

Market Information Notice



Notice reference number: 3816

Notice date: 26/09/2016

Effective date: 26/09/2016

What's this about?

<input checked="" type="radio"/> ASX Market	<input type="radio"/> ASX 24 Market						
<input checked="" type="radio"/> Trading	<input checked="" type="radio"/> Clearing	<input checked="" type="radio"/> Settlement	<input checked="" type="radio"/> Information Services				
<input checked="" type="radio"/> Operations	<input checked="" type="radio"/> Technology	<input checked="" type="radio"/> Market Data	<input type="radio"/> Rules	<input type="radio"/> Compliance	<input type="radio"/> Risk	<input checked="" type="radio"/> Product	<input type="radio"/> Other

Title

New S&P/ASX 200 Real Estate (Sector) Index and Commencement of Daylight Saving

Descriptions

- In a date to be advised, a new S&P/ASX real time index (ASX Code: XRE) representing the new Real Estate GICS Sector (60) will be made available to relevant Market Information products.
- Daylight saving will commence in New South Wales, Victoria, Tasmania, South Australia and ACT at 2:00 am on 02 October 2016.

Refer from page 3 of this notice for details.

What do I need to do and by when?

Instructions

Ensure all users of impacted ASX Market Information products have made changes to their system before the implementation date to enable processing of the new S&P/ASX 200 Real Estate (Sector) Index, ASX Code: XRE.

Need more information?

Issued by

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Disclaimer

Upcoming Events

Date	Event	Bulletin/Notice No.
17/10/16	<ul style="list-style-type: none"> Introduction of Weekly and Serial Equity Options Changes to ReferencePoint Derivatix Margin Price Expanded file PRIEX.CSV 	27/16, 33/16, 34/16
TBA	New S&P/ASX 200 Real Estate (Sector) Index (ASX Code: XRE)	38/16
TBA	Change to the ASX BookBuild (BB) ASX coding convention and security description.	24/15, 29/15
TBA	Proposed changes to ISIN structure.	43/13, 01/14, 45/14
TBA	Increase from 10 to 20 in number of ASX ComNews™ Report Type Codes able to be disseminated for a single Market Announcement.	45/14, 47/14, 50/14, 51/14, 55/14
TBA	Introduction of new intra-day Dividend corporate action product.	55/13, 06/14, 18/14, 43/14
TBA	<ul style="list-style-type: none"> Introduction of six (6) S&P/ASX real time fixed income indices. Introduction of additional fifteen (15) S&P/ASX real time fixed income indices. 	29/13
TBA		42/13
Suspended	Removal of SP & SQ messages from ReferencePoint Master List E01 and E02 files.	02/12, 06/12, 08/12, 22/12, 35/12, 37/12, 04/13, 46/13, 48/13, 02/14, 05/14, 06/14, 18/14, 15/16
Suspended	Daily availability of ReferencePoint Master List E20 file – SP & SQ messages security details full download. E20 CSV file format change to be in line with all the ReferencePoint Master List CSV files.	02/14, 05/14, 06/14, 18/14, 15/16 18/14, 23/14, 24/14

New S&P/ASX 200 Real Estate (Sector) Index

Customers of ASX Market Information products are advised that the new S&P/ASX real time real estate sector index, details below, will be made available to relevant market information products in a date yet to be advised. Subscribers will be advised of confirmed availability date in a subsequent ASX Market Information Notice.

<u>Index Code</u>	<u>Index Group</u>	<u>Index Name</u>
XRE	915	S&P/ASX 200 Real Estate (Sector)

The S&P/ASX 200 Real Estate (Sector) Index (ASX Code: XRE) is a price return index that tracks the companies within the S&P/ASX 200 that fall under the Real Estate Sector (60) as classified by GICS.

Refer to Appendix 1 and Appendix 2 for the updated tables of Index Codes and Index Groups respectively.

The index is real-time and both intra-day and end-of-day values will be disseminated.

Customers are reminded that Index information is disseminated on ASX ReferencePoint™ and MarketSource™. Index information is currently disseminated in the following ReferencePoint messages:

ReferencePoint Master List:

- SX – Index Detail message (disseminates Index Code and Index Group as well as Index Description)

ReferencePoint Daily Official List:

- IC – Share Price Index Values message (disseminates start of day Share Price Index values – available T+1)
- IB – Index Snapshot message (disseminates the value of the Index)

Commencement of Daylight Saving

Participating Organisations are advised that Daylight Saving will commence in the following states and territory at 2:00 am on 02 October 2016:

Tasmania
New South Wales
Victoria
South Australia
ACT

Daylight Saving does not apply to the Northern Territory, Queensland and Western Australia.

ASX Trade will operate on Australian Eastern Daylight Saving Time (AEDST) for all states from the commencement of Pre-Open on Monday 03 October 2016. Refer to [ASX Notice 1124.16.09](#)

All ASX ReferencePoint and ComNews Services will be available one hour earlier from Monday 3 October 2016 through to the commencement of the next Australian Eastern Standard Time (AEST) period, to subscribers not following Australian Eastern Daylight Time (AEDT).

Appendix 1

Index Code		
Bytes	3	
Format	Alphabetic	
Description	A three letter code which uniquely identifies an Index Group.	
Valid Values	<p> XAB S&P/ASX Corporate Bond AA Rating Band Index (currently not live) XAC S&P/ASX Corporate Bond A Rating Band Index (currently not live) XAE S&P/ASX 200 A-REIT Equal Weight Index XAF S&P/ASX All Australian 50 XAO S&P/ASX ALL ORDINARIES XAR S&P/ASX Corporate Bond AAA Rating Band Index (currently not live) XAT S&P/ASX All Australian 200 XBB S&P/ASX Bank Bill (currently not live) XBI S&P/ASX Government Bond Index (currently not live) XBW S&P/ASX Buy-Write XCO S&P/ASX Corporate Bond Index (currently not live) XDI S&P/ASX Dividend Opportunities Index XDJ S&P/ASX 200 Consumer Discretionary (Sector) XEC S&P/ASX Emerging Companies Index XEJ S&P/ASX 200 Energy (Sector) XEW S&P/ASX Corporate Issuer Equal-Weight Index (currently not live) XFA S&P/ASX Australian Fixed Interest AAA Rating Band Index (currently not live) XFB S&P/ASX Australian Fixed Interest AA Rating Band Index (currently not live) XFC S&P/ASX Australian Fixed Interest A Rating Band Index (currently not live) XFD S&P/ASX Franked Dividend Index XFF S&P/ASX Australian Fixed Interest Index 5 – 10 Years (currently not live) XFI S&P/ASX Australian Fixed Interest Index (currently not live) XFJ S&P/ASX 200 Financials (Sector) XFL S&P/ASX 50 XFO S&P/ASX Australian Fixed Interest Index 1 – 5 Years (currently not live) XFT S&P/ASX Franked Dividend TR Index XFP S&P/ASX Australian Fixed Interest Index 15 15 Years +(currently not live) XGB S&P/ASX Australian Government Bond Index (currently not live) XGD S&P/ASX All Ordinaries Gold Index XHJ S&P/ASX 200 Health Care (Sector) XIB S&P/ASX Government Inflation –Linked Bond Index (currently not live) XIJ S&P/ASX 200 Information Technology (Sector) XJO S&P/ASX 200 XKO S&P/ASX 300 XLD S&P/ASX 200 2x Leverage Daily Index XMD S&P/ASX MID CAP 50 XMJ S&P/ASX 200 Materials (Sector) XMM S&P/ASX 300 Metals and Mining Index XNJ S&P/ASX 200 Industrials (Sector) XNT S&P/ASX 200 Net Total Return Index XNV S&P/ASX 200 2x Inverse Daily Index XPJ S&P/ASX 200 Property Trusts (Sector) XRE S&P/ASX 200 Real Estate (Sector) XSJ S&P/ASX 200 Consumer Staples (Sector) XSO S&P/ASX SMALL ORDINARIES XSU S&P/ASX Supranational and Sovereign Bond Index (currently not live) XSV S&P/ASX State-Government Bond Index (currently not live) XSY S&P/ASX 300 Shareholder Yield Index XTJ S&P/ASX 200 Telecommunications (Sector) XTL S&P/ASX 20 XTO S&P/ASX 100 </p>	

Index Code	
	XUJ S&P/ASX 200 Utilities (Sector) XVI S&P/ASX 200 VIX Index XXJ S&P/ASX 200 Financial-x-Property Trusts (Sector)
	<p>The Indices below are international index codes that will not be disseminated via ASX Signal services. They are included as valid values in order to recognise that they can nonetheless be used as underlying instruments for Derivative securities such as Warrants which are quoted and traded in the Australian market.</p> <p>XDO Dow Jones Industrial Average Index XND NASDAQ 100 Index XNK Nikkei 225 Index XSP S&P 500 Index</p>

Appendix 2

Index Group		
Bytes	3	
Format	Numeric	
Description	The qualification of Index Groups representing specific activities within that group.	
Valid Values	025 S&P/ASX 100 026 S&P/ASX 20 030 S&P/ASX ALL ORDINARIES 031 S&P/ASX 50 034 S&P/ASX MID CAP 50 038 S&P/ASX SMALL ORDINARIES 051 S&P/ASX 200 052 S&P/ASX 300 518 S&P/ASX 200 Net Total Return Index 710 S&P/ASX 200 Energy (Sector) 715 S&P/ASX 200 Materials (Sector) 720 S&P/ASX 200 Industrials (Sector) 725 S&P/ASX 200 Consumer Discretionary (Sector) 730 S&P/ASX 200 Consumer Staples (Sector) 735 S&P/ASX 200 Health Care (Sector) 740 S&P/ASX 200 Financials (Sector) 745 S&P/ASX 200 Information Technology (Sector) 750 S&P/ASX 200 Telecommunications (Sector) 755 S&P/ASX 200 Utilities (Sector) 760 S&P/ASX 200 Property Trusts (Sector) 765 S&P/ASX 200 Financials-x-Property Trusts (Sector) 901 S&P/ASX All Ordinaries Gold Index 902 S&P/ASX 300 Metals and Mining Index 903 S&P/ASX All Australian 50 904 S&P/ASX All Australian 200 906 S7P/ASX 200 2x Inverse Daily Index 907 S&P/ASX 200 2x Leverage Daily Index 908 S&P/ASX Emerging Companies Index 909 S&P/ASX S&P/ASX VIX Index 910 S&P/ASX Dividend Opportunities Index 911 S&P/ASX 300 Shareholder Yield Index 912 S&P/ASX 200 A_REIT Equal Weight Index 913 S&P/ASX Franked Dividend Index 914 S&P/ASX Franked Dividend TR Index 915 S&P/ASX 200 Real Estate (Sector) 999 S&P/ASX Buy-Write	