OneChronos Reference Data & Tick Table Specification

Version Control

Version	Description	Publication date
v1.0	Initial draft of Reference Data & Tick Table Specification	30.09.2025
v1.1	Added tick size regime reference and updated terminology (removed "MTF Segment").	08.10.2025
v1.2	Updated disclaimer.	27.04.2026
v1.3	Updated file naming conventions and specified embedded date within the files as well as URLs.	11.06.2026

1. Overview

This document describes the format of the reference data and tick size mapping table for OCXL (OneChronos UK MTF) and OCXE (OneChronos EU MTF), collectively referred to as the "OneChronos MTF."

It describes the structure, content, and operational characteristics of the reference data and tick table files, which define the trading universe and the valid price increments (tick sizes) applicable to each security on the OneChronos MTFs.

OneChronos publishes four daily files, detailed in this document:

File	Content
OCXL Reference Data File	Defines the list of securities available for trading on OCXL, including identifiers, listing venues, and tick size codes.
OCXL Tick Table File	Defines the tick size regime applicable to OCXL securities, via tick size codes and price bands.
OCXE Reference Data File	Defines the list of securities available for trading on OCXE, including identifiers, listing venues, and tick size codes.
OCXE Tick Table File	Defines the tick size regime applicable to OCXE securities, via tick size codes and price bands.

Together, these files define the securities available to trade on the OneChronos MTF's and the acceptable price points valid at order entry. The specific trading date is contained within the file data.

1.1. Connectivity & Access

The files will be available via HTTPS download. Subscribers should contact ops_europe@onechronos.com to request access details.

- OCXL_Ref_Data.csv (https://data.europe.onechronos.com/symbology/current/OCXL_ref_data.csv)
- OCXL_Tick_Table.csv (https://data.europe.onechronos.com/tick-table/OCXL_tick_table.csv)
- OCXE_Ref_Data.csv (https://data.europe.onechronos.com/symbology/current/OCXE_ref_data.csv)
- OCXE_Tick_Table.csv (https://data.europe.onechronos.com/tick-table/OCXE_tick_table.csv)

1.2. File Delivery Schedule

- Files are published daily prior to market open, for further details please contact ops_europe@onechronos.com
- Clients must always use the latest files for the current trading day. Files from previous days are not valid for trading.

2. Definitions

Term	Definition
ISIN	A 12-character alphanumeric code that uniquely identifies a security.
Currency	The trading currency of the security (e.g. EUR, GBP, USD).
Listing MIC	The Market Identifier Code of the primary listing venue for the security (e.g. XETR for Deutsche Börse, XPAR for Euronext Paris).
OperatingMIC (Execution MIC)	The MIC of the OneChronos MTF (venue) where the security is tradable (e.g. OCXL or OCXE). This identifies the execution venue.
Symbol	The market-specific short code used to identify the security on the OneChronos MTF.
Tick Size Type	A code that maps each security to a set of price bands and tick sizes as defined in the operating MIC's accompanying Tick Table.
Price Band	A price range associated with a specific tick size for a given security.
Tick Size	The minimum price increment allowed for orders in a given price band.
Effective Date	The date from which the reference data and tick table entries are valid.
Reference Data File	A daily file containing the security universe, identifiers, and tick size code assignments for the OneChronos MTF.
Tick Table File	A daily file defining valid tick sizes per tick size code and price band.
OCXL	OneChronos UK MTF, operated by OneChronos Markets UK Limited.
OCXE	OneChronos EU MTF, operated by OneChronos Markets NL B.V.

3. Reference Data File

The reference data file consists of a header and data rows.

3.1. Header

The header defines the structure of the data that follows. Systems that process this file should be able to handle additional columns, as new ones may be introduced at any time.

To maintain backward compatibility, existing columns will not be removed or rearranged without sufficient advance notice.

Column Name	Type	Interpretation
name	String	Name of the company, human-readable.
symbol	String	The market-specific short code used to identify the instrument on the OneChronos MTF.
isin	String	A 12-character alphanumeric code that uniquely identifies a security.
listing_mic	String	The Market Identifier Code of the primary listing venue for the security (e.g. XETR for Deutsche Börse, XPAR for Euronext Paris).
currency	String	The trading currency of the security, expressed using ISO 4217 currency codes (e.g. EUR, GBP, USD). GBX is also used as a market convention for instruments traded in pence.
tick_type	String	Name of the tick size banding used for the instrument. Refer to **4. Tick Table File**.
executing_mic	String	The MIC of the OneChronos MTF (venue) where the security is tradable (e.g. OCXL or OCXE). This identifies the execution venue.

3.2. OCXL Reference Data File (Sample)

Example record:

Vodafone Group PLC,VODl,GB00BH4HKS39,XLON,GBX,mifid_5,OCXL

name	symbol	isin	listing_mic	currency	tick_type	executing_mic
Vodafone Group PLC	VODl	GB00BH4HKS39	XLON	GBX	mifid_5	OCXL
BNP Paribas SA	BNPp	FR0000131104	XPAR	EUR	mifid_6	OCXL

3.3. OCXE Reference Data File (Sample)

Example record:

Airbus SE,AIRp,NL0000235190,XPAR,EUR,mifid_6,OCXE

name	symbol	isin	listing_mic	currency	tick_type	executing_mic
Airbus SE	AIRp	NL0000235190	XPAR	EUR	mifid_6	OCXE
SAP SE	SAPd	DE0007164600	XETR	EUR	mifid_6	OCXE

4. Tick Table File

The tick table defines the minimum price increments permitted for each symbol, based on predefined price ranges (bands). The file begins with a header row that describes the column structure, followed by data rows specifying the applicable tick sizes. The applicable tick size for an order is determined by the order price and the relevant price band at the time of order entry. Tick validation is performed at the gateway, and orders not adhering to the tick size regime are rejected before reaching the order book. A single security may move between tick size bands intraday as its price changes, and multiple tick sizes can coexist within the same order book depending on order prices.

Tick size regimes applied are based on the relevant regulatory frameworks (e.g. MiFID II / MiFIR) and, where applicable, on market conventions of the primary listing venue.

4.1. Header

The header defines the structure of the data that follows. Systems that process this file should be able to handle additional columns, as new ones may be introduced at any time. To maintain backward compatibility, existing columns will not be removed or rearranged without sufficient advance notice.

Column Name	Type	Interpretation
tick_type	String	Identified for the tick regime. Each row represents one tick band within that regime. The tick_type column in the Reference Data File matches one of these values.
min_price	Numeric	The inclusive lower bound of the price band. Orders priced at or above this value (and below the min_price of the next row) must use the corresponding tick_size.
tick_size	Numeric	The minimum price increment allowed for orders in a given price band. When the value is null, min_price represents the maximum allowed price for order entry for such tick_type.

4.2. OCXL Tick Table (Sample)

tick_type	min_price	tick_size
mifid_1	0.0005	0.0005
mifid_5	10	0.005

4.3. OCXE Tick Table (Sample)

tick_type	min_price	tick_size
mifid_2	5	0.02
mifid_4	100	0.1

5. Contact Details

For questions regarding reference data or tick tables, contact:
ops_europe@onechronos.com

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