## Data Contents - SIRCA Gateway

Data Table	Name of table	Data points & coverage
1 min time bar	si_au_prc_ts1min	
1 hour time bar	si_au_prc_ts1hr	SIRCA Intraday Price data (1998-2016), covers all the traded Cash Instruments at ASX (over 2000 instruments).
1 day time bar	si_au_prc_ts1day	
ASX Full order book	si_au_prc_fobasx	
ASX Time & Sales	si_au_prc_tasasx	
ASX Market depth	si_au_prc_mdasx	
SIRCA EoD price	si_au_prc_eod	SIRCA EOD Data (2014-2016) covering all traded instruments including Options & Warrants) (over 7000 instruments)
MS EoD price - ANZ	ms_anz_prc_eod	Morningstar EOD Data (US data coverage from 1972 -
MS EoD price - US	ms_us_prc_eod	over 16,000 instruments in 2017). ANZ EOD Data
MS EoD price - Dilution factor	ma_anz_prc_dilfactor	coverage as progressively improved from
Market Capitalisation - US	ms_us_prc_mktcap	Morningstar MarketCap (ANZ covering over 2000 instruments since 2002, US since 1978, progressively
Market Capitalisation - ANZ	ms_anz_prc_mktcap	improving coverage with full coverage since 1995)
Governance - Audit info	si_au_cgov_audit	
Governance - Committee info	si_au_cgov_cttee	···
Governance - Committee Directors	si_au_cgov_ctteedr	
Governance - Directors & Executives	si_au_cgov_drexc	SIRCA Corporate Governance data (2001 to 2015) covering Audit fees, Board committee details, directorship, qualification, experience, board & exec remuneration, insider holding, top shareholders, institutional holdings
Governance - Directors Qualification	si_au_cgov_drexcq	
Governance - Insider holdings	si_au_cgov_insholdings	
Governance - Directors Remuneration	si_au_cgov_rem	
Governance - Equity Remuneration	si_au_cgov_remeq	
Governance - Insider holdings	si_au_cgov_sshrhold	
Governance - Top 20 holdings	si_au_cgov_top20	
Governance - Insider trading - ANZ	ms_anz_cgov_insidetrd	
Governance - Insider trading - US	ms_us_cgov_insidetrd	Corporate governance information from Morningstar covering, changes in Board(AU rom 2002), insider trading (US from 2004 and ANZ from 2004)
Governance - Changes in board	ma_anz_cgov_brdchg	
Governance - Insider trading - ANZ	ma_anz_cgov_intrd	

Owners - Insiders ANZ	ms_anz_ownr_inshrhold
Owners - top holdings ANZ	ms_anz_ownr_secshr
Owners - Insiders US	ms_us_ownr_inshrhold
Owners - top holdings US	ms_us_ownr_secshr
Owners - Substantial holders - ANZ	ma_anz_ownr_ssht
Subsidiary ownership	ma_anz_ownr_subsidiaries
Corporate Actions - ANZ	ms_anz_corax_issues
M&A - ANZ	ms_anz_corax_manda
Corporate Actions - US	ms_us_corax_issues
M&A - US	ms_us_corax_manda
Capital history - ANZ	ma_anz_corax_capitalhistory

Shareholding information covering - changes to insider shareholding (US from 1997, ANZ from 2000), top shareholding, institutional holding(US), Subsidiaries of listed AU companies, substantial shareholding (ANZ from 2000)

Morningstar Corporate Actions (US coverage improved progressively from 1970, ANZ from 1980). M&A data for US progressively being improved. ANZ M&A data coverage is inadequate. Changes to Capital history for AU since 1999.

Data Table	Name of table	Data points & coverage
EPS	ms_anz_fdmt_eps	
Financial Statements	ms_anz_fdmt_finstate	
Growth	ms_anz_fdmt_growth	
Operating Ratios	ms_anz_fdmt_oratio	Morningstar Fundamental Data collection covering
Price ratios	ms_anz_fdmt_pratio	Income statement, Balance sheet, Cashflow statements
Segment reports	ms_anz_fdmt_segment.	for ANZ (over 2000 entities), & US (over 16000 entities) -
Valuation ratios	ms_anz_fdmt_vratio	TTM (trailing 12 months; available for Financial
EPS	ms_us_fdmt_eps	Statements, Earnings Reports, and Operation Ratios),
Financial Statements	ms us fdmt finstate	Preliminary announcement of results prior to a formal document (only collected for US), originally reported in
Growth	 ms_us_fdmt_growth	a formal document, Restated, and Interim results.
Operating Ratios	ms_us_fdmt_oratio	Various pre-calculated measures of growth, valuation
Price ratios	ms_us_fdmt_pratio	ratios, price ratios, EPS, Operating ratios. Segment
Segment reports	ms_us_fdmt_segment	reporting where available. Audit fees, Signoff Partner,
Valuation ratios	ms_us_fdmt_vratio	Audit opinion.
Audit fees	ma_anz_fdmt_auditfees	
Auditor Information	ma_anz_fdmt_auditorinfo	
Segment reports	ma_anz_fdmt_segment	
Returns : Alpha-Beta	ms_anz_retn_alpabeta	
Returns Historical	ms_anz_retn_ymwhis	Returns data calculated by Morningstar (current & historical), including Alpha & Beta measures. US coverage progressively from 1976. ANZ progressively improved from 1990.
Returns - Current	ma_anz_retn_current	
Returns : Alpha-Beta	ms_us_retn_alpabeta	
Returns Historical	ms_us_retn_ymwhis	
MS Reference Data	ma_anz_ref_namechg	Morningstar Reference Data - mapping Morningstar
MS Reference Data	ms_anz_ref_xclass	ShareclassID and CompanyID to Ticker code, short & long description of the company and their address.
MS Reference Data	ms_us_ref_xclass	
Property Portfolio	ma_anz_prop_portfolio	Property owned by listed property Investment companies (since 1997)
		Company Announcements covering - release data,

Company Announcements	Company Announcements	release time, Ticker code, price sensitivity, classification of announcements, pdf document, OCI converted text files, with lucene text search capability Ability to download metadata.
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