



# sirca

## Enabling data intensive research

SIRCA is an independent and leading provider of online financial data services. We support data intensive research at the most prominent universities worldwide. In addition, we provide advanced analytics to many global regulators and financial organisations.

### Distinguish your research

Strengthen your research with comprehensive and trusted data sources used by leading universities and commercial entities, including Thomson Reuters (global media and information enterprise with coverage in excess of 300 global financial markets) and the Australian Securities Exchange and Core Logic.

### Achieve global recognition

Australian made, globally cited; SIRCA data is extensively used throughout North America, Europe and Asia-Pacific. Since 1997, SIRCA has provided data services to top scholars from leading universities around the world. Academics from over 60 institutions including Oxford, Berkeley, Washington, Nanyang, UNSW, Melbourne and Stockholm have benefited from SIRCA data with over 1500 papers published in respected journals such as the Journal of Finance and the Journal of Business.

### Explore effortlessly

SIRCA's commercial-grade technology platform allows Members to manage data from a user-friendly interface - no need to download software. Our straightforward technology and content management expertise fuels the Thomson Reuters Tick History product development, maintenance and support.

### Enhance your IT capability

A SIRCA membership brings all the benefits of an extensive, accessible database that complements your existing infrastructure and organisation structure. Members have the advantage of direct and immediate access to data content providers. Our helpful customer service provides rapid resolution of your queries, and can directly contact data content providers on your behalf at no extra charge.

# Membership inclusions

Access superior data, personalised training, and the support of a leading online community.

## Exceptional data

Research comprehensive trading histories and related news including sources exclusive to SIRCA. Data sources and their features include the following:

<b>Dataset</b>	Australian Equities Tick History	Australian Company Announcements	Corporate Governance Database
<b>Coverage</b>	1991 - now	1992 - now	2001 - now
<b>Type</b>	ASX & Chi-X Equities, Exchange Traded Options and Warrants	Searchable text format documents	Annual report data
<b>Features</b>	<b>SIRCA exclusive.</b> Daily trading information including time, market depth, intraday, end of day, and full order book pricing with millisecond timing.	<b>SIRCA exclusive.</b> Results filtered by ASX listing code and/or filing lodgement listing rule.	<b>SIRCA exclusive.</b> Data from 1500 ASX listed companies inc. Company, Director and Shareholder information.
<b>Dataset</b>	Australian Share Price & Price Relatives	CoreLogic RP Data Property Analytics	Australian Core Research Data CRD)
<b>Coverage</b>	1973 - now	2000 - now	1983 - now
<b>Type</b>	ASX monthly share prices and calculated price relatives.	CoreLogic RP Data Monthly Home Value Index; Suburb Scorecard metrics.	Total volume, value, numbers of trades and dilution information for Australian daily prices and returns.
<b>Features</b>	<b>SIRCA exclusive.</b> All Australian listed and previously listed companies with fully paid shares; currently a fee-liable service.	Property value index measuring across houses, units and all dwellings (both houses and units); monthly record of metrics such as median prices, total value of sales, average vendor discount, median rent.	Easy to manipulate data (eg. calculate daily returns); high, low and close price of each stock listed on ASX.
<b>Dataset</b>	ASX Short Sell	ASX Library Collection	Australian Annual Report Record
<b>Coverage</b>	2001 - 2013	1958 - 1996	1951 - 1985
<b>Type</b>	Daily Gross Short Sales as reported by the ASX and Chi-X (from Nov-2011).	<b>SIRCA exclusive.</b> Articles of association, balance sheets, submissions, company announcements.	<b>SIRCA exclusive.</b> Australian corporate financial data (inc. balance sheets and income statements).
<b>Features</b>	Fields including ASX code, Company Name, Reported Gross Short Sales, Issued Capital and % of issued capital reported as short sold, updated daily from July 2001 to June 2013.	Deep archive of company reference data; available in TIF format; sorted using legacy ASX codes and document categories.	Includes de-listed companies; allows for cross-sectional analysis of companies. Currently a fee-liable service.

Proudly  
creating  
opportunities  
to elevate our  
researchers around  
the globe

**5200GB**  
of unique  
Australian data  
stored on our  
Member Portal

Processing  
up to  
**160 million**  
transactions  
per day

Over  
**150GB**  
of downloads  
per month

## Additional data products

SIRCA also provides access to a range of products from third party data providers such as Thomson Reuters & Financial Express Analytics.

For more detailed information about a specific dataset, please visit our website [www.sirca.org.au](http://www.sirca.org.au) or email us at [enquiries@sirca.org.au](mailto:enquiries@sirca.org.au)

## Sponsorship

SIRCA proudly supports research initiatives with the provision of financial incentives and awards.

One such award is the Phillip Brown Prize for the Best Published Paper - an annual award for the best paper published using SIRCA data. The joint winners for 2013 were Terrence Hendershott and Ryan Riordan for their co-authored paper '*Algorithmic Trading on the Market for Liquidity*', published in the Journal of Financial and Quantitative Analysis; and Michael Soucek and Neda Todorova for their co-authored paper '*Realised volatility transmission between crude oil and equity futures market: A multivariable HAR approach*', published in Energy Economics.

SIRCA partners with the Accounting & Finance Association of Australia and New Zealand for the SIRCA/AFAANZ grants. These grants are designed to encourage and support academics by providing funding for research projects.

## Young Researchers Programme

The Young Researchers Programme consists of various events to provide opportunities to further develop and enhance research skills.

SIRCA's Pitching Research Symposium promotes idea generation and helps young researchers explore ways to pitch their ideas and refine these into quality concepts for further development into research papers.

SIRCA's Young Researchers Workshop (YRW) provides an excellent platform for young researchers to gain experience in presenting while receiving feedback from the acclaimed academics of the SIRCA Membership and Research Committee (MRC).

Pitches and papers are competitively selected, and young researchers awarded return flights and accommodation in Sydney, Australia for the duration of the workshop.

## Training

Familiarise yourself with SIRCA technology in two convenient ways.

### *In person*

Take part in a free interactive demonstration with a SIRCA consultant, during an annual campus visit. A demonstration usually takes 1-2 hours and includes training literature.

### *Online*

Participate in live webinars tailored to your needs. Webinar session times range from five minutes to three hours depending on the depth of information required, and are free for SIRCA Members.

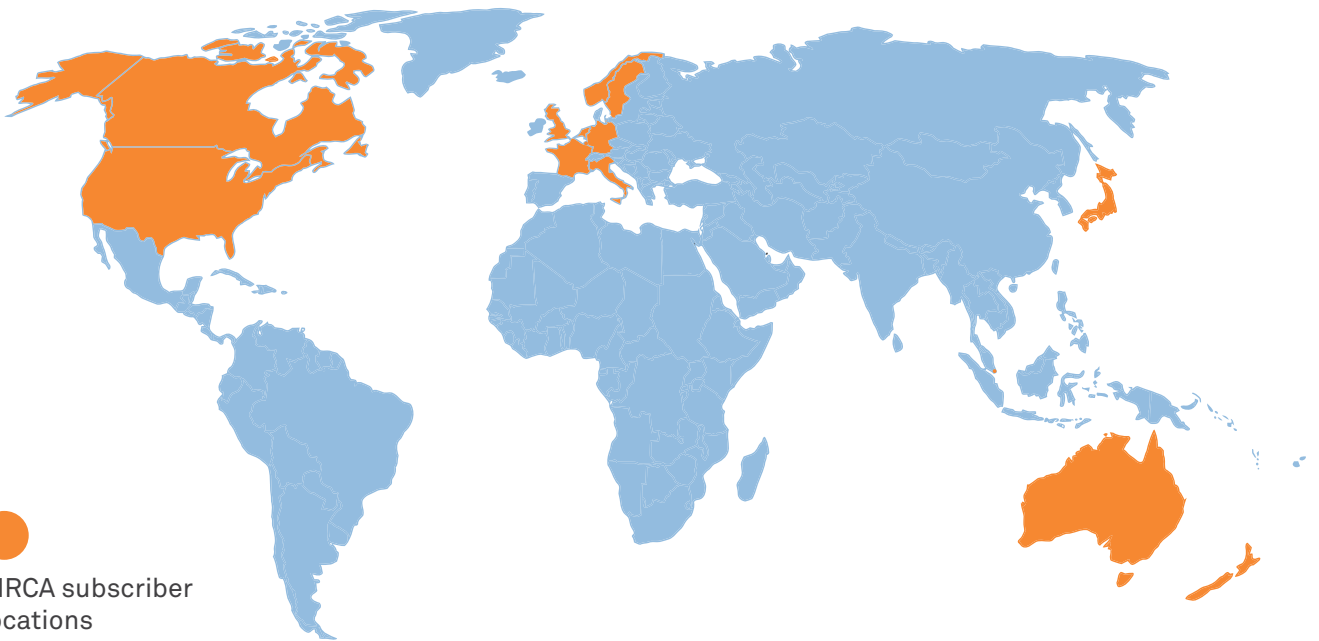
## Customer service

Knowledgeable and responsive, SIRCA support staff go the extra mile for you.

SIRCA support staff are easily reached during standard Australian business hours and are proud of their timely turnaround. SIRCA also offers a **Data Consult** service - smashing barriers to complex query execution by generating bespoke metrics on behalf of Members. Contact us for further information.



SIRCA subscriber locations



## About us

SIRCA is an independent and leading provider of online financial data services, incorporated in 1997 for a small group of collaborating Australian and New Zealand universities. SIRCA began as a not-for-profit company to host and manage share price data from the Australian Securities Exchange (ASX) and has grown to serve over 60 esteemed universities worldwide.

With the support of commercial organisations, SIRCA provides its Members with vast and comprehensive goldmines of global news and financial markets data.

## What do SIRCA Members think?

*"I, my students and co-authors have been making use of all SIRCA's marvellous data sources that have continued to improve year-by-year. This includes the Australian Securities Exchange data now replete with buyer and seller Broker IDs that are exceedingly valuable and not available from any other major exchange and the Reuters tick-by-tick data for every exchange in the world. Over the years, I and other supporters of SIRCA have been able to successfully target all the top journals including Journal of Finance, JFQA, Journal of Business, and many more."*

Peter Swan AM FASSA  
Professor of Finance, UNSW



### Contact Details

Phone: +61 2 8355 2500  
Email: [enquiries@sirca.org.au](mailto:enquiries@sirca.org.au)

### Street Address

Level 4, 55 Harrington St  
The Rocks, NSW 2000, Australia

### Postal Address

PO Box H58 Australia Square  
Sydney, NSW 1215, Australia



[www.sirca.org.au](http://www.sirca.org.au)