

# Aquis Stock Exchange

## Reference Data Technical Specification

December 2023

Version 3.1



## Table of Contents

<b>Version History</b> .....	iii
1 Introduction .....	1
1.1 Enquiries / Support .....	1
2 Connectivity .....	1
3 Reference Data Files .....	1
3.1 security-<yyyymmdd>.csv .....	1
3.1.1 Segments .....	3
3.1.2 Boards .....	3
3.1.3 Quote Bases .....	4
3.2 tick-<yyyymmdd>.csv .....	4
3.3 firm-<yyyymmdd>.csv .....	4

## Version History

Version	Date	Comments
1.0	November 2021	Initial release of AQSE Reference Data Specification
2.0	September 2022	Updated MIC codes
3.0	September 2023	Rebrand of Aquis specifications Additional Fields added to security reference data file: <ul style="list-style-type: none"> <li>• LIS</li> <li>• Sector</li> <li>• Quote Bases</li> </ul>
3.1	December 2023	Additional Field added to security reference data file: <ul style="list-style-type: none"> <li>• Illiquid</li> </ul>

## 1 Introduction

This document describes the content and the file format of the Aquis Exchange reference data files.

The reference data files are available from 04:00 daily on the Aquis FTP site.

### 1.1 Enquiries / Support

Please contact the Aquis support team at [support@aquis.eu](mailto:support@aquis.eu) with any questions relating to this document.

## 2 Connectivity

Aquis makes reference data files available via an FTP/SFTP service directly to connected members. Please refer to the Aquis Exchange Connectivity Guide or contact the Support team for further information.

## 3 Reference Data Files

The reference data files will be tab delimited and will adhere to the following naming convention:

<filename>-<yyyymmdd>.csv

### 3.1 security-<yyyymmdd>.csv

Field Name	Type	Comments
id	Numeric	Unique Aquis security ID
description	String	Name of the security
ticker	String	Unique symbol of security
isin	String	Security ISIN
currency	String	Security currency code Including but not limited to: CHF - Swiss Franc EUR - Euro GBP - Sterling, Pound Sterling GBX - Sterling, Pence NOK - Norwegian krone SEK - Swedish Krona USD - United States dollar For full list of possible values see ISO 4217

Field Name	Type	Comments
mic	String	Market identification Code AQSL – Equity Main Board AQSD – Non-Equity Main Board AQST– Equity MTF Trading AQSN – Non-Equity MTF Trading AQSG – Equity Growth Market AQSF – Non-Equity Growth Market
tick_name		Name of the tick table used for the security. Tick sizes can be found in the ‘tick- <date>.csv’ reference data file. See section <a href="#">3.2</a> .
segment	String	See section <a href="#">3.1.1</a> for list of possible values
instrument_type	String	Security Type AORD - A Ordinary (Equity) BOND - Bond (Debt) BORD - B Ordinary (Equity) COMMON - Common Shares / Stock (Equity) CONV - Convertibles (Equity) ETC - Exchange Traded Commodity (Equity) ETF - Exchange Traded Fund (Equity) FI - Fixed income (Equity) INDX - Standard Index (Index) NTS - Notes (Equity) ORD - Ordinaries (Equity) PREF - Preference Shares (Equity) SIC - Swap Index Contract (Equity) UNIT - Units (Equity) UNSEC - Unsecured Loan (Equity) WRTS - Warrants (Equity)
board	String	See section <a href="#">3.1.2</a> for list of possible values
issuer	String	Security Issuer
origin_country	String	Two-character country code For full list of possible values see ISO 3166
issued_qty	Numeric	Shares in Issue
ems	Numeric	Execution Market Size
market_makers	String	Pipe ( ) delimited list of market makers for each security Market makers can be identified using the mm_group field in section <a href="#">3.3</a>
test_stock	Boolean	0 = Non-test Stock 1 = Test stock
is_tradeable	Boolean	0 = False (Inactive) 1 = True (Active)
adt	Numeric	Average Daily Turnover
lis	Numeric	Large In Scale Threshold

Field Name	Type	Comments
sector	Numeric	Sector of the security 0 = N/A 42 = Communication Services 43 = Consumer Discretionary 44 = Consumer Staples 45 = Energy 46 = Financials 47 = Healthcare 48 = Industrials 49 = Information Technology 50 = Materials 51 = Real Estate 52 = Utilities
quote_bases	String	Pipe ( ) delimited list of Trade Conditions applied to each security See section <a href="#">3.1.3</a> for list of possible values
illiquid	Boolean	0 = Liquid 1 = Illiquid

### 3.1.1 Segments

Segment Code	Description
IX01	Regulated Market for premium listed securities – equity
IX02	Regulated Market for standard listed securities – equity
IX03	Regulated Market for standard listed securities – corporate debt
IX04	Regulated Market for standard listed securities – sovereign debt
IX05	Regulated Market for standard listed securities - other
IX06	Regulated Market for standard listed securities - derivatives
IX07	Apex Equity
IX08	Apex Corporate Debt
IX09	Access Equity
IX10	Access Corporate Debt
IX11	MTF trading only market for listed securities – equity
IX12	MTF trading only market for listed securities – corporate debt
IX13	MTF trading only market for listed securities – sovereign debt
IX14	MTF trading only market for listed securities - other
IX15	MTF trading only market for listed securities - derivatives (not currently used)
IX16	MTF trading only market for quoted securities - equity
IX17	MTF trading only market for quoted securities – corporate debt
IX18	MTF trading only market for quoted securities - other
IX19	MTF trading only market for quoted securities - derivatives (not currently used)

### 3.1.2 Boards

Board	Description
GBX/ISDX-exn	GBX non-liquid on-exchange securities

Board	Description
GBP/ISDX-exn	GBP Securities not classed as liquid by CESR traded on exchange
USD/ISDX-exn	USD Securities not classed as liquid by CESR traded on exchange
USD/ISDX-exl	USD Liquid Securities traded on exchange
GBX/ISDX-exl	GBX liquid on-exchange securities
CHF/ISDX-exl	CHF Liquid Securities traded on exchange
EUR/ISDX-exl	EUR Liquid Securities traded on exchange
EUR/ISDX-exn	EUR Securities not classed as liquid by CESR traded on exchange
GBP/ISDX-exl	GBP Liquid Securities traded on exchange
NOK/ISDX-exl	NOK Liquid Securities traded on exchange
SEK/ISDX-exn	SEK Securities not classed as liquid by CESR traded on exchange

### 3.1.3 Quote Bases

Trade Condition	Description
CD	Special cum dividend
CR	Special cum rights
XD	Special ex dividend
XR	Special ex rights
CC	Special cum coupon
CP	Special cum capital repayments
XC	Special ex coupon
XP	Special ex capital repayments
CS	Cash Settlement
CB	Special cum bonus
BM	Bid Marker

## 3.2 tick-<yyyymmdd>.csv

Field Name	Type	Comments
table_id	Numeric	Unique table ID
name	String	Unique table name
price	Decimal	Minimum price for tick
tick	Decimal	Tick interval

## 3.3 firm-<yyyymmdd>.csv

Field Name	Type	Comments
firm_id	Numeric	ID of firm
firm_name	String	Name of firm
firm_code	String	Firm BIC

Field Name	Type	Comments
firm_type	String	Firm type: BROK – Broker MKMK – Market Maker
mm_group	String	Market Maker group
trader_id	Numeric	Numeric ID of Market Maker Links to the trader_id field in the AQSE multicast market data stream
trader_sender_id	String	Compld of Market Maker Links to MDEntryOriginator (tag 282) in the AQSE FIX market data stream