

LEVEL 2 RIC STRUCTURES - GLOBAL EXCHANGES – ALL INSTRUMENTS

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'1' as Prefix for level 2 RICs

RIC Elements	Example	Definition
Prefix	1	Level 2/Order Book indicator
Primary Element	ABCD	RIC Root
Component 1	1234	Strike Price (Options)
Component 2	L	Expiry Month (Futures and Options)
Component 3	9	Expiry Year (Futures and Options)
Delimiter	.	Can be alternative (e.g. =)
Suffix	AB	Exchange Identifier
Example:	1ABCD1234L9.AB	

Country	Exchange	Levels	Equity	Fixed Income	Options	Stock Futures	Other Futures
Jordan	Amman Stock Exchange	5	✓				
Austria	Oesterreichische Termin und Optionenboerse	10				✓	✓
Austria	Vienna Stock Exchange	10	✓	✓			
Bahrain	Bahrain Stock Exchange	5	✓				
Czech Republic	Prague Stock Exchange	10	✓				
Denmark	OMX Copenhagen Stock Exchange	10	✓				
Estonia	OMX Tallinn Stock Exchange	10	✓				
Finland	OMX Helsinki Stock Exchange	10	✓				
Germany	Xetra	10	✓				
Germany	Eurex	10				✓	✓
Greece	Athens Stock Exchange	10	✓				
Greece	Athens Derivative Exchange	10			✓		✓
Hungary	Budapest Stock Exchange	10	✓	✓	✓	✓	✓
Iceland	Iceland Stock Exchange	10	✓				
Ireland	Dublin Stock Exchange	10	✓				
Italy	Borsa Italia	10			✓	✓	
Kuwait	Kuwait Stock Exchange	10	✓				
Latvia	OMX Riga Stock Exchange	10	✓				
Lithuania	OMX Vilnius Stock Exchange	10	✓				

'1' as Prefix for level 2 RICs continued...

Country	Exchange	Levels	Equity	Fixed Income	Options	Stock Futures	Other Futures
Luxembourg	Luxembourg Stock Exchange	10	✓				
Oman	Muscat Stock Exchange	5	✓	✓			
Romania	Bucharest Stock Exchange	10	✓				
Russia	MICEX	10	✓	✓			
Russia	RTS	10	✓				
Sweden	OMX Stockholm	10	✓				
Switzerland	SWX	10	✓	✓			
Switzerland	Virt-x	10	✓				
Turkey	Istanbul Stock Exchange (from Feb 2009)	5	✓				
MTF	NASDAQ OMX						

'D' as Prefix for level 2 RICs

RIC Elements	Example	Definition
Prefix	D	Level 2/Order Book indicator
Primary Element	ABCD	RIC Root
Component 1	1234	Strike Price (Options)
Component 2	L	Expiry Month (Futures and Options)
Component 3	9	Expiry Year (Futures and Options)
Delimiter	.	Can be alternative (e.g. =)
Suffix	AB	Exchange Identifier
Example:	DABCD1234L9.AB	

Country	Exchange	Levels	Equity	Fixed Income	Options	Stock Futures	Other Futures	Warrants and Funds
Australia	Sydney Futures Exchange	5					✓	
Belgium France Netherlands Portugal London	LIFFE, part of NYSE Euronext	10				✓	✓	
Canada	Winnipeg Commodities Exchange	10					✓	
Hong Kong	Hong Kong Futures Exchange	5			✓	✓	✓	
Japan	Tokyo Stock Exchange	8	✓					✓
		10			✓	✓	✓	
Japan	Osaka Securities Exchange (including Hercules)	8	✓					✓
		10			✓	✓	✓	
Japan	Nagoya Stock Exchange	8	✓					
Japan	Fukuoka Stock Exchange	8	✓					
Japan	Sapporo Stock Exchange	8	✓					
Japan	JASDAQ	8	✓					
Japan	SBI Jappanext	8	✓					
Japan	kabu.com	Terminated						
Japan	Tokyo Commodity Exchange	10			✓		✓	

'D' as Prefix for level 2 RICs continued...

Country	Exchange	Levels	Equity	Fixed Income	Options	Stock Futures	Other Futures	Warrants and Funds
Japan	Japan Electric Power Exchange	Level 2 not supported						
Taiwan	Taiwan Stock Exchange	5	✓	✓				✓
Taiwan	GreTai Securities Market	5	✓	✓				✓
United Kingdom	ICE (IPE)	10					✓	
United Kingdom	LME	10					✓	
United States	New York Board of Trade	Now part of ICE US						
Singapore	Singapore Stock Exchange	20				✓	✓	
India	National Stock Exchange	5			✓	✓	✓	

'0' as Prefix for level 2 RICs

RIC Elements	Example	Definition
Prefix	0	Level 2/Order Book indicator
Primary Element	ABCD	RIC Root
Component 1	1234	Strike Price (Options)
Component 2	L	Expiry Month (Futures and Options)
Component 3	9	Expiry Year (Futures and Options)
Delimiter	.	Can be alternative (e.g. =)
Suffix	AB	Exchange Identifier
Example:	0ABCD1234L9.AB	

Country	Exchange	Levels	Equity	Fixed Income	Options	Stock Futures	Other Futures	Warrants and Funds
Netherlands	Euronext Amsterdam	10	✓	✓				✓
Portugal	Euronext Lisbon	10	✓	✓				✓
Spain	MEFF Renta Variable	5			✓	✓	✓	
Spain	LATIBEX	10	✓					
Spain	Mercado Continuo Stock Exchange	10	✓		✓			✓
France	Euronext Paris	10	✓	✓				✓
Belgium	Euronext Brussels	10	✓	✓				✓

'2' before Suffix for level 2 RICs

RIC Elements	Example	Definition
Primary Element	ABCD	RIC Root
Component 1	1234	Strike Price (Options)
Component 2	L	Expiry Month (Futures and Options)
Component 3	9	Expiry Year (Futures and Options)
Component 4	2	Level 2 Indicator
Delimiter	.	Can be alternative (e.g. =)
Suffix	AB	Exchange Identifier
Example:	ABCD1234L9 2 .AB	

Country	Exchange	Levels	Equity	Fixed Income	Options	Stock Futures	Other Futures	Warrants and Funds
India	Bombay Stock Exchange	5	✓					
India	National Stock Exchange	5	✓					

'D' before Suffix for level 2 RICs

RIC Elements	Example	Definition
Primary Element	ABCD	RIC Root
Component 1	1234	Strike Price (Options)
Component 2	L	Expiry Month (Futures and Options)
Component 3	9	Expiry Year (Futures and Options)
Component 4	D	Level 2 Indicator
Delimiter	.	
Suffix	AB	Exchange Identifier
Example:	ABCD1234L9D.AB	

Country	Exchange	Levels	Equity	Fixed Income	Options	Stock Futures	Other Futures	Warrants and Funds
Qatar	Doha Stock Exchange	5	✓					
Saudi Arabia	Saudi Stock Market (Tadawul)	10	✓					
United Arab Emirates	Dubai Financial Market	10	✓					
United Arab Emirates	Abu Dhabi Securities Market	10	✓					

'B' as Suffix for level 2 RICs

RIC Elements	Example	Definition
Primary Element	ABCD	RIC Root
Component 1	1234	Strike Price (options)
Component 2	L	Expiry Month
Component 3	9	Expiry Year
Delimiter	.	Can be alternative (e.g. =)
Suffix	AB	Exchange Identifier
Service Descriptor	B	Level 2 Indicator
Example:	ABCD1234L9.ABB	

Country	Exchange	Levels	Equity	Fixed Income	Options	Stock Futures	Other Futures	Warrants and Funds
All MTS Markets	MTS	10		✓				
Italy	Borsa Italia	10	✓	✓				✓

'd' as Suffix for level 2 RICs

RIC Elements	Example	Definition
Primary Element	ABCD	RIC Root
Component 1	1234	Strike Price (options)
Component 2	L	Expiry Month
Component 3	9	Expiry Year
Delimiter	.	Can be alternative (e.g. =)
Suffix	AB	Exchange Identifier
Service Descriptor	d	Level 2 Indicator
Example:	ABCD1234L9.ABd	

Country	Exchange	Levels	Equity	Fixed Income	Options	Stock Futures	Other Futures	Warrants and Funds
United Kingdom	Boat	10	✓					
United Kingdom	Turquoise	10	✓					
United Kingdom	Equiduct	10	✓					
South Africa	SAFEX	10				✓	✓	
Nigeria	SE	10	✓				✓	
Norway	Oslo SE	10	✓	✓				✓
China	Hong Kong	10	✓					
Poland	Warsaw Stock Exchange	5	✓	✓	✓	✓	✓	✓
Singapore	Singapore Stock Exchange	20	✓	✓				✓
India	Ace Commodity Exchange	5					✓	
India	Multi Commodity Exchange of India	5					✓	
Thailand	Market for Alternative Investment (MAI)	3	✓					

'm' as Suffix for level 2 RICs

RIC Elements	Example	Definition
Primary Element	ABCD	RIC Root
Component 2	L	Expiry Month
Component 3	9	Expiry Year
Service Descriptor	m	Level 2 Indicator
Example:	ABCDL9m	

Country	Exchange	Levels	Equity	Fixed Income	Options	Stock Futures	Other Futures	Warrants and Funds
United States	CBOT	10					✓	
United States	NYMEX	10					✓	
Brazil	BMF	10					✓	
Argentina	ROFEX	10			✓		✓	

'O' as Suffix for level 2 RICs

RIC Elements	Example	Definition
Primary Element	ABCD	RIC Root
Component 1	1234	Strike Price (options)
Component 2	L	Expiry Month
Component 3	9	Expiry Year
Delimiter	.	Can be alternative (e.g. =)
Suffix	AB	Exchange Identifier
Service Descriptor	O	Level 2 Indicator
Example:	ABCD1234L9.ABO	

Country	Exchange	Levels	Equity	Fixed Income	Options	Stock Futures	Other Futures	Warrants and Funds
United Kingdom	London Stock Exchange	10	✓					✓
Namibia	Namibian Stock Exchange	10	✓					✓

'YO' as Suffix for level 2 RICs

RIC Elements	Example	Definition
Primary Element	ABCD	RIC Root
Component 1	1234	Strike Price (options)
Component 2	L	Expiry Month
Component 3	9	Expiry Year
Delimiter	.	Can be alternative (e.g. =)
Suffix	AB	Exchange Identifier
Service Descriptor	YO	Level 2 Indicator
Example:	ABCD1234L9.ABYO	

Country	Exchange	Levels	Equity	Fixed Income	Options	Stock Futures	Other Futures	Warrants and Funds
United States	New York Stock Exchange	10	✓					✓

'BST' as a separate Suffix for level 2 RICs

RIC Elements	Example	Definition
Primary Element	ABCD	RIC Root
Component 1	1234	Strike Price (options)
Component 2	L	Expiry Month
Component 3	9	Expiry Year
Delimiter	.	Can be alternative (e.g. =)
Suffix	TWO	Exchange Identifier Level 1
	BST	Exchange Identifier Level 2
Example:	ABCD1234L9.BST	

Country	Exchange	Levels	Equity	Fixed Income	Options	Stock Futures	Other Futures	Warrants and Funds	Money Markets
Taiwan	GreTai Securities Market - Electric Bond Trading System	6		✓					

Level 1: (F01401=TWO)

Level 2: Composite Chain (0#TWINTL=TWO), Market Depth (F01401=BST)

Multiple values as Prefix for level 2 RICs

RIC Elements	Example	Definition
Prefix	multiple	Level 2/Order Book indicator
Primary Element	ABCD	RIC Root
Component 1	1234	Strike Price (Options)
Component 2	L	Expiry Month (Futures and Options)
Component 3	9	Expiry Year (Futures and Options)
Delimiter	.	Can be alternative (e.g. =)
Suffix	AB	Exchange Identifier
Example:	1ABCD1234L9.AB	
	5ABCD1234L9.AB	

Country	Exchange	Levels	Equity	Fixed Income	Options	Stock Futures	Other Futures	Warrants and Funds
Australia	Australian Stock Exchange	1 prefix 1-5						
		2 prefix 6-10						
		3 prefix 11-15						
		4 prefix 16-20	✓					✓
Morocco	Casablanca Stock Exchange	1 prefix 1st level						
		2 prefix 2nd level						
		3 prefix 3rd level	✓					
		4 prefix 4th level						
		5 prefix 5th level						
New Zealand	New Zealand Stock Exchange	1 prefix 1-5						
		2 prefix 6-10						
		3 prefix 11-15						
		4 prefix 16-20	✓					✓
Japan	Tokyo Financial Exchange	D1 prefix 1-10						
		D2 prefix 11-20						
		D3 prefix 21-30	✓		✓	✓	✓	✓
Singapore	Singapore Stock Exchange	D01 prefix 1-10						
		D10 prefix 41-50		✓	✓		✓	✓
Tunisia	Tunis Stock Exchange	1 prefix 1st level						
		2 prefix 2nd level						
		3 prefix 3rd level						
		4 prefix 4th level						
		5 prefix 5th level	✓					
Japan	TSE Arrowhead	DA prefix 1 st level						
		DB prefix 2 nd level	✓					

Multiple values as Suffix for level 2 RICs

RIC Elements	Example	Definition
Primary Element	ABCD	RIC Root
Component 1	1234	Strike Price (options)
Component 2	L	Expiry Month
Component 3	9	Expiry Year
Delimiter	.	Can be alternative (e.g. =)
Suffix	AB	Exchange Identifier
Service Descriptor	p or q	Level 2 Indicator
Example:	ABCD1234L9.ABq	
	ABCD1234L9.ABp	

Country	Exchange	Levels	Equity	Fixed Income	Options	Stock Futures	Other Futures	Warrants and Funds
Canada	Toronto Stock Exchange	"q" added to suffix (MBO)						
		"p" added to suffix (MBP)	✓	✓				✓
Canada	TSX Venture Exchange	"q" added to suffix (MBO)						
		"p" added to suffix (MBP)	✓	✓				✓
Canada	CNQ - Canada's new Stock Exchange	"q" added to suffix (MBO)						
		"p" added to suffix (MBP)	✓					✓
Canada	CNQ - Canada's new Stock Exchange	"q" added to suffix (MBO)						
		"p" added to suffix (MBP)	✓					✓
Canada	CHI-X	"p" added to suffix (MBP)	✓	✓				✓

Level 1 and Level 2 data bundled into single RIC

RIC Elements	Example	Definition
Primary Element	ABCD	RIC Root
Component 1	1234	Strike Price (Options)
Component 2	L	Expiry Month (Futures and Options)
Component 3	9	Expiry Year (Futures and Options)
Delimiter	.	Can be alternative (e.g. =)
Suffix	AB	Exchange Identifier
Example:	ABCD1234L9.AB	

Country	Exchange	Levels	Equity	Fixed Income	Options	Stock Futures	Other Futures	Warrants and Funds
China	Shanghai Stock Exchange	10		✓				
China	Shenzen Stock Exchange	5	✓	✓				✓
Croatia	Zagreb Stock Exchange	5 Equity	✓	✓				✓
		3 Fixed Income						
Cyprus	Cyprus Stock Exchange	5	✓	✓				✓
Germany	Hannover Commodity Exchange	3					✓	
Hong Kong	Hong Kong Stock Exchange	5		✓	✓		✓	
Indonesia	Indonesia Stock Exchange	10 Equity, Funds	✓		✓	✓	✓	✓
		5 Options, Futures, Warrants						
Israel	Tel Aviv Stock Exchange	3	✓	✓	✓		✓	✓
Italy	TLX	5	✓	✓				✓
Korea (south)	All Korea Exchanges	10	✓	✓	✓	✓	✓	✓
Lebanon	Beruit Stock Exchange	5	✓	✓				
Malaysia	Bursa Malaysia Securities Exchange	5	✓					✓
Malaysia	Bursa Malaysia Derivatives Exchange	5			✓	✓	✓	
Norway*	Oslo Stock Exchange	5	✓	✓	✓			✓
Phillippines	Phillippines Stock Exchange	3	✓	✓				✓
Serbia	Belgrade Stock Exchange	10 Equity	✓					
		3 Fixed Income						
Slovakia	Bratislava Stock Exchange	3	✓	✓				
Spain	Barcelona Stock Exchange	3		✓				
Spain	Mercado Continuo Espanol	5	✓					✓

Level 1 and Level 2 data bundled into single RIC continued...

Country	Exchange	Levels	Equity	Fixed Income	Options	Stock Futures	Other Futures	Warrants and Funds
Spain	MEFF REnta Fija	3		✓				
Sweden	Nordic Growth Market	5	✓	✓				✓
Taiwan	Taiwan Futures Exchange	5			✓	✓	✓	
Thailand	Stock Exchange of Thailand	3	✓					✓
Thailand	Bond Electronic Exchange (BEX)	3		✓				
Thailand	Thailand Futures Exchange	3					✓	
Thailand	Agricultural Exchange of Thailand	3					✓	✓
United Kingdom	Chi-X	10	✓					✓
United Kingdom	BATS	10	✓					

*No longer applicable once migrated to LSE Data Model (Level 2 will be a separate RIC with "d" suffix)