

CHI-X EUROPE

Market Data FAQs

1. Who do I contact for information about Chi-X Europe market data?

Please contact marketdata@chi-xeurope.com or +44 20 7131 3369 for queries concerning market data. For support issues please use the existing support contact details.

2. I am looking to become a Trading Participant of Chi-X Europe. How do I obtain real time market data? Is there a fee for this?

You can receive real time market data from Chi-X Europe directly or from a third party data vendor. As a Trading Participant, the distribution fees to your external and internal customers are waived when using the data solely for the purposes of trading.

3. I am a data vendor. How do I get real time market data? Is there a fee for this?

You can receive real time market data from Chi-X Europe directly or via an existing data vendor. There will be a fee if you distribute real-time Level 1 or Level 2 prices. The price list can be found at:

www.chi-xeurope.com/document-library-sub-sections/market-data.asp

4. Are there any end user fees levied by Chi-X Europe?

No, there are no end user fees charged by Chi-X Europe.

5. As a vendor are there any reporting obligations placed upon me?

Yes. There is an obligation to report details of which customers real-time data is being distributed to. Prior permission must be sought from Chi-X Europe with regards to distribution to MTFs and RMs. All clients should be made clear that permission should be sought from Chi-X Europe for creation of tradable financial products or indices. For more information on reporting guidelines please contact Chi-X Europe.

6. I am interested in getting real time data from Chi-X Europe directly. What documents do I need to read and sign to start receiving this?

You will need to read and complete the Data Recipient Terms & Conditions and Data Order Form. The relevant documentation can be viewed in the market data section of the document library at the following link: www.chi-xeurope.com/document-library-sub-sections/market-data.asp

7. What is the difference between Level 1 and Level 2 data?

Level 1 data includes the best bid and ask prices, order volumes, and the last traded prices with the respective volumes.

Level 2 data includes all available real time bid and ask prices with the respective volumes, and the last traded prices with the respective volumes.

8. I only want to receive Level 1 market data. Is this possible?

If you receive market data from Chi-X Europe directly then this is not currently possible. You will receive full order book data, from which you must extract the required data. However, if you are receiving Chi-X Europe market data through a data vendor then this may be possible. Please contact the vendor directly with regard to this.

9. How do I obtain historic data from Chi-X Europe?

Chi-X Europe provides a fee-liable historic data service. For further information including an online demo, pricing details and subscription information, please visit <http://chix.if5.com/>

Alternatively, please contact one of our data vendors. For a list of vendors that offer Chi-X Europe market data please visit: www.chi-xeurope.com/get-connected/third-party-providers.asp

10. I am not a Trading Participant of Chi-X Europe and want to publish real time Chi-X Europe data on my website. Can I do this?

Yes, however this will be classed as redistribution of Chi-X Europe market data and will be fee liable. It will also be subject to our brand guidelines. Please see the price list or contact the Chi-X Europe market data team for further information.

11. I want to publish delayed market data. Is there a charge for this?

No, there is no charge for publishing delayed market data. The market data must be delayed by a minimum of 10 minutes to qualify for this. It is the responsibility of the recipient to delay the data.

12. During what hours can I expect to receive Chi-X Europe market data?

You will receive market data throughout Chi-X Europe's normal trading hours of 8:00 to 16:30. Please see our Exchange Guide within the document library for further information on trading hours.

13. What is the technical process to be able to receive Chi-X Europe data?

Please contact Chi-X Europe Operations on operations@chi-xeurope.com or +44 20 7131 3300 for details concerning this.

14. I want to create an index / financial product using Chi-X Europe data. Am I allowed to do this?

If Chi-X Europe Data will be used for this purpose, the recipient must contact marketdata@chi-xeurope.com or +44 20 7131 3369 for approval. Any use of Chi-X Europe Data for the creation of Indices or Financial Products by Recipient's Group or Customers must be communicated to Chi-X Europe.