th characters of the code reference the underlying stock on the home exchange.

Valid Values	N/A
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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	<u>Code</u>	<u>Description</u>
	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 ASX 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 ASX 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	<p>Numeric 9(5)V9(4) (Expressed as cents to four decimal places.)</p> <p>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.</p> <p>-----</p> <p>Numeric 9(7) v 9(2)</p> <p>For Security Types 39, 52, 59 & 65 (Ultra High Denomination securities), the Price is expressed as dollars and cents to two decimal places.</p>
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	<p>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.</p> <p>Dissemination of this field's value ceased on 4 Sep 2006. This field is currently zero filled.</p>
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> <p>1: always 1 0: last digit of the Ordinal date P: instance number of DC (Deal Capture) NNNNNNN: Trade Number</p>
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 ASX 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 MM = Month 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	<p>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.</p> <p>In this case the field contains the settlement generated trade key of the fail trade or loan trade.</p>
Valid Values	<p>Only the sell broker will receive a value in this field. The buy broker will receive a blank-filled Seller Order Reference Number.</p> <p>This field is blank filled on ASX ReferencePoint® Broker Trades product.</p>

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	<p>Y = Yes the security is currently being quoted on a basis different to the existing quotation.</p> <p>N = No the security is not currently being quoted on a basis different to the existing quotation.</p> <p>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.</p>

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

Time	
Bytes	6
Format	<p>Numeric HHMMSS where</p> <p>HH = Hours MM = Minutes SS = Seconds</p>

Time	
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> <p>Trade / Trade Cancellation Time: this refers to the actual time of the trade or trade cancellation.</p> <p>Trade messages are time-stamped with the time the trade was executed on the trading system.</p> <p>Quote Capture Time: this refers to the time the ASX central system captured the quote message.</p> <p>Quote messages are time-stamped with the quote capture time of ASX's central repository system.</p> <p>Snapshot Dissemination Time: this refers to the time of snapshot dissemination.</p> <p>Snapshot messages are time-stamped with the snapshot dissemination time.</p> <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	<p>Numeric YYYYMMDD, where</p> <p>YYYY = Century, Year</p> <p>MM = Month</p> <p>DD = Day</p>
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> <p>1: always 1</p> <p>0: last digit of the Ordinal date</p> <p>P: instance number of DC (Deal Capture)</p> <p><u>NNNNNN</u>: Trade Number</p> <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 feature 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

Type	Description
32	Trading Long Exposure
33	Trading Managed Fund – High Denomination
34	QDB Managed Fund – High Denomination
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

Type	Description
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)
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

Type	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 Preferred 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 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

Type	Description
OR	Overseas Resident
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 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	
SO	57	Shortfall In Undw/Other Spec Xsg	

Trade Rpt	Code	Description	Accounting
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	

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://ASXOnline.com/content/ASXOnline/public/documents/market-information-application--mia---rest-programmatic-interfa.html>
- Customers seeking to use the ASX developed java application: <https://ASXOnline.com/content/ASXOnline/public/documents/market-information-application--mia---java-downloader-guide.html>

Document History

Version	Date	Page	Changes made
3.0	April 2025	All	Template updated only. No changes made to content.
4.0	November 2025	All	ASX logo updated only. No changes made to content.

Note: For previous 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

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