Guide to Reference Data Files

12 Apr 2022

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FIGURES

VERSION HISTORY

VERSION	DESCRIPTION	DATE
1.0	First Release	9 Sep 2010
1.1	Second Release - includes changes and support for on and off market trading	30 June 2011
1.2	Added TYPE, which refers to instrument type of the security, in the last column of CHIXTSL.txt and update examples of CHIXTSL.txt and CHIXDTT.txt	3 February 2012
	Added PERCENTTHRESHOLD and ABSOLUTETHRESHOLD in the last column of CHIXTSL.txt and update examples of CHIXTSL.txt	27 February 2012
1.3	Added Market Share Report and Broker Share Report specifications.	5 June 2012
1.4	Added ETC instrument type.	5 October 2012
1.5	Corrected errors in table 5.2.2	30 April 2013
1.6	Added MOC Order	23 October 2013
1.7	Added new Broker Share Report field	21 January 2014
1.8	Extended Securities List for Cboe Listed Product	9 April 2015
4.0.1	Updated CHIXLSL Data Record Format	1 June 2015
4.0.2	Updated Warrant Type description in CHIXLSL	3 June 2015
4.0.3	Added Data Record for Corporate Announcements	1 July 2015
5.0	Support for ASX Quoted ETFs to trade in a Participant Attributed Manner CXA Quoted ETFs – Enhancements to CTS Reference Data Model	1 Dec 2015
5.0p1	Support ETF record type (RECTYPE) in CHIXLSL	30 Mar 2016
5.1	Support new record type and columns for TraCR in CHIXLSL Updated to provide more clarity on field usage Updated Introduction section to provide clarity on files covered	28 Jun 2016
5.2	Support QMF in CHIXTSL and CHIXLSL Add Basis Of Quotation, EX-Distribution Date, Record Date and Payment Date in CHIXLSL Add Closing Price and Closing Price Type to CHIXTSL Add Closing Price Type in CHIXLSL	12 Sep 2016
	Add Optional Instrument field to Announcement txt file (Section 7) Add Basis of Quotation reference list in CHIXLSL record section	1 Dec 2016
5.2p4	Add Total Units on Issue to CHIXLSL Add Section on Short Sale reporting requirements for Cboe products	08 Jun 2017
5.2p4a	Add Section describing Index Products list file CHIXIPL Add report code for Cboe Index Products in Corporate Announcements section	10 Nov 2017
5.5	Add fields to CHIXLSL.txt for:	30 Jan 2018

<table>
<tr><th>VERSION</th><th>DESCRIPTION</th><th>DATE</th></tr>
<tr><td></td><td><table><tr><td>Bonus Certificates</td><td>Second Level</td></tr><tr><td>Deferred Settlement</td><td>Deferred Settlement Symbol
Deferred Settlement ISIN
Deferred Settlement Start Date
Deferred Settlement End Date</td></tr></table></td><td></td></tr>
<tr><td>6.0</td><td>Reviewed in preparation for Release 6.0</td><td>12 Mar 2019</td></tr>
<tr><td>6.4p2</td><td>Section 2 (CHIXTSL): Inclusion of Instrument Type definitions for ASX Interest Rate Hybrids and ASX Hybrid Securities. Section 4 (CHIXDTT): inclusion of ASXAUD2 sample definition for ASX Interest Rate Hybrid Securities.</td><td>11 Dec 2020</td></tr>
<tr><td rowspan="3">6.6</td><td>New field Quoted Units for CXA-Listed QMF in CHIXLSL records</td><td>08 Oct 2021</td></tr>
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1 Introduction

This document describes the format and content of the reference data files concerning securities available for trading on Cboe. Reference data files are generated daily by the trading system and are made available to clients via an FTP connection. Currently the trading system produces the following reference data files:

1. CHIXTSL.txt – Securities Master List
2. CHIXLSL.txt – Extended Securities List for Cboe Listed Product
3. CHIXDTT.txt – Tick Size Table
4. MarketShareReport_*YYYMMDD*.txt - Market Share (T+0) Report
5. BrokerTradeReport_YYYYMMDD.txt - Broker Trade (T+3) Report
6. IIIddmmyySSS.pdf and IIIddmmyySSS.txt – Corporate Announcements

2 Cboe Securities List

2.1 Introduction

The trading system generates a Cboe Securities List each trading day. This file comprises all securities available for trading on Cboe on that trading day and can be used to cross reference Cboe Symbols to other industry standard security reference data such as ISIN.

The file name is CHIXTSL.txt.

2.2 File Structure

The file is a text file consisting of a header record, one or more data records and a trailer record. Each line in the file contains a record. All record fields are of variable length and separated by pipe ("|") delimiters. Processing of data should be based on the column header rather than column position to accommodate any future changes to the column position.

2.2.1 Header Record Format

A list of field names are separated by a pipe ("|") delimiter.

2.2.2 Data Record Format

COLUMN NAME	DESCRIPTION
RECTYPE	Identifies the record type. The value for the header record is “H”; the value assigned for data record is “D”; and the value for trailer record is “T”.
CHIXCODE	Cboe Symbol
DESC	Name of security
ISIN	ISIN code
CURR	Currency code
MIC	ISO MIC code identifying the listing venue. For a list of MIC codes, please refer to http://www.iso15022.org/MIC/homepageMIC.htm
RLS	Round Lot Size
TICK	ID of a tick table assigned to the security. Please refer to Section 3 for tick table format.
ALLOWONMKT	Flag to indicate if a security is enabled for on-market trading. “1” means enable, “0” means disable.
ALLOWOFFMKT	Flag to indicate if a security is enabled for off-exchange trade reporting. “1” means enable, “0” means disable.
TYPE	Instrument type of the security: • “1” = Ordinary Share; • “3” = ETF; • “4” = Warrant; • “5” = ASX Interest Rate Hybrids; • “6” = ASX Hybrid Securities; • “9” = QMF;
PERCENTTHRESHOLD	Anomalous order relative threshold value in percentage. This is the maximum percentage an order price is allowed to deviate from the Reference Price. E.g. if the relative threshold is 15%, it will be 15.
ABSOLUTETHRESHOLD	Anomalous order absolute threshold value. This is the maximum value an order price may deviate from the Reference Price. E.g. if the absolute threshold is $0.10, it will be 0.1.
ALLOWMOC	Flag to indicate if a security is enabled for Market On Close (MOC) Orders. “1” means enable, “0” means disable.
ENABLEATTRIBUTION	The attribution setting regarding to the security. “1” means enable, “0” means disable.
CXA CLOSING PRICE	CXA Closing Price
CXA CLOSING PRICE TYPE	CXA Closing Price Type, indicates how the Closing Price is determined • 1 – Cboe VWAP defined Closing Price • 2 – Last Trade/MM Bid Closing Price • 3 – Externally provided Closing Price • Blank (no value)

Figure 1: Cboe Securities List Data Record Format

2.2.3 Trailer Record Format

The trailer record indicates the total number of data records and the file generation date. It allows a parsing application to detect the end of the file and verify the number of records and creation date of the file.

COLUMN NAME	DESCRIPTION
RECTYPE	The Record type value for trailer records 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 Local Time.

Figure 2: Cboe Securities List Trailer Record Format

2.2.4 Sample File: Securities List

Below is an example of the file with securities:

```
H|CHIXCODE|DESC|ISIN|CURR|MIC|RLS|TICK|ALLOWONMKT|ALLOWOFFMKT|TYPE|PERCENTTHRESHOLD|
ABSOLUTETHRESHOLD|ALLOWMOC|ENABLEATTRIBUTION|CXACLOSINGPRICE|CXACLOSINGPRICETYPE
D|AAA|BETACASH ETF UNITS [AAA]|AU000000AAA3|AUD|XASX|1|AUDASX1|0|1|3|||1|1|2.18|1
D|AAC|AUST AG CO FPO [AAC]|AU000000AAC9|AUD|XASX|1|AUDASX1|0|1|1|||1|1|3.42|2
D|AAD|ARDENT LEI STAPLED [AAD]|AU000000AAD7|AUD|XASX|1|AUDASX1|1|1|1|0.2|1|0|0|1.28|3
D|AAE|AGRI NRG FPO [AAE]|AU000000AAE5|AUD|XASX|1|AUDASX1|0|1|1|||1|0||
D|ANZPD|ANZ BANK NYR6QUT [ANZPD]|AU0000ANZPD3|AUD|XASX|1|AUDASX1|0|1|6|||1|0||
D|CVCG|CVC LIMITED|AU0000015638|AUD|XASX|1|AUDASX2|0|1|5|||1|0||
D|ESV|ESERV FPO [ESV]|AU000000ESV3|AUD|XASX|1|AUDASX1|0|1|1|||1|0||
D|ETE|ENTEK FPO [ETE]|AU000000ETE7|AUD|XASX|1|AUDASX1|0|1|1|||1|0||
D|ETF|UBS RP AUS ETF UNITS [ETF]|AU000000ETF4|AUD|XASX|1|AUDASX1|0|1|3|||0|0||
D|ETPAGR|ETP ETFSAGRI [ETPAGR]|AU000ETPAGR7|AUD|XASX|1|AUDASX1|0|1|15|||1|0||
D|ETPCMD|ETP ETFSALLCM [ETPCMD]|AU000ETPCMD1|AUD|XASX|1|AUDASX1|0|1|15|||1|0||
D|FIN|AII200FIN ETF UNITS [FIN]|AU000000FIN8|AUD|XASX|1|AUDASX1|1|1|3|0.5|1|0|0||
D|FIS|FISSION EN FPO [FIS]|AU000000FIS7|AUD|XASX|1|AUDASX1|0|1|1|||1|0||
D|FIX|AII200FINX ETF UNITS [FIX]|AU000000FIX7|AUD|XASX|1|AUDASX1|1|1|3|0.5|1|0|0||
D|FKP|FKPSTAPLED STAPLED [FKP]|AU000000FKP9|AUD|XASX|1|AUDASX1|1|1|1|0.1|1|1|0||
D|ZIM|ZIMPLATS FPO 10CUS [ZIM]|GB0061284906|AUD|XASX|1|AUDASX1|0|1|1|||1|0||
D|ZMG|ZINGMOBILE CDI 1:1 [ZMG]|AU000000ZMG2|AUD|XASX|1|AUDASX1|0|1|1|||1|0||
D|ZNC|ZENITH MIN FPO [ZNC]|AU000000ZNC9|AUD|XASX|1|AUDASX1|0|1|1|||1|0||
D|ZNCN|ZENITH MIN DEF [ZNCN]|AU00000ZNCN7|AUD|XASX|1|AUDASX1|0|1|1|||0|0||
D|ZRL|ZAMBEZI CDI [ZRL]|AU000000ZRL1|AUD|XASX|1|AUDASX1|0|1|1|||1|0||
D|ZRLN|ZAMBEZI CDI DEF [ZRLN]|AU00000ZRLN9|AUD|XASX|1|AUDASX1|0|1|1|||0|0||
D|ZTA|ZETAPETROL CDI 1:1 [ZTA]|AU000000ZTA0|AUD|XASX|1|AUDASX1|0|1|1|||1|0||
D|ZYL|ZYL FPO [ZYL]|AU000000ZYL7|AUD|XASX|1|AUDASX1|0|1|1|||1|0||
T|2521|20121019 04:02:51
```

3 Extended Cboe Securities List for Listed Products

3.1 Introduction

The trading system also generates an Extended Cboe Securities List for Cboe listed products each trading day.

The file name is CHIXLSL.txt.

3.2 File Structure

The file is a text file consisting of a header record, one or more data records and a trailer record. Each line in the file contains a record. All record fields are of variable length and separated by pipe (“|”) delimiters.

3.2.1 Header Record Format

A list of field names are separated by a pipe (“|”) delimiter.

3.2.2 Data Record Format

Note in the usage column below which advises as to which security types can utilise which fields

- A – all security types
- W – warrant security types
- E – ETF/QMF security types
- Q – QMF security types

COLUMN NAME	USAGE	DESCRIPTION
RECTYPE		Identifies the record type. The value for the header record is “H”; the value assigned for a warrant record is “W”, “F” for ETF, “Q” for QMF, and the value for trailer record is “T”.
CHIXCODE	A	Cboe Symbol
DESC	A	Name of security
ISIN	A	ISIN code
CURR	A	Currency code for Cboe Instrument
MIC	A	ISO MIC code identifying the listing venue. For a list of MIC codes, please refer to http://www.iso15022.org/MIC/homepageMIC.htm
RLS	A	Round Lot Size
TICK	A	ID of a tick table assigned to the security. Please refer to Section 3 for tick table format.
ALLOWONMKT	A	Flag to indicate if a security is enabled for on-market trading. “1” means enable, “0” means disable.
ALLOWOFFMKT	A	Flag to indicate if a security is enabled for off-exchange trade reporting. “1” means enable, “0” means disable.
TYPE	A	Instrument type of the security: • “1” = Ordinary Share; • “3” = ETF; • “4” = Warrant; • “9” = QMF;
PERCENTTHRESHOLD	A	Anomalous order relative threshold value in percentage. This is the maximum percentage an order price is allowed to deviate from the Reference Price. E.g. if the relative threshold is 15%, it will be 15.
ABSOLUTETHRESHOLD	A	Anomalous order absolute threshold value. This is the maximum value an order price may deviate from the Reference Price. E.g. if the absolute threshold is $0.10, it will be 0.1.
ALLOWMOC	A	Flag to indicate if a security is enabled for Market On Close (MOC) Orders. “1” means enable, “0” means disable.
ISSUER	A	ID of the issuer
UNDERLYING	W	Symbol of the underlying
UNDERLYINGISIN	W	ISIN Code of the Underlying in its primary market.
UNDERLYINGMARKET	W	MIC of the primary market for the Underlying
WARRANTTYPE	W	Warrant Type. Value is string, e.g. “INDEX GSL MINI PUT”
LISTINGDATE	A	Date (YYYYMMDD) of first listing for quotation
EXPIRYDATE	W, Q	Date (YYYYMMDD) of expiration.
CALLPUT	W	Call put indicator. Possible values are “Call”, “Put”, and “NA”
BARRIERPRICE	W	Price or zero

EXERCISETYPE	W	Exercise Type. "A" means American, "E" means European.
MULTIPLIER	W	Warrant Multiplier. Value is numeric, e.g. 100.
CAPLEVEL	W	Price or zero
SETTLEMENTSTYLE	W	Settlement Style. Possible values are "Cash" and "Physical".
RESETDATE	W	Reset Date. Date (YYYYMMDD) or zero.
Approved Size	W	Numeric (11)
CXA Closing Price	A	CXA Closing Price
CXA Closing Price Type	A	CXA Closing Price Type, indicates how the CXA Closing Price is determined • 1 – Cboe VWAP defined Closing Price • 2 – Last Trade/MM Bid Closing Price • 3 – Externally provided Closing Price • Blank (no value)
Listing Status	A	Active/Suspended or linked
Market Maker List	A	List of Participant IDs who are Market Makers
Last Traded Date	A	Date of Last Trade
Last Traded Price	A	Price of Last Trade on Last Traded Date
Strike Price	W	The Strike Price
Long Description	A	Long Product description
Abbreviated Description	A	Abbreviated Description
Short Description	A	Short Product description
Reset Level	W	The new strike to apply to the deferred series
Despatch Date	W	Last day of deferred settlement trading
Uncovered Issue	W	A flag to indicate if this warrant is Uncovered.
Deferred Settlement	W	A flag to indicate if trading in deferred state
Off-Market Duty Nexus	W	Location
NAVTickerSymbol	A	NAV Ticker Symbol
PCF Filename	E	Default Filename for PCF file available on SFTP service
Underlying Security Currency	n/a	n/a
Conversion Factor	n/a	n/a
Basis of Quotation	A	Basis of Quotation Code of the security (see below section on Basis of Quotation reference)
EX Distribution Date	A	EX Distribution Date of the security
Record Date	A	Record Date of the security
Payment Date	A	Payment Date of the security
Total Units on Issue	E, Q	Total Units Issued
Quoted Units	Q	The number of units that are "Quoted" for QMF (N.B.: When QMF list on CXA there will be fund holders who have purchased the units via the unlisted method and others who buy on-market or as a listed fund)
Deferred Settlement Symbol	n/a	n/a
Deferred Settlement ISIN	n/a	n/a
Deferred Settlement Start Date	n/a	n/a
Deferred Settlement End Date	n/a	n/a
Second Level	W	Bonus Certificate Bonus Level as defined by the Warrant Issuer, if available.

Figure 3: Extended Cboe Securities List Data Record Format

3.2.2.1 Basis of Quotation reference list

The Basis of Quotation field in the CHIXLSL data record format may be populated with one of the industry published values listed in the table.

Basis of Quotation	**Description**
CB	cum bonus issue
CC	cum capital return
CD	cum dividend
CE	cum entitlement
CF	cum takeover offer
CI	cum interest
CL	call due
CP	call paid
CQ	cum equal access scheme
CR	cum rights issue
CT	conditional trading
CZ	cum priority
NX	new - ex interest
PA	protection available
PU	protection unavailable
RE	reconstructed
XB	ex bonus issue
XC	ex return of capital
XD	ex dividend
XE	ex entitlement
XF	ex takeover offer
XI	ex interest
XQ	ex equal access scheme
XR	ex rights issue
XZ	ex priority

Figure 4: Extended Cboe Securities List Data Record Format

3.2.3 Trailer Record Format

The trailer record indicates the total number of data records and the file generation date. It allows a parsing application to detect the end of the file and verify the number of records and creation date of the file.

COLUMN NAME	DESCRIPTION
RECTYPE	The Record type value for trailer records 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 Local Time.

Figure 5: Extended Cboe Securities List Trailer Record Format

4 Dynamic Tick Table File

4.1 Introduction

The trading system generates a Dynamic Tick Table (DTT) file each trading day, which defines the tick sizes referred to in the Cboe Securities List.

The file name is CHIXDTT.txt.

4.2 File Structure

The file is a text file consisting of a header record, one or more data records and a trailer record. Each line in the file represents a record. All record fields are of variable length and separated by pipe (“|”) delimiters. Processing of data should be based on the column header rather than column position to accommodate any future changes to the column position.

4.2.1 Header Record Format

A list of field names are separated by a pipe (“|”) delimiter.

4.2.2 Data Record Format

COLUMN NAME	DESCRIPTION
RECTYPE	Record type. Value for header record is “H”; value assigned for data record is “D”; value for trailer record is “T”.
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

Figure 6: DTT Data Record Format

4.2.3 DTT Trailer Record Format

The trailer record indicates the total number of data records and the file generation date. It allows a parsing application to detect end of the file, and verify the number of records and creation date of the file.

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 CTS Local Time.

Figure 7: DTT Trailer Record Format

4.2.4 Sample DTT Data File

Example of a DTT file illustrating how the file can be used to represent multiple tick ranges.

```
H|TICKTABLE|THRESHOLD|INCREMENT
D|AUDASX1|0.00000|0.001
D|AUDASX1|0.10000|0.005
D|AUDASX1|2.00000|0.010
D|AUDASX2|0.00000|0.001
T|4|20210111 04:01:33
```

Using the AUDASX1 tick table as an example:

- Orders with a price between 0 and AUD$0.10 have a tick size of AUD$0.001,
- Orders with a price AUD$0.10 and above have a tick size of AUD$0.005, however
- Orders with a price AUD$2.00 and above have a tick size of AUD$0.01.

Using the AUDASX2 tick table as an example:

- Orders with any price have a tick size of AUD$0.001.

5 Market Share Report

5.1 Introduction

The Market Share report is an end-of-day summary report covering trading activity per market participant and security for each trading day.

The report is created at 20:37 and copied over to Participants ftp accounts at 20:40 at the end of each trading day.

Overnight and Facilitated Trade Reports are included in the report based on the day they are reported and not based upon the AsAtDate/TradeDate.

5.2 File Structure

The file is a comma separated value file consisting of a header record and one or more data records. The data records are all of fixed length. There are no trailer records.

The file is named using the following convention: MarketShareReport_*YYYMMDD*.txt

5.2.1 Header Record Format

The following fields are listed with a simple comma separator (,). The header record does not have a fixed field length but the data records do:

- Trade Date
- Participant Name
- Trading Number
- Security Code
- Trade Value
- Trade Count

5.2.2 Data Record Format

COLUMN NAME	FIELD LENGTH	DESCRIPTION
Trade Date	6	The trade date relating to the record. This will always match the file's creation and file name date
Participant Name	50	Long form name of the participant
Trading Number	20	Short Form Participant ID number.
Security Code	6	Cboe Symbol code
Trade Value	12	Aggregate trade value by the participant. Decimal place denoted by a period (.).
Trade Count	9	Total trades against set security for set participant.

Figure 8: Market Share Report Data Record Format

5.2.3 Sample Market Share Report Data File

Below is an example of a Market Share Report Data File. The file excerpt presents the participant's activity across the Security AAD on the 1st of June 2012.

```
Trade Date,Participant Name,Trading Number,Security Code,Trade Value,Trade Count
20120601,Commonwealth Securities
Limited                  ,1402                ,AAD   ,00000808.395,000000002
20120601,Instinet Australia Pty
Ltd                          ,2172                ,AAD   ,000000029.88,000000001
20120601,GETCO Australia Pty
Ltd                              ,2292                ,AAD   ,00002614.835,000000011
20120601,Morgan Stanley Australia Securities
Limited       ,2992                ,AAD   ,000003153.13,000000019
20120601,Goldman Sachs Australia Pty
Limited              ,3610                ,AAD   ,000000029.88,000000001
20120601,Merrill Lynch Equities (Australia)
Limited       ,3663                ,AAD   ,000000001039,000000004
```

6 Broker Trade Report

6.1 Introduction

The Broker Trade Report is a T+3 report offering a full report, across every trade, occurring at T-3 of publication date.

Overnight and Facilitated Trade Reports are included in the report based on the day they are reported and not based upon the AsAtDate/TradeDate.

6.2 File Structure

The file is created at 01:00 every morning and posted to Participant's FTP accounts at 02:00 on the morning of the file's creation.

The file includes the analysis date in its title. Please note, that Monday's file is time stamped with the previous Saturday's date. The file name follows the following convention: BrokerTradeReport_YYYYMMDD.txt

The file contains comma separated values with fixed field lengths.

6.2.1 Header Record Format

The header record is an opening row consisting of three fields:

COLUMN NAME	FIELD LENGTH	DESCRIPTION
Row Number	6	Opening Row number, every first field through-out the file includes a unique row sequential row number.
Message Type	2	Start of file designator, always set to "GG"
Retransmit ID	1	Value set to "0"
Report Date	8	Transaction date in This field will always be T-3 days to the file's creation date.

Figure 9: Broker Share Report Header Record Format

6.2.2 Data Record Format

COLUMN NAME	FIELD LENGTH	DESCRIPTION
Row Number	6	Opening Row number, every first field through-out the file includes a unique row sequential row number.
Message Type	2	Set to "TA" for trades or "TG" for trade cancellations.
Retransmit ID	1	Value set to "0"
Exchange Code	8	The Cboe Australia Exchange code. This will always be "CXA".
Time Code	6	Trade execution time in HHMMSS format.
CBOE Symbol	6	The Cboe Symbol code for the traded financial instrument.
Buyer Participant ID	20	The Participant ID to the buy side of a trade.
Seller Participant ID	20	The Participant ID to the sell side of a trade.
Execution Price	10	The transaction's price per share traded.
Quantity Executed	10	The transaction's traded quantity.
Total Consideration	12	The transaction's total value traded.
Serial Trade Qualifier	4	The serial trade qualifier issued by the Cboe matching engine.
Transaction Date	8	The transaction date of the trade.
Trade Sales Slip Number	6	The transaction sales slip number. Combined with the Serial Trade qualifier constitutes a unique execution id for each trade.

Buy Order Reference	9	The buy order ID as assigned by the Cboe matching engine.
Sell Order Reference	9	The sell order ID as assigned by the Cboe matching engine.
Currency Exchange Rate	10	The currency exchange rate effective over the trade.
Off Exchange Trade Report	1	A Boolean field, Y or N, identifying the transaction as a trade report.
Trade Report Type	1	A single character field identifying the trade report type.
Execution Venue	5	A string (max 5 characters) identifying the participant crossing system or dark pool where the trade occurred. Populated with the MIC or ASIC allocated code.

Figure 10: Broker Trade Report Header Record Format

6.2.3 Sample Broker Trade Report Data File

```
000001,GG,0,20120530
000002,TA,0,CXA,100000,BHP   ,1505                ,2292                ,0000032.34,00000000
01,000000032.34,C000,20120530,000001,164      ,81      ,0000000001,N,
000003,TA,0,CXA,100000,ANZ   ,2992                ,2992                ,0000020.95,00000005
90,0000012360.5,C000,20120530,000002,166      ,166     ,0000000001,Y,S,ABCD
000004,TA,0,CXA,100000,BLY   ,2292                ,3663                ,0000003.21,00000000
93,000000298.53,C000,20120530,000003,113      ,236     ,0000000001,N,
000005,TA,0,CXA,100000,AMC   ,3663                ,2292                ,0000007.43,00000000
01,000000007.43,C000,20120530,000004,237      ,115     ,0000000001,N,
000006,TA,0,CXA,100003,BHP   ,2292                ,1402                ,0000032.32,00000005
00,000000016160,C000,20120530,000005,75       ,344     ,0000000001,N,
000007,TA,0,CXA,100003,BHP   ,2292                ,1402                ,0000032.32,00000000
01,000000032.32,C000,20120530,000006,82       ,344     ,0000000001,N,
000008,TA,0,CXA,100005,ALZ   ,3663                ,2292                ,00000002.6,00000000
01,0000000002.6,C000,20120530,000007,363      ,85      ,0000000001,N,
000009,TA,0,CXA,100007,ANZ   ,1402                ,2292                ,0000020.93,00000000
01,000000020.93,C000,20120530,000008,378      ,152     ,0000000001,N,
000010,TA,0,CXA,100018,ANZ   ,1505                ,2292                ,0000020.89,00000002
47,000005159.83,C000,20120530,000009,441      ,419     ,0000000001,N,
```

7 Data Record for Corporate Announcements

7.1 Introduction

Issuers of investment products are required to provide Continuous and Periodic Disclosures to the market. These disclosures are known as Announcements. The Announcements are published on the Cboe corporate web site and additionally on a secure FTP (sFTP) site. The announcements are published as PDF documents.

Each announcement has a corresponding text file with summary information about the announcement.

7.2 Naming Convention

The announcement files will be placed onto the sFTP site with the following naming convention;

- IIIddmmyySSS.pdf and IIIddmmyySSS.txt, Where:
    - III – Issuer Code
    - ddmmyy – date of the announcement
    - SSS – Sequence number that starts at 1 each day for each issuer.

7.3 Text File Format

The TXT file is a comma separated text file with Variable length fields.

FIELD NAME	FIELD LENGTH	DESCRIPTION
Date	6	The issue date - ddmmyy
Time	6	The issue time - HHMMSS
Issuer	3	The Issuer Symbol
Description	Up to 80 Chars	The announcement header
Number of Pages	Up to 4	The number of pages in the PDF file
Sensitive Indicator	1	Equals Y if the announcement is Price Sensitive
PDF Filename	16	The name of the PDF file.
Report Type	5	The standard type code for this report.
Instrument *(Optional)*	6	The specific instrument code referred to in this announcement.

Figure 11: Announcements Text File Format

7.4 Report Types

The following Report Types are applicable to Announcements.

REPORT CODE	DESCRIPTION
14020	Cboe Index Product
18000	Structured Products
18001	Structured Products – other
18002	Structured Products – Issuer Report
18003	Structured Products – Disclosure Document
18004	Structured Products – Acceptance
18005	Structured Products – Trust Deed
18006	Structured Products – Distribution
18007	Structured Products – Adjustment
18008	Structured Products – SPDS
18009	n/a
18010 – 18020	Reserved for Future use

Figure 12: Report Type Codes

7.5 Sample Announcements Text file

Below is an example of an announcements Text file.

010215,150235,ISA,SPDS for Warrants Strike Changes,77,N,ISA010215001.PDF,18008

This example shows:

- Issued on 1 Feb 2015 at 15:02:35
- For the Issuer ISA
- The subject is “SPDS for Warrants Strike Changes”
- The PDF file has 77 pages
- The announcement is not considered to be Price Sensitive.
- The name of the related PDF file is “ISA010215001.PDF”
- The report type is 18008 – SPDS.

8 Short Sell Submit Facility for Cboe Quoted Products

8.1 Introduction

This facility allow Participants to report Short Sell information for products uniquely quoted on Cboe Australia.

8.2 File format and Method of submitting to Cboe

Participants who have short sell positions from the previous business day on uniquely Cboe quoted instruments may submit to Cboe using the following file layout to au.support@Cboe.com

File Attribute	Details	Example
Filename and format	CHIX.SS.'Date'.'Trading PID'.csv **Format CHIX.SS.YYYYMMDD.1234.csv** where 1234 is the 4 digit trading PID	CHIX.SS.20170317.1234.csv *PID 1234 entering positions from 17th March 2017.*
Header Record *Comma delimited CSV format*	Date, Trading PID **Format YYYYMMDD,1234** where 1234 is the 4 digit trading PID	20170317,1234 *PID 1234 entering positions from 17th March 2017.*
Detail Records (1..n) *Comma delimited CSV format*	Cboe Instrument Code, Gross Short Sales volume **Format XXX999 (alphanumeric), 999999 (numeric)** comma delimited (i.e. fields have no fixed length)	TCXAPL,701 *For instrument TCXAPL, reporting gross short sales volume of 701*

8.3 View summarised Short Sell information

The Cboe Short Sell webpage on the Cboe Australia website contains all details relating to timing, method of submission, viewing summary information.

Note that participants lodging short sale reports with Cboe must satisfy themselves that the information they are providing fulfils their short sale obligations under the Corporations Act 2001 (Cth).

9 Index Product List File

9.1 Introduction

The trading system generates an Index Product List file each trading day, which defines the current list of Cboe Indices.

The file name is **CHIXIPL.txt.**

9.2 File Structure

The file is a text file consisting of a header record, one or more data records and a trailer record. Each line in the file represents a record. All record fields are of variable length and separated by pipe ("|") delimiters. Processing of data should be based on the column header rather than column position to accommodate any future changes to the column position.

9.2.1 Header Record Format

A list of field names are separated by a pipe ("|") delimiter.

9.2.2 Data Record Format

COLUMN NAME	DESCRIPTION
RECTYPE	Record type. Value for header record is "H"; value assigned for data record is "I"; value for trailer record is "T".
CHIXCODE	Cboe Index code
DESC	Cboe Index short description
LONGDESC	Cboe Index long description
LAUNCHDATE	Cboe Index launch date
BASEDATE	Cboe Index base date
BASEVALUE	Cboe Index base value
SERIES	Cboe Index series identifier

Figure 13: CHIXIPL Data Record Format

9.2.3 CHIXIPL Trailer Record Format

The trailer record indicates the total number of data records and the file generation date. It allows a parsing application to detect end of the file, and verify the number of records and creation date of the file.

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 CTS Local Time.

Figure 14: CHIXIPL Trailer Record Format

9.2.4 Sample CHIXIPL Data File

Below is an example of the Cboe Index products (CHIXIPL) file.

```
H|CHIXCODE|DESC|LONGDESC|LAUNCHDATE|BASEDATE|BASEVALUE|SERIES
I|X2C|CXA 200 Price Return Index|Cboe Australia 200 Market Capitalisation Price Return
Index|20171204|20130919|1000|CXA 200
I|X2CG|CXA 200 Gross Total Return Index|Cboe Australia 200 Market Capitalisation Gross
Total Return Index|20171204|20130919|1000|CXA 200
I|X2CN|CXA 200 Net Total Return Index|Cboe Australia 200 Market Capitalisation Net Total
Return Index|20171204|20130919|1000|CXA 200
I|X2CF|CXA 200 Franked Total Return Index|Cboe Australia 200 Market Capitalisation Franked
Total Return Index|20171204|20130919|1000|CXA 200
T|4|20171121 04:03:13
```