

# CHI-X EUROPE

## Chi-X Europe Guide to Reference Data File Formats

September 30<sup>th</sup>, 2008  
Version: 1.0

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System response times may vary for a number of reasons including market conditions, trading volumes and system performance.

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## 1 DOCUMENT SCOPE

This document describes the data attributes and file formats of Chi-X Europe's Reference Data Files.

### 1.1 Version History

Date	Version	Changes
23/09/2008	1.0	Initial draft
30/09/2008	1.0	Status changed to issued.

## 2 CHI-X EUROPE TRADING STOCK LIST (TSL) FILE

### 2.1 Introduction

Chi-X Europe makes available to its Participants a Trading Stock List (TSL) file each day. This file enables them to cross reference the Chi-X instrument codes to their own internal symbol maps. The file name is called CHIXTSL.txt.

Please contact the Chi-X Connectivity team for information on where to access the file.

### 2.2 TSL File Structure

The file is a flat text file consisting of a header record, *n* data records and a trailer record.

Each record is a single line of data, all record fields are pipe ('|') delimited and of variable length.

#### 2.2.1 TSL Record Format

Column Name	Description
RECTYPE	Record type. Value for header record is "H"; value assigned for data record is "D". Note: There is no pipe (" ") before this field.
CHIXCODE	Unique key assigned by Chi-X to the security.
DESC	Text description of the security.
PRIMRIC	Unique RIC code assigned by Reuters to the corresponding primary listing venue of the security.
PRIMBBG	Unique ticker code assigned by Bloomberg to the corresponding primary listing venue of the security.
ISIN	ISIN code.
CURR	Currency code. For a list of supported currencies please see the Chi-X Exchange Guide at: <a href="http://www.chi-x.co.uk/get-connected/document-library.asp">http://www.chi-x.co.uk/get-connected/document-library.asp</a>
MIC	ISO MIC code used to identify the underlying listing venue. For a list of supported markets please see the Chi-X Exchange Guide at the link above. For a list of corresponding MIC codes please go to: <a href="http://www.iso15022.org/MIC/homepageMIC.htm">http://www.iso15022.org/MIC/homepageMIC.htm</a>
CHIXRIC	Unique RIC code assigned by Reuters to the Chi-X instance of the security.
CHIXBBG	Unique ticker code assigned by Bloomberg to the Chi-X instance of the security.
UMTF	Uniform/Common MTF code. Used also by BATS and NASDAQ OMX as a common symbol format.
INDEX	Index that security belongs to.
RLS	Round Lot Size.
TICK	Tick table or static tick value assigned to the security. For a list of supported tick tables and their format please see Section 3.
LASTTRADE	The last traded price of the preceding trading day.

## 2.2.2 TSL Trailer Record Format

The trailer record allows a parsing application to verify if the file is complete and up to date.

Column Name	Description
RECTYPE	Record type. Value for trailer record is "T".
RECNO	Number of data records preceding trailer record.
TIME	Date and time of file creation in YYYYMMDD HH:MM:SS format. Note there is no trailing pipe " " character after this column. Times are expressed in UK Local Time.

## 2.2.3 Sample TSL Data Record

An example of a data record from the TSL file is shown below.

```
D|DTEG.I|DEUTSCHE TELEKOM N ORD|DTEGn.DE|DTE GR|DE0005557508|EUR|XETR|DTEGnde.CHI|DTEG IX|DTEd|DAX
30|1|EUZ1|10.361
```

## 3 CHI-X EUROPE DYNAMIC TICK TABLE (DTT) FILE

### 3.1 Introduction

Chi-X Europe makes available to its Participants a Dynamic Tick Table (DTT) file each day. If a tick table is referred to in the TSL file the DTT file enables clients to look up the appropriate tick table and band

The file name is called CHIXDTT.txt.

Please contact the Chi-X Connectivity team for information on where to access the file.

### 3.2 DTT File Structure

The file is a flat text file consisting of a header record, *n* data records and a trailer record.

Each record is a single line of data, all record fields are pipe ('|') delimited and of variable length.

#### 3.2.1 DTT Data Record Format

Column Name	Description
RECTYPE	Record type. Value for header record is "H"; value assigned for data record is "D". Note: There is no pipe (" ") before this field.
TICKTABLE	Name of tick table
THRESHOLD	The minimum price value that applies to the tick band.
INCREMENT	The price increment (or "tick") that applies to this band.

#### 3.2.2 DTT Trailer Record Format

The trailer record allows a parsing application to verify if the file is complete and up to date.

Column Name	Description
RECTYPE	Record type. Value for trailer record is "T".
RECNO	Number of data records preceding trailer record.
TIME	Date and time of file creation in YYYYMMDD HH:MM:SS format. Note there is no trailing pipe " " character after this column. Times are expressed in UK Local Time.

#### 3.2.3 Sample Tick Table

An example DTT file is shown below with multiple tick tables within it.

```
H | TICKTABLE | THRESHOLD | INCREMENT
```

```
D|LON1|0|0.010
D|LON1|10|0.100
D|LON1|200|0.250
D|LON1|500|0.500
D|LON1|1000|1.000
D|LON2|0|0.010
D|LON2|10|0.250
D|LON2|500|0.500
D|LON2|1000|1.000
D|EUZ1|0|0.001
D|EUZ1|10|0.005
T|11|20080930 05:00:00
```

Using the LON2 tick table as an example, for orders priced below 10 GBp the tick size is 0.01. When an order reaches the 10.0 GBp price level, the tick size is 0.25 until the next price threshold of 500 GBp is reached and the tick size then changes to 0.5. Finally, for orders priced at 1000 GBp and above, the tick size is 1.0 GBp.