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Friday 9th June, 2017

Reference Number: 0006/17

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### **Subject: Chi-X Release - Version 5.2p4 Technical Specifications**

Chi-X has published the technical specifications for the upcoming release 'Version 5.2p4'.

#### **Functionality scope**

Version 5.2p4 provides the following new functionality:

- the addition of 'Last Market' information on trade messages indicating if it originated from a Limit, Mid-point, Near-Point, Far-Point or MOC transaction;
- short sale reporting for Chi-X quoted products;
- the addition of a 'Total Units on Issue' field to reference data file CHIXLSL for Chi-X quoted products.

#### **Technical Specifications**

The technical specifications for version 5.2p4 have been uploaded to the [client forum](#).

#### **Upgrade Schedule**

The upgrade of **PTE** (test platform) is scheduled for the week of **26<sup>th</sup> June**.

It is currently planned to install the upgrade into **Production** on the **9<sup>th</sup> September**, the planned implementation date will be subject to confirmation by a subsequent market notice.

#### **Change Impact Summary**

The table below shows the areas of functionality across the top axis versus the affected technical interface specification down the left axis. Indicators of mandatory changes are also noted.

<b>Chi-X Version 5.2p4 Interface Impacts</b>	<b>Functionality Scope: Addition of Last Market Indicator on Trades</b>	<b>Functionality Scope: Short Sell reporting mechanism</b>	<b>Functionality Scope: Reference data to include Total Units on Issue</b>
	<b>Summary:</b> LastMarket field added to trade messages to indicate: Limit, Mid-Point, Near-Point, Far-Point or MOC.	<b>Summary:</b> Ability to submit Short Sell reports for products quoted exclusively on Chi-X	<b>Summary:</b> CHIXLSL file to include new field containing Total Units on Issue
<b>CHIXMD - Market Data (Unicast &amp; Multicast)</b>	<i>(no impact)</i>	<i>(no impact)</i>	<i>(no impact)</i>
<b>FIX 4.2 Order Entry / Trading</b>	Addition of <b>tag 30 "LastMkt"</b> field for trade messages	<i>(no impact)</i>	<i>(no impact)</i>
<b>CHIXOE (OUCH) Order Entry / Trading</b>	Addition of <b>Last Market</b> field for trade messages	<i>(no impact)</i>	<i>(no impact)</i>
<b>Trade Feed</b>	Addition of <b>tag 30 "LastMkt"</b> field for trade messages	<i>(no impact)</i>	<i>(no impact)</i>
<b>3rd Party Consolidated Feed</b>	Addition of <b>tag 30 "LastMkt"</b> field for trade messages	<i>(no impact)</i>	<i>(no impact)</i>
<b>Cross Session Order GW (COG)</b>	Addition of <b>tag 30 "LastMkt"</b> field for trade messages	<i>(no impact)</i>	<i>(no impact)</i>
<b>Reference Data</b>	<i>(no impact)</i>	Note Section 8 detailing the file format specifications for reporting Short Sell information.	Note new field Total Units on Issue in CHIXLSL
<b>Is this Mandatory?</b>	<b>FIX</b> based protocols: Ability to handle new tag30 <b>OUCH:</b> Mandatory new field Last Market on trade messages	Required if reporting short sell information to Chi-X for products quoted exclusively on Chi-X	Required if handling CHIXLSL reference data file

Please [contact the Market Operations team](#) if you have any queries regarding this upgrade.

**Chi-X Australia Pty Ltd ABN 47 129 584 667**

Phone: +61 2 8078 1701 | Email: [au.support@chi-x.com](mailto:au.support@chi-x.com) | Web: [www.chi-x.com.au](http://www.chi-x.com.au) | [Disclaimer](#)