Security Reference Data

5 September 2024

Version 1.2

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Version History

Version	Date	Comments
1.0	25 November 2022	Initial Version
1.1	27 February 2024	Addition of InwardListedPrices file specification
1.2	5 September 2024	Addition of TradingControlID on Security Plus file specification

1 Introduction

A2X publishes security reference data via our multicast market data feeds and via FTP.

This document will focus on the files published to our FTP server, for multicast please refer to the “Security Definition Messages” in our market data specification document.

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1.1 Access

Access to the A2X FTP server is available via direct connections to A2X or via the public internet.

When connecting via the internet, A2X will need to whitelist your source IP address on our firewall.

Direct connection:

Primary Server IP: 192.83.208.3

DR Server IP: 192.83.210.3

UAT Server IP: 192.83.209.3

Service: FTP & SFTP (TCP port 21 & 22 respectively)

Public Internet:

Primary Server IP: 192.83.209.129

DR Server IP: 192.83.211.129

UAT Server IP: 192.83.209.3

Service: SFTP (TCP port 22)

2. Files

Files are generated daily at 03:00 UTC in the folder titled “refdata”. Each file contains a datestamp in the filename of the format YYYMMDD to assist in identifying the correct file for a given day.

Every file also has an accompanying .md5 checksum file to use for integrity checks

2.1 Security File

Two versions of this file are generated

Tab delimited: **security-YYYMMDD.csv**

Comma delimited: **security_comma-YYYMMDD.csv**

Apart from the delimiter, the content is identical and contains the following columns

Column Name	Description
id	A2X Security ID
description	Security description or name
primric	Reuters Instrument Code for security on the primary venue
primBbg	Bloomberg Global ID for security on the primary venue
isin	International Securities Identification Number
code	Currency Code
mic	Market Instrument Code of primary venue
aqxRic	Reuters Instrument Code for security on A2X
aqxBbg	Bloomberg Global ID for security on A2X
umtf	Uniform Symbology
tick_name	Tick name to tie back to the tick definition file
rls	Round Lot Size
closing_enabled	Market at Close (MaC) auction enabled. 1=enabled; 0=disabled
test_stock	Whether a security is intended for system testing purposes. 1=enabled; 0=disabled

2.2 Minimum Large In Scale Size

Two versions of this file are generated

Tab delimited: **security-extra-YYMMDD.csv**

Comma delimited: **security-extra_comma-YYMMDD.csv**

Apart from the delimiter, the content is identical and contains the following columns

Column Name	Description
id	A2X Security ID
minimum_large_in_scale_size	Minimum value for LIS trades in major currency with 5 implied decimals

2.3 Security Plus

Two versions of this file are generated

Comma delimited: **security-plus-YYYMMDD.csv**

JSON: **security-plus-YYYMMDD.json**

While represented in different structures, the data is the same

Column Name	Description
id	A2X Security ID
Security Name	Security description
PrimaryRic	Reuters Instrument Code for security on the primary venue
PrimaryBBG	Bloomberg Global ID for security on the primary venue
ISIN	International Securities Identification Number
CurrencyCode	Currency Code
PrimaryMIC	Market Instrument Code of primary venue
A2XRic	Reuters Instrument Code for security on A2X
A2XBbg	Bloomberg Global ID for security on A2X
UMTFCode	Uniform Symbology
MaCEnabled	Whether the security is eligible for the Market at Close auction. 1=enabled; 0=disabled
AoDEnabled	Shows if the security partakes in the Auction on Demand. 1=enabled; 0=disabled
MinimumLargeInScale	Minimum value for LIS trades in major currency with 5 implied decimals
Active	Whether a security is enabled and active for the current trading session. 1=enabled; 0=disabled
A2XListingDate	Date security listed on A2X, formatted as YYYY-MM-DD
A2XDelistingDate	Date security will delist on A2X, formatted as YYYY-MM-DD
TradingControlID	This is the name of the functional trading control that is used for price variance from the previous uncrossing of the reference market.

2.4 Tick

Two versions of this file are generated

Tab delimited: **tick-YYYMMDD.csv**

Comma delimited: **tick_comma-YYYMMDD.csv**

Apart from the delimiter, the content is identical and contains the following columns

Column Name	Description
table_id	Numeric identifier for the tick field
name	Name of the tick definition that ties back to the security reference data file
price	Minimum order price, typically set to 0
tick	Increment permitted for price improvement

2.5 Inward Listed Prices

This comma delimited file contains a list of the A2X inward listed securities, along with the opening price and previous closing price.

InwardListedPrices-[YYYYMMDD].csv

Column Name	Description
SecurityID	A2X Security ID
OpeningPrice	Opening price of the security in minor currency with 5 implied decimals.
OpeningPriceSource	Description to indicate the source of the opening price, possible values are: • Primary (In the case of new listings, the opening price is sourced from the primary market of listing) • PreviousClose • SurveillanceAlignment
PreviousClosePrice	Closing price from the previous trading session. For new listings, this will be zero
ClosingPriceSource	Description to indicate the source of the previous closing price, possible values are: • NewListing (Indicates that the previous closing price is zero due to it being a new listing) • BBO-MidPoint • VWAP • LastTrade • PreviousClose
PreviousTradeDate	The previous trade date