



Technical Notice

Wednesday 23rd December 2020

Reference Number: 0009/20

Subject: Addition of ASX Hybrid Symbols on Chi-X.

With reference to the [Consultation Paper 1/2020](#) (Proposed amendments to the Rules and Procedures to accommodate trading in Hybrid Securities), Chi-X will add ASX Hybrid symbols to the Participant Test Environment (PTE) in January 2021 as detailed below.

Derived ASX Hybrid Symbol Categories

The ASX Hybrid Symbols in scope for trading on Chi-X, are categorised in ASX systems as defined in the table below. Symbols outside these category definitions are out of scope.

	Exchange	Market Type ID	Instrument Group ID	Security Type Code
ASX Interest Rate Hybrids	15	120	220	51
ASX Hybrid Securities	15	120	221	21

Chi-X Reference Data Categories

In Chi-X systems, the Chi-X Securities List (**CHIXTSL**) Reference Data file has additional 'Types' to include ASX Hybrid symbols as follows:

'Type' Field	Description
1	ASX Ordinary Shares
3	Chi-X ETFs and ASX ETFs
4	Chi-X Warrants
5	ASX Interest Rate Hybrids
6	ASX Hybrid Securities
9	Chi-X QMFs and ASX Managed Funds
10	Chi-X TraCRs

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Chi-X Tick Table

The Chi-X Dynamic Tick Table (**CHIXDTT**) has been expanded to include the relevant tick range 'AUDASX2' for **ASX Interest Rate Hybrids** only, which have a 0.1 cent price tick throughout the entire price range.

H	TICKTABLE	THRESHOLD	INCREMENT
D	AUDASX1	0	0.001
D	AUDASX1	0.1	0.005
D	AUDASX1	2	0.010
D	AUDASX2	0	0.001

Sample Data

The table below is a sample extract of the **CHIXTSL** reference data file illustrating the added Chi-X Security Types 5 and 6, plus the link to the added Dynamic Tick Table entry AUDASX2, in the case of ASX Interest Rate Hybrids.

H	CHIXCODE	DESC	ISIN	CURR	MIC	RLS	TICK	ALLOWNMKT	ALLOWOFFMKT	TYPE	PERCENTTHRESHOLD	ABSOLUTETHRESHOLD	ALLOWMOC	ENABLEATTRIBUTION	CXACLOSINGPRICE	CXACLOSINGPRICETYPE
D	ANZ	ANZ BANK FPO [ANZ]	AU000000ANZ3	AUD	XASX	1	AUDASX1	1	1	1	9	3	1		22.98	1
D	ANZPD	ANZ BANK NYR6QUT [ANZPD]	AU0000ANZPD3	AUD	XASX	1	AUDASX1	1	1	6	8	5	1			
D	CVCG	CVC LIMITED	AU0000015638	AUD	XASX	1	AUDASX2	1	1	5	8	5	1			

Please refer to sections 2 (CHIXTSL) and 4 (CHIXDTT) in the [Guide to Reference data](#) from V6.2p4 onwards for further format details.

Chi-X Market Data

There are no changes to Chi-X Market Data (**CHIXMD**) message formats or data content to accommodate ASX Hybrids.

The existing CHIXMD **System Event Message** (Message Type "S") contains 'Market ID = AUS' to indicate events such as market open and market close for ASX symbols traded on Chi-X. These system event messages will continue to apply to all ASX symbols traded on Chi-X and include ASX Hybrid symbols.

Note that ASX Hybrids are not attributed (i.e. broker codes are not included) in CHIXMD messages.

Timeline

Chi-X will provide details of relevant symbols, PTE upgrade date and Production go-live in an upcoming notice.

Please contact the [Chi-X Market Operations team](#) with any queries.

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Appendix A. List of ASX Hybrid Symbols.

The current list of relevant ASX Hybrid symbols are listed below in CHIXTSL format, with **ASX Interest Rate Hybrids** and **ASX Hybrid Securities** highlighted accordingly.

H	CHIXCODE	DESC	ISIN	CURR	MIC	RLS	TICK	ALLOWMKT	ALLOWFFMT	TYPE	PERCENTTHRESHOLD	ABSOLUTETHRESHOLD	ALLOWMOC	ENABLEATTRIBUTION	CXACLOSINGPRICE	CXACLOSINGPRICETYPE	ALLOWVWAP
D	AMPPA	AMP NYR3QUT [AMPPA]	AU0000AMPPA2	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	AMPPB	AMP NYR3QUT [AMPPB]	AU0000067860	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	ANZPD	ANZ BANK NYR6QUT [ANZPD]	AU0000ANZPD3	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	ANZPE	ANZ BANK NYR6QUT [ANZPE]	AU0000ANZPE1	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	ANZPF	ANZ BANK NYR6QUT [ANZPF]	AU0000ANZPF8	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	ANZPG	ANZ BANK NYR3QUT [ANZPG]	AU0000ANZPG6	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	ANZPH	ANZ BANK NYR3QUT [ANZPH]	AU0000ANZPH4	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	AYUPA	AUS UNITY NR6QU [AYUPA]	AU0000124349	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	BENPF	BEN ADE BK LPYR6UT [BENPF]	AU0000BENPF1	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	BENPG	BEN ADE BK LPYR3UT [BENPG]	AU0000BENPG9	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	BENPH	BEN ADE BK NYR3QUT [BENPH]	AU0000113839	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	BOQPE	BANK QLD NYR3QUT [BOQPE]	AU0000BOQPE6	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	BOQPF	BANK QLD NYR3QUT [BOQPF]	AU0000120214	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	CAMG	CLIME CAP COVM3WU [CAMG]	AU00000CAMG6	AUD	XASX	1	AUDASX2	1	1	5			1	0			1
D	CBAPD	CWLTH BANK NYR3QUT [CBAPD]	AU0000CBAPD7	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	CBAPE	CWLTH BANK NYR3QUT [CBAPE]	AU0000CBAPE5	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	CBAPF	CWLTH BANK NYR3QUT [CBAPF]	AU0000CBAPF2	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	CBAPG	CWLTH BANK NYR3QUT [CBAPG]	AU0000003832	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	CBAPH	CWLTH BANK NYR3QUT [CBAPH]	AU0000028854	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	CBAPI	CWLTH BANK NYR3QUT [CBAPI]	AU0000061327	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	CGFPA	CHALLENGER LPYR3QUT [CGFPA]	AU0000CGFPA1	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	CGFPB	CHALLENGER NYR3QUT [CGFPB]	AU0000CGFPB9	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	CGFPC	CHALLENGER NYR3QUT [CGFPC]	AU0000110900	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	CSSG	CLEAN SEAS COVM6WU [CSSG]	AU0000060857	AUD	XASX	1	AUDASX2	1	1	5			1	0			1
D	CVCG	CVC LTD COYM3WU [CVCG]	AU0000015638	AUD	XASX	1	AUDASX2	1	1	5			1	0			1
D	GC1PA	GLENNON CPVM6QU [GC1PA]	AU0000121105	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	KBCPA	KEYBRIDGE COVM3WU [KBCPA]	AU0000KBCPA2	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	MBLPC	MACQINCOME NYR3QUT [MBLPC]	AU0000088429	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	MQGPB	MACQ GROUP NYR6QUT [MQGPB]	AU0000MQGPB5	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	MQGPC	MACQ GROUP NYR3QUT [MQGPC]	AU0000010522	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	MQGPD	MACQ GROUP NYR3QUT [MQGPD]	AU0000040172	AUD	XASX	1	AUDASX1	1	1	6			1	0			1

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D	NABPB	NAT. BANK LPYR3QUT [NABPB]	AU0000NABPB8	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	NABPD	NAT. BANK NYR3QUT [NABPD]	AU0000NABPD4	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	NABPE	NAT. BANK NYM3QUT [NABPE]	AU0000NABPE2	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	NABPF	NAT. BANK NYR3QUT [NABPF]	AU0000039042	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	NABPH	NAT. BANK NYR3QUT [NABPH]	AU0000124042	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	NACGA	NAOS EX-50 COVM6WUT [NACGA]	AU0000109761	AUD	XASX	1	AUDASX2	1	1	5			1	0			1
D	NFNG	NUFARMFIN COYR6QU [NFNG]	NZFCND0004S9	AUD	XASX	1	AUDASX2	1	1	5			1	0			1
D	SUNPF	SUNCORP NYR3QUT [SUNPF]	AU0000SUNPF1	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	SUNPG	SUNCORP NYR3QUT [SUNPG]	AU0000SUNPG9	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	SUNPH	SUNCORP NYR3QUT [SUNPH]	AU0000064594	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	URFPA	US RESPROP CPVR6QUT [URFPA]	AU0000URFPA0	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	WBCPE	WESTPAC NYR3QUT [WBCPE]	AU0000WBCPE9	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	WBCPF	WESTPAC NYR3QUT [WBCPF]	AU0000WBCPF6	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	WBCPG	WESTPAC NYR3QUT [WBCPG]	AU0000WBCPG4	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	WBCPH	WESTPAC NYR3QUT [WBCPH]	AU0000000564	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	WBCPI	WESTPAC NYR3QUT [WBCPI]	AU0000031106	AUD	XASX	1	AUDASX1	1	1	6			1	0			1
D	WBCPJ	WESTPAC NYR3QUT [WBCPJ]	AU0000114837	AUD	XASX	1	AUDASX1	1	1	6			1	0			1

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