Euronext Cash and Derivatives Markets – Optiq File Specification

Version number
1.4.1

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15 May 2017

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99

SBE Template Version
1.16.11

PREFACE

PURPOSE

The purpose of this document is to describe all the file specifications on Optiq™.

TARGET AUDIENCE

This document must be read by Euronext's clients developing tools for retrieving and processing Market Data files.

SCOPE

The scope of this document is listed below (✓ In scope, ✖ Out of scope):

Products	
Equities	✓
Funds	✓
Fixed Income	✓
Warrants and Certificates	✓
Options	✓
Futures	✓
Commodities	✓
Indices	✓
Trade Reporting and Publication	✓

ASSOCIATED DOCUMENTS

Please read the following documents along with these specifications:

Title	Description
Euronext Cash and Derivatives Markets – Optiq MDG Client Specifications	Description of Market Data Gateway and all message structures
Euronext Optiq™ Market Data Gateway Production Environment	Description of the Production feed

Title	Description
	configuration
Euronext Optiq™ Market Data Gateway External User acceptance Environment	Description of the External User Acceptance feed configuration
Optiq Euronext File Services User Guide	EFS user guide

Please visit www.euronext.com/optiq.

SUPPORT

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WHAT'S NEW?

The following lists only the most recent modifications made to this version. For the Document History table see the Document History.

Version Number	Date	Change Description
1.4.1	15 May 2017	**Message changes:** - FullTradeInformationFile (9030): MiFID Clearing Flag is now optional - DerivativesStandingDataFile (9013): ○ Following fields are now optional when it contains underlying referential: "Contract Event Date", "Contract Type", "Price / Index Level Decimals", "Quantity Decimals", "Amount Decimals", "Ratio / Multiplier Decimals", "MIC", "Country Of Exchange", "Order Type Rules", "Settlement Method", "Available Wholesale Trade Type", "Strike Price Decimals Ratio", "Premium Pricing Tick Size", "Premium Pricing Threshold", "Tick Value", "Outright LIS Trade Threshold", "Strategy LIS Trade Threshold", "Outright G.Cross Threshold" and "Strategy G.Cross Threshold" ○ Field "Underlying Instrument Trading Code" added **Field changes:** - Market Model is Cash only and not Cash and Derivatives **Section change:** - In MulticastDataRealTime and MulticastDataSnapshot sections, field Partition ID has been added

FURTHER INFORMATION

- For additional product information please visit: www.euronext.com/optiq
- For updated capacity figures and details of IP addresses please visit: www.euronext.com/optiq

CONTENTS

1. EURONEXT OPTIQ MARKET DATA GATEWAY SOLUTION

1.1 INTRODUCTION

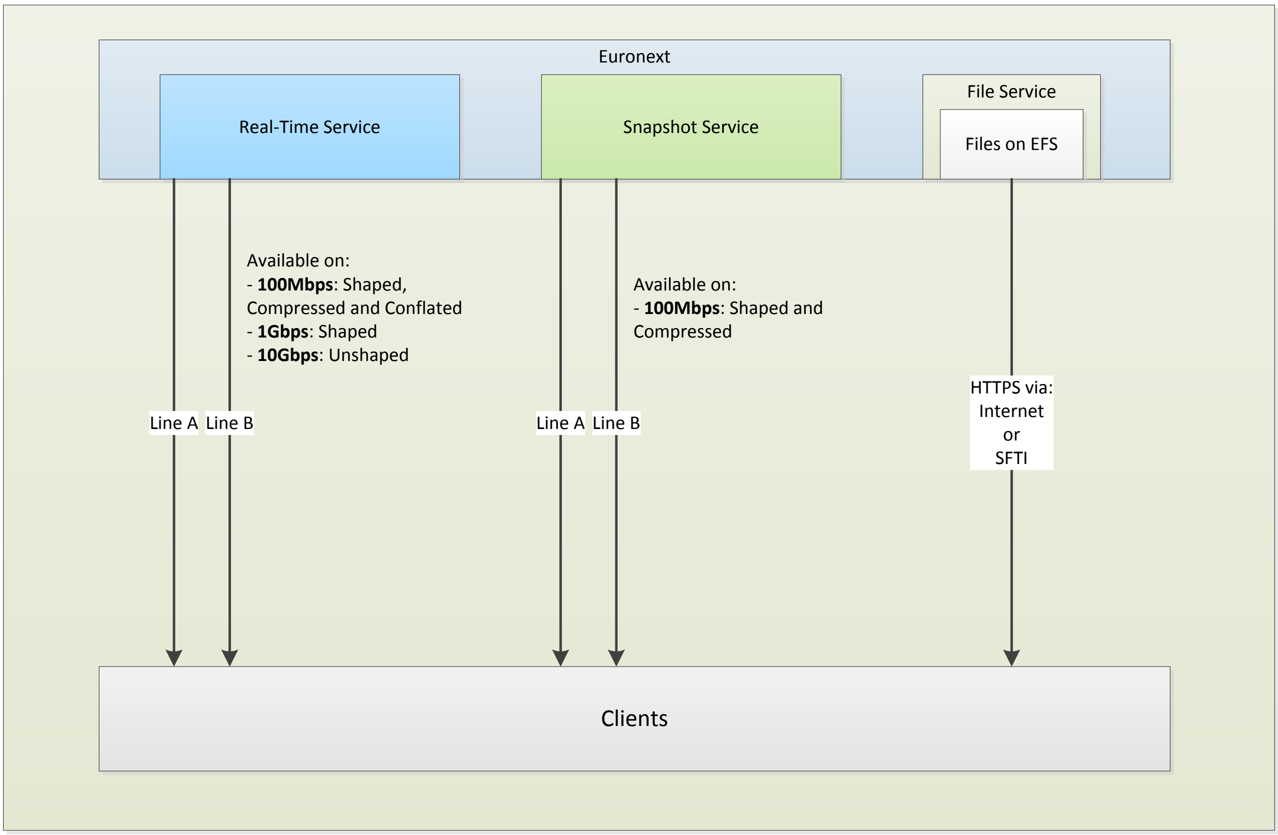
This document details the Referential Data HTTPS Server for Euronext, to be used in conjunction with the Optiq MDG Client Specifications.

The Servers provide full referential data for the Euronext markets, as well as feed configurations and intraday trades with their MiFID II flags. Users of the Euronext market data feed should use the Servers to:

- Configure feed connections every day.
- Support the referential data that is disseminated on the feed.
- Complete their list of trades.

1.2 ACCESS TO FILE SERVER

Access to Euronext File Server (EFS) in p-EUA and production is only available through Internet and SFTI using HTTPS protocol.



Access to p-EUA and Production environment will only be granted to customers that have at least one of the agreements in place with Euronext as defined in Optiq Euronext File Services User Guide (available here: https://www.euronext.com/sites/www.euronext.com/files/)

External clients have a read only access that allow to download files but not to upload or modify files.

The HTTPS protocol server details can be found in Euronext Optiq™ Market Data Gateway External User acceptance Environment.

Below is the folder structure that will contain files for 5 rolling trading days:

Architecture	Description
OptiqMDG	Defines that all the following files are Optiq files for Market Data
└ Environment	Defines if this is in “Production”, “v-EUA” or “p-EUA”
└ Current	For the current day file.
└ OptiqSegment	Defines the segment on Optiq
└ Current	For the current day file.

Immediately in Environment folder are:

- TimetableFile
- CashTickSizeReferentialFile
- SBETemplate

And In OptiqSegment:

- OpenInterestFile
- PrevDayCapAndVolTradeFile
- FullTradeInformationFile
- CashStandingDataFile
- DeivativesStandingDataFile

1.3 FILE NAMING CONVENTION

The files are of different types:

- Cross Optiq Segment Files, i.e. a unique file is generated for all Optiq Segments.
- Files generated by Optiq Segment, once a day.
- Files generated by Optiq Segment, several times a day.

As a result, the file naming convention varies according to the type of file.

Cross Optiq Segment Files generated once a day

These files are unique referential files, valid for all Optiq Segments. It is therefore not required to generate the same file for each Optiq Segment.
Cross Optiq Segment files will have the following naming convention:
OptiqMDG_<Environment>_<FileName>_<ALL>_<Date>.xml
Where :

- Environment and FileName are the same as defined in folder structure.
- OptiqSegment is always ‘ALL’.
- Date is the current trading date with format ‘YYYYMMDD’

The files concerned are the following:

- TimetableFile
- CashTickSizeReferentialFile
- SBETEmplate

Example of the Cash Tick Size Referential File generated in Production on the 1st of June 2017:
OptiqMDG_Production_CashTickSizeReferentialFile_ALL_20170601.xml.

And it will be located in:

OptiqMDG
└ Production
  └ CashTickSizeReferentialFile
    └ Current

Files generated by Optiq Segment once a day

Files generated by Optiq Segment once a day will have the following naming convention:
OptiqMDG_<Environment>_<FileName>_<OptiqSegment>_<Date>.xml
Where :

- Environment, FileName and OptiqSegment are the same as defined in folder structure.
- Date is the current trading date with format 'YYYYMMDD'

The files concerned are the following:

- OpenInterestFile
- PrevDayCapAndVolTradeFile
- CashStandingDataFile
- DerivativesStandingDataFile

Example of the Open Interest File generated in Production on 1st of June 2017, on the 'Options' Optiq Segment:
OptiqMDG_Production_OpenInterest_Options_20170601.xml

Files generated by Optiq Segment more than once a day

Files generated by Optiq Segment once a day will have the following naming convention:
OptiqMDG_<Environment>_<FileName>_<OptiqSegment>_<Date>_<Time>.xml
Where :

- Environment, FileName and OptiqSegment are the same as defined in folder structure.
- Date is the current trading date with format 'YYYYMMDD'
- Time is the current trading time with format 'HHMMSS'

Currently, the only file concerned is the FullTradeInformationFile.

Example of the Full Trade Information File generated in Production on the 1st of June 2017 at midday (12h00), on the 'Equities' Optiq Segment:
OptiqMDG_Production_FullTradeInformationFile_Equities_20170601_120000.xml

And it will be located in:

OptiqMDG
└ Production
  └ FullTradeInformationFile

└ Equities
  └ Current

1.4 SERVER AVAILABILITY

The server is available 24 hours a day, seven days a week.

1.5 FILE VERSION AVAILABILITY

The SBE Template file is Backward and Forward compatible and we will keep the supported versions available on the sever. For more information on Backward and forward compatibility of SBE, please refer to the client MDG specifications: Euronext Cash and Derivatives Markets – Optiq MDG Client Specifications.

For all other file types, in case of a new version of the file, customers will have to migrate to the new version of the file on the go-live date. We will only provide the latest version of the file for the current trading day.

2. FILE OVERVIEW

The aim of this section is to describe the fields types used in the reference data files.

2.1 TECHNICAL FORMAT FIELDS

The following technical types are used:

- Binary data are in Intel byte order
- All alphanumerical and text fields are alphanumeric based on UTF-8.

Format fields	Description
Integer	Numeric signed or unsigned binary
Character	Alphanumerical field containing only 1 character
String	Alphanumerical field containing at least 2 characters (length defined for each field)
XML date	Date displayed in YYYMMDD format
XML timeSec	Text formatted according to ISO 8601: hh:mm:ssZ where Z = UTC
XML timeNano	Text formatted according to ISO 8601: hh:mm:ss:mmmµµµnnnZ where “mmm” indicate the milliseconds “µµµ” indicate the microseconds “nnn” indicate the nanoseconds Z = UTC
XML text50	Alphanumerical field which length is 50 characters
Decimals	Numerical field with “.” as a separator

2.2 DATE CONVENTION

Timestamps are defined in number of ns since 1970 January the 1st (01/01/1970 is the day “0”). The file structure provides them in human readable format YYYYMMDD where

- “YYYY” is the year
- “MM” is the month
- “DD” is the day

2.3 TIME CONVENTION

In XML files, 2 timestamps, based on ISO 8601 are possible. Time in seconds and time in nanoseconds.

- Times in seconds: hh:mm:ssZ

Where:

- hh is the hours
- mm the minutes
- ss the seconds
- Z stands for UTC time

- Times in nanoseconds: hh:mm:ss:mmmµµµnnnZ

Where:

- hh is the hours
- mm the minutes
- ss the seconds
- mmm the milliseconds
- µµµ the microseconds
- nnn the nanoseconds
- Z stands for UTC time

2.4 FEED CONFIGURATION

The CashStandingDataFile (9007) and DerivativesStandingDataFile (9013) are provided on a daily basis per Optiq Segment. Every Instrument in the file has a repeating section called MDGSetOfChannels and this repeating section provides the MDGSetOfChannelsID and the MDGSetOfChannelsName. The ID is a unique number for the combination of Asset Class and Country Split.

MDGSetOfChannels						
	MDGSetOfChannelsID	Identifier of an MDG Set Of Channels.	unsigned integer 16	2	From 0 to 65534	59
	MDGSetOfChannelsName	Name of the MDG Set Of Channels.	string	100	(See field description)	59
/MDGSetOfChannels						

Most instruments have only one repeating section, only instruments belonging to the Equities Optiq Segment can have more than one repeating section, for example an instrument belonging to Equities Optiq Segment can have repeating sections:

1. ID=5 – Equities France
2. ID=11 – Best of Book (Retail Matching Facility)
3. ID=10 – Société Générale Systematic Internaliser (SI)

Possible values for MDGSetOfChannelsID:

MDG Set Of Channels ID	*MDG Set Of Channels Name*
1	Funds
2	Fixed Income
3	Bourse De Luxembourg
4	Warrants and Certificates
5	Equities France
6	Equities Netherlands
7	Equities Belgium
8	Equities Portugal
9	Equities UK
10	Société Générale Systematic Internalizer (SI)
11	Best of Book (BoB)
12	Equity Off-Exchange Trade Reports
13	Euronext Indices
14	Euronext iNAVs
15	Third Party Indices
16	Commodity Derivatives
17	Currency Futures
18	Currency Options
19	AtomX (for Flex Contracts)
20	Equity Options France
21	Equity Options Netherlands
22	Equity Options Other
23	Index Options France
24	Index Options Netherlands
25	Index Options Other
26	Equity and Index Futures France
27	Equity and Index Futures Netherlands
28	Equity and Index Futures Other

At end of the Standing Data file, the full feed configuration details for the Optiq Segment are made available. For each SetOfChannels, the ChannelType is provided for Real-Time and Snapshot channels, together with the available ChannelID's and ChannelSpeed.

SetOfChannels					
MDGSetOfChannelsID	Identifier of an MDG Set Of Channels.	unsigned integer 16	2	From 0 to 65534	59
MDGSetOfChannelsName	Name of the MDG Set Of Channels.	string	100	(See field description)	59
Channels					
ChannelType	Defines the channel.	string	4	(See field description)	44
MulticastDataRealTime					
ChannelID	Identifies the channel.	unsigned integer 16	2	From 0 to 65534	43
ChannelSpeed	Defines the Channel bandwidth.	string	4	100M 100Mbps Channel 1G 1Gbps Channel 10G 10Gbps Channel	44
MulticastA					
SourceIPRange	Defines the primary and secondary IP range (IP v4).	string	20	(See field description) (See field description)	81
DRSourceIPRange	Defines the Disaster Recovery IP address /25 range number (IP v4).	string	20	(See field description)	48
MulticastGroupIP	Defines the IP number (IP v4).	string	15	(See field description)	70
PortNumber	Defines the port number.	unsigned integer 16	2	From 0 to 65534	75
/MulticastA					
MulticastB					
SourceIPRange	Defines the primary and secondary IP range (IP v4).	string	20	(See field description)	81
DRSourceIPRange	Defines the Disaster Recovery IP address /25 range number (IP v4).	string	20	(See field description)	48
MulticastGroupIP	Defines the IP number (IP v4).	string	15	(See field description)	70
PortNumber	Defines the port number.	unsigned integer 16	2	From 0 to 65534	75
/MulticastB					
/MulticastDataRealTime					
MulticastDataSnapshot					
ChannelID	Identifies the channel.	unsigned integer 16	2	From 0 to 65534	43

ChannelSpeed	Defines the Channel bandwidth.	string	4	100M 100Mbps Channel 1G 1Gbps Channel 10G 10Gbps Channel	44
MulticastA					
SourceIPRange	Defines the primary and secondary IP range (IP v4).	string	20	(See field description)	81
DRSourceIPRange	Defines the Disaster Recovery IP address /25 range number (IP v4).	string	20	(See field description)	48
MulticastGroupIP	Defines the IP number (IP v4).	string	15	(See field description)	70
PortNumber	Defines the port number.	unsigned integer 16	2	From 0 to 65534	75
/MulticastA					
MulticastB					
SourceIPRange	Defines the primary and secondary IP range (IP v4).	string	20	(See field description) (See field description)	81
DRSourceIPRange	Defines the Disaster Recovery IP address /25 range number (IP v4).	string	20	(See field description) (See field description)	48
MulticastGroupIP	Defines the IP number (IP v4).	string	15	(See field description) (See field description)	70
PortNumber	Defines the port number.	unsigned integer 16	2	From 0 to 65534	75
/MulticastB					
/MulticastDataSnapshot					
/Channels					
/SetOfChannels					

3. FILE DESCRIPTION

3.1 SBE TEMPLATE FILE

SBE Template file aims to decode SBE messages using an SBE decoder.

All SBE tools and documentation needed to generate (encode and decode) SBE messages will be available on:

https://github.com/real-logic/simple-binary-encoding (refer to SBE Disclaimer in appendix)

This file structure is defined by SBE protocol and contains:

- The list of all technical fields
- SBE Headers structure
- The list of all possible values for each Enumerated fields
- The list of all possible values for each Bitmap fields
- The structure of each message with the expected order of each fields

Clients must check the file every day to determine whether a new Schema Version is available.

Full and detailed message structures are specified in the **Euronext Cash and Derivatives Markets – Optiq MDG Client Specifications**.

File Availability:

Available 24/7.

Scope of contents:

All Euro

next segments and all SBE messages for Market Data.

3.2 TIMETABLEFILE (9001)

The Timetable file indicates the scheduled trading patterns, on a given day, associated to a Symbol Index linked by the Pattern ID. Please Refer to Optiq MDG Client Specifications for details.

File Availability:

Available 24/7.

Scope of contents:

All the Exchange segments for Market Data.

Intraday updates:

This file will be updated overnight.

Field	Short Description	Format	Len	Values	Presence	Page
TimetableFile						
Pattern						
Pattern ID	Numerical Pattern identifier available as a characteristic of an instrument in Standing Data file and message, and used in the MDG timetable message. Cash Markets only.	Numerical ID	2	From 0 to 2^16-2	Mandatory	74
Phase						
Phase Time	Time of Phase start (Text formatted following ISO 8601: hh:mm:ssZ where Z is for UTC").	Integer Time in hhmmss	9	(See field description)	Mandatory	75
Phase Id	Indicates the phase of the instrument.The length for this field is maximum possible value length.	Enumerated	50	(See field description)	Mandatory	74
Phase Qualifier	Indicates the Phase Qualifier (no multiple phase possible at the same time even if this field is a bitmap).	Bitmap	2	(See field description)	Mandatory	75
Trading Period	Provides the current trading period.	Enumerated	1	1 = Opening (Cash and Derivatives) 2 = Standard (Cash and Derivatives) 3 = Closing (Cash and Derivatives)	Optional	89
Order Entry Qualifier	Field indicating the state of the Order Entry for the current market state.	Enumerated	1	(See field description)	Optional	72
Session	Current market session.	Enumerated	1	(See field description)	Optional	80
/Phase						
/Pattern						
/TimetableFile						

3.3 CASHSTANDINGDATAFILE (9007)

The Cash Standing Data file provides referential data for cash markets.

The file provides three structures per instrument breakdown.

- The first structure provides the standing data functionally needed for trading purpose.

All operational referential data broadcasted on the feed at start of day via Optiq MDG Standing Data 1007 message are also available in this section.

The only difference between the feed and the file relies in the format on which some data are provided.

As an example, Timestamps on the feed are provided on the feeding number of ns since 1970 January the 1st. The file structure provides them in human readable format (YYYYMMDD).

- The second structure is dedicated to MD connectivity. It provides the physical addresses of channels on which data are disseminated for the given instrument, which access depends on client authorization.

- The third structure is dedicated to OE connectivity, for future use.

File Availability:

Available 24/7.

Scope of contents:

Cash instruments.

Intraday updates:

This file will be updated overnight.

Field	Short Description	Format	Len	Values	Presence	Page
CashStandingDataFile						
StandingDataUnitary						
Symbol Index	Exchange identification code of the instrument.	Numerical ID	4	From 0 to 2^32-2	Mandatory	84
Optiq Segment	An Optiq segment is a universe of instruments sharing common trading properties.	Enumerated	1	(See field description)	Mandatory	72
Partition ID	Identifies uniquely an Optiq partition across all the Exchange partitions.	Numerical ID	2	From 0 to 2^16-2	Mandatory	74
Full Instrument Name	Full Instrument Name.	Text	102	(See field description)	Optional	51
Instrument Name	Instrument Name	Text	18	(See field description)	Mandatory	53
Instrument Trading Code	Is the AMR code on derivatives and the Trading Code on cash.	Alphanumerical ID	15	(See field description)	Optional	54
Instrument Group Code	Instrument Group / Class Identifier.	Alphanumerical ID	2	(See field description)	Mandatory	53
ISIN Code	Instrument ISIN following ISO 6166.	Alphanumerical ID	12	(See field description)	Mandatory	55
Price / Index Level Decimals	Indicates the number of decimals for each Price / Index Level related to this Symbol Index	Decimal Places	1	From 0 to 2^8-2	Mandatory	77

Field	Short Description	Format	Len	Values	Presence	Page
Quantity Decimals	Indicates the number of decimals for each Quantity related to this Symbol Index	Decimal Places	1	From 0 to 2^8-2	Optional	78
Amount Decimals	Indicates the number of decimals for each Amount related to this Symbol Index	Decimal Places	1	From 0 to 2^8-2	Optional	42
Ratio / Multiplier Decimals	Indicates the number of decimals for each Ratio / Multiplier related to this Symbol Index	Decimal Places	1	From 0 to 2^8-2	Mandatory	79
CFI	Classification code of a financial instrument defined by the ISO-10962:2015 standard.	Text	6	(See field description)	Mandatory	43
Instrument Event Date	Date of the last instrument characteristic modification(s) except for some exceptions.	Date	8	(See field description)	Mandatory	53
Strike Price	The specified price of an option contract at which the contract may be exercised, whereby a call option buyer can buy the underlying or a put option buyer can sell the underlying (to be calculated with Price/Index Level Decimals).	Price	8	From -2^63+1 to 2^63-1	Optional	83
Dark Eligibility	Indicates the Eligibility to dark. 0 is not eligible, 1 is eligible.	Boolean	1	0 = False 1 = True	Optional	46
Dark LIS Threshold	Defines the minimum amount of an order to benefit from the LIS (Large In Scale) pre-transparency waiver.	Amount	8	From 0 to 2^64-2	Optional	46
Dark Minimum Quantity	Defines the minimum quantity required for an order to be filled in the Dark liquidity. 0 indicates that no minimum amount is required.	Quantity	4	From 0 to 2^32-2	Optional	47
Date Of Last Trade	Date of the Last Price for the Instrument (Format YYYYMMDD).	Date	8	(See field description)	Optional	47
Depositary List	Identifies the possible main depository organizations (maximum four) for shares or fixed income.	Text	20	(See field description)	Optional	47
Main Depositary	Identifies the default (or main) depository organization of the instrument (between the possible 4 depositaries registered) used by priority for the settlement (for example: multi-listed instruments which have several depositories).	Alphanumeric al ID	5	(See field description)	Optional	58
First Settlement Date	Represents the first possible settlement date for a given instrument with the instrument depository.	Date	8	(See field description)	Optional	50

Field	Short Description	Format	Len	Values	Presence	Page
Guarantee Indicator	Indicates if the trade is guaranteed or not (for clearing purpose)	Enumerated	1	0 = Any trade executed on this instrument will be cleared but not Guaranteed by a Clearing House 1 = Any trade executed on this instrument will be cleared and Guaranteed by a Clearing House 2 = Any trade executed on this instrument is not clearable by a Clearing House 8 = In case of lending and borrowing instrument	Optional	52
ICB	Identifies for a listed instrument, the economic subsector of the issuing company in the ICB (Industry Classification Benchmark) classification.	Alphanumerical ID	16	(See field description)	Optional	52
Issuing Country	Issuing country.	Alphanumerical ID	3	(See field description)	Optional	55
Last Adjusted Closing Price	Last traded price of the previous trading day after application of the adjustment coefficient (to be calculated with the Price/Index Level Decimals).	Price	8	From -2^63+1 to 2^63-1	Optional	55
Lot Size	For cash: it is expressing the capital in number of shares, in amount or as a volume. The lot size is a minimum tradable quantity that is set for each instrument by the Exchange. For derivatives: the Lot Size represents the amount of underlying instrument per one unit of a derivative contract (to be calculated with the Quantity Decimals).	Quantity	8	From 0 to 2^64-2	Optional	57
Maturity Date	Maturity Date of the instrument (text formatted as YYYYMMDD).	Text	8	(See field description)	Optional	58
Maximum Decimals In Quantity	Maximum Decimals In Quantity was introduced for Euronext Fund Services Paris and indicates the maximum of relevant decimal number for trading.	Numerical	1	From 0 to 2^8-2	Optional	59

Field	Short Description	Format	Len	Values	Presence	Page
MIC	Identifies the market to which an instrument belongs by its MIC (Market Identification Code), segment MIC according to ISO 10383.	Alphanumerical ID	4	(See field description)	Mandatory	60
MIC List	Identifies the Euronext markets on which an instrument is listed by its MIC (Market Identification Code).	Alphanumerical ID	20	(See field description)	Optional	60
Country Of Exchange	Country of exchange is the Country associated to the MIC following ISO 3166 Alpha-3.	Alphanumerical ID	3	(See field description)	Optional	46
Mnemonic	Mnemonic code of the instrument. This field is not populated for every instrument.	Alphanumerical ID	5	(See field description)	Optional	70
Underlying MIC	Identifies the market to which an instrument' underlying belongs by its MIC (Market Identification Code), according to ISO 10383. Refer to MIC field to have all the authorized values.	Alphanumerical ID	4	(See field description)	Optional	92
Underlying ISIN Code	Underlying ISIN.	Alphanumerical ID	12	(See field description)	Optional	91
Trading Currency	Code of the currency (ISO 4217-3A).	Alphanumerical ID	3	(See field description)	Optional	88
Currency Coefficient	When an actual price is displayed in a different 'price expression' than the official instrument trading currency, the Currency Coefficient represents the ratio 'price expression' divided by 'official currency' (To be calculated with Ratio / Multiplier Decimals).	Numerical ID	4	From 0 to 2^32-2	Optional	46
Trading Currency Indicator	Indicates whether the 'price expression' is in the Currency or in a ratio of this Currency. Use Currency Coefficient field to identify the ratio to apply.	Enumerated	1	0 = Change rate not applied to the traded price 1 = Change rate applied to the traded price	Optional	88
Strike Currency Indicator	Indicates whether the 'price expression' is in the Currency or in a ratio of this Currency. Use Currency Coefficient field to identify the ratio to apply.	Enumerated	1	0 = Change rate not applied to the strike price 1 = Change rate applied to the strike price	Optional	83
Number Instrument Circulating	For stocks: this is the total number of shares issued by the company. For Fix Income: this is the number of Fix Income still to be repaid.	Quantity	8	From 0 to 2^64-2	Optional	71

Field	Short Description	Format	Len	Values	Presence	Page
Par Value	Par Value (also called Nominal value) for Instrument. For Fixed Income it represents the par amount to be repaid at maturity (not including interest revenue) (to be calculated with the Amount Decimals).	Amount	8	From 0 to 2^64-2	Optional	74
Quantity Notation	Indication of the type of measurement (e.g. number of units, nominal, monetary value, etc.) in which the transaction is expressed.	Text	3	(See field description)	Optional	78
Instrument Unit Expression	Unit in which the instrument is quoted.	Enumerated	1	(See field description)	Optional	54
Settlement Delay	Gives the number of trading days that represents the period between the trade date and the settlement date (delivery and payment) for an instrument to be cleared and settled.	Alphanumerical ID	2	(See field description)	Optional	80
Strike Currency	Code of the strike currency (ISO 4217-3A).	Alphanumerical ID	3	(See field description)	Optional	83
Tax Code	Tax deduction code to which the instrument belongs.	Enumerated	1	0 = Not eligible to PEA 3 = Eligible to PEA 9 = Not Applicable	Optional	85
Type Of Corporate Event	Indicates the last type of corporate event that has occurred on an instrument, such as detachment of rights, or of coupons. The data item is automatically calculated by the adjustment application but in case of problem or error, the data item value could be modified manually, particularly for purging the order book in case of absence of corporate event. This data has to be treated in consideration of the date of the event included into the header of the message.	Alphanumerical ID	2	(See field description)	Optional	89
Type Of Market Admission	Indicates the type of market to which an instrument has been listed.	Enumerated	1	(See field description)	Optional	90
Repo Indicator	Indicates whether the instrument listed underlies any loan contracts, meaning it has been admitted to the Deferred Settlement system and/or to the lending market.	Enumerated	1	(See field description)	Optional	79
Issue Price	Issuing price of the instrument (to be calculated with Price / Index Level Decimals).	Price	8	From -2^63+1 to 2^63-1	Optional	55
Nominal Currency	Code of the nominal currency (ISO 4217-3A).	Alphanumerical ID	3	(See field description)	Optional	70

Field	Short Description	Format	Len	Values	Presence	Page
EMMPattern						
EMM	Defines the Exchange Market Mechanism applied on each platform.	Enumerated	1	(See field description)	Mandatory	48
Pattern ID	Numerical Pattern identifier available as a characteristic of an instrument in Standing Data file and message, and used in the MDG timetable message. Cash Markets only.	Numerical ID	2	From 0 to 2^16-2	Optional	74
Tick Size Index ID	ID of the tick size table available in the Tick Table file.	Numerical ID	2	From 0 to 2^16-2	Optional	85
Market Model	Market Model identifier.	Enumerated	1	(See field description)	Optional	58
Fix Price Tick	Indicates the amount of the fixed tick size (to be calculated with Price/Index Level Decimals).	Price	4	From 0 to 2^32-2	Optional	51
/EMMPattern						
MDGSetOfChannels						
MDG Set Of Channels ID	Identifier of an MDG Set Of Channels.	Numerical ID	2	From 0 to 2^16-2	Mandatory	59
MDG Set Of Channels Name	Name of the MDG Set Of Channels.	Text	100	(See field description)	Mandatory	59
/MDGSetOfChannels						
/StandingDataUnitary						
SetOfChannels						
MDG Set Of Channels ID	Identifier of an MDG Set Of Channels.	Numerical ID	2	From 0 to 2^16-2	Mandatory	59
MDG Set Of Channels Name	Name of the MDG Set Of Channels.	Text	100	(See field description)	Mandatory	59
Channels						
Channel Type	Defines the channel.	Enumerated	4	(See field description)	Mandatory	44
MulticastDataRealTime						
Channel ID	Identifies the channel.	Numerical	2	From 0 to 2^16-2	Mandatory	43
Channel Speed	Defines the Channel bandwidth.	Enumerated	4	100M = 100Mbps Channel 1G = 1Gbps Channel 10G = 10Gbps Channel	Mandatory	44
Partition ID	Identifies uniquely an Optiq partition across all the Exchange partitions.	Numerical ID	2	From 0 to 2^16-2	Mandatory	74
MulticastA						
Source IP Range	Defines the primary and secondary IP range (IP v4).	Text	20	(See field description)	Mandatory	81

Field	Short Description	Format	Len	Values	Presence	Page
DR Source IP Range	Defines the Disaster Recovery IP address /25 range number (IP v4).	Text	20	(See field description)	Mandatory	48
Multicast Group IP	Defines the IP number (IP v4).	Text	15	(See field description)	Mandatory	70
Port Number	Defines the port number.	Numerical	2	From 0 to 2^16-2	Mandatory	75
/MulticastA						
MulticastB						
Source IP Range	Defines the primary and secondary IP range (IP v4).	Text	20	(See field description)	Mandatory	81
DR Source IP Range	Defines the Disaster Recovery IP address /25 range number (IP v4).	Text	20	(See field description)	Mandatory	48
Multicast Group IP	Defines the IP number (IP v4).	Text	15	(See field description)	Mandatory	70
Port Number	Defines the port number.	Numerical	2	From 0 to 2^16-2	Mandatory	75
/MulticastB						
/MulticastDataRealTime						
MulticastDataSnapshot						
Channel ID	Identifies the channel.	Numerical	2	From 0 to 2^16-2	Mandatory	43
Channel Speed	Defines the Channel bandwidth.	Enumerated	4	100M = 100Mbps Channel 1G = 1Gbps Channel 10G = 10Gbps Channel	Mandatory	44
Partition ID	Identifies uniquely an Optiq partition across all the Exchange partitions.	Numerical ID	2	From 0 to 2^16-2	Mandatory	74
MulticastA						
Source IP Range	Defines the primary and secondary IP range (IP v4).	Text	20	(See field description)	Mandatory	81
DR Source IP Range	Defines the Disaster Recovery IP address /25 range number (IP v4).	Text	20	(See field description)	Mandatory	48
Multicast Group IP	Defines the IP number (IP v4).	Text	15	(See field description)	Mandatory	70
Port Number	Defines the port number.	Numerical	2	From 0 to 2^16-2	Mandatory	75
/MulticastA						
MulticastB						
Source IP Range	Defines the primary and secondary IP range (IP v4).	Text	20	(See field description)	Mandatory	81
DR Source IP Range	Defines the Disaster Recovery IP address /25 range number (IP v4).	Text	20	(See field description)	Mandatory	48
Multicast Group IP	Defines the IP number (IP v4).	Text	15	(See field description)	Mandatory	70

Field	Short Description	Format	Len	Values	Presence	Page
Port Number	Defines the port number.	Numerical	2	From 0 to 2^16-2	Mandatory	75
/MulticastB						
/MulticastDataSnapshot						
/Channels						
/SetOfChannels						
/CashStandingDataFile						

3.4 DERIVATIVESSTANDINGDATAFILE (9013)

The Derivatives Standing Data file provides all referential data for derivatives markets.

On the derivatives market, 3 different messages will broadcast standing data on the feed : Contract Standing Data, Outright Standing Data and Strategies Standing Data.

On a contract based breakdown, data will be provided with a file with one nested structure. Following that, at a contract level, two sections will be added to deal respectively with MD connectivity and in the future with OE connectivity.

File Availability:

Available 24/7.

Scope of contents:

Derivative instruments.

Intraday updates:

This file will be updated overnight.

Field	Short Description	Format	Len	Values	Presence	Page
DerivativesStandingDataFile						
ContractStandingDataUnitary						
Symbol Index	Exchange identification code of the instrument.	Numerical ID	4	From 0 to 2^32-2	Mandatory	84
Optiq Segment	An Optiq segment is a universe of instruments sharing common trading properties.	Enumerated	1	(See field description)	Mandatory	72
Partition ID	Identifies uniquely an Optiq partition across all the Exchange partitions.	Numerical ID	2	From 0 to 2^16-2	Mandatory	74

Field	Short Description	Format	Len	Values	Presence	Page
Contract Event Date	Date of the last contract characteristics modification(s) except for some exceptions.	Date	8	(See field description)	Optional	44
Exchange Code	Indicates the Market Place.	Enumerated	1	(See field description)	Mandatory	49
Exercise Style	Type of exercise of a derivatives instrument	Enumerated	1	0 = European 1 = American	Optional	50
Flex Indicator	Indicates whether a derivatives instrument can be defined using flexible terms, or not.	Boolean	1	0 = False 1 = True	Mandatory	51
Contract Name	Contract Name	Text	60	(See field description)	Mandatory	45
Contract Type	Generic Contract Type.	Enumerated	1	F = Future O = Option	Optional	45
Underlying Type	Defines the instrument type of the underlying.	Enumerated	1	(See field description)	Mandatory	92
Price / Index Level Decimals	Indicates the number of decimals for each Price / Index Level related to this Symbol Index	Decimal Places	1	From 0 to 2^8-2	Optional	77
Quantity Decimals	Indicates the number of decimals for each Quantity related to this Symbol Index	Decimal Places	1	From 0 to 2^8-2	Optional	78
Amount Decimals	Indicates the number of decimals for each Amount related to this Symbol Index	Decimal Places	1	From 0 to 2^8-2	Optional	42
Ratio / Multiplier Decimals	Indicates the number of decimals for each Ratio / Multiplier related to this Symbol Index	Decimal Places	1	From 0 to 2^8-2	Optional	79
Main Depositary	Identifies the default (or main) depository organization of the instrument (between the possible 4 depositaries registered) used by priority for the settlement (for example: multi-listed instruments which have several depositories).	Alphanumerical ID	5	(See field description)	Optional	58
MIC	Identifies the market to which an instrument belongs by its MIC (Market Identification Code), segment MIC according to ISO 10383.	Alphanumerical ID	4	(See field description)	Optional	60
Country Of Exchange	Country of exchange is the Country associated to the MIC following ISO 3166 Alpha-3.	Alphanumerical ID	3	(See field description)	Optional	46
Product Code	Physical alphanumerical product code.	Alphanumerical ID	3	(See field description)	Mandatory	77
Underlying MIC	Identifies the market to which an instrument' underlying belongs by its MIC (Market Identification Code), according to ISO 10383. Refer to MIC field to have all the authorized values.	Alphanumerical ID	4	(See field description)	Optional	92

Field	Short Description	Format	Len	Values	Presence	Page
Underlying ISIN Code	Underlying ISIN.	Alphanumerical ID	12	(See field description)	Optional	91
Underlying Expiry	Expiry Date of the underlying (in number of days since the 1st of January 1970).	Date	4	From 0 to 2^32-2	Optional	91
Order Type Rules	Order types supported by the matching engine.	Bitmap	2	(See field description)	Optional	73
Settlement Method	Settlement method	Alphanumerical ID	1	(See field description)	Optional	80
Trading Currency	Code of the currency (ISO 4217-3A).	Alphanumerical ID	3	(See field description)	Mandatory	88
WhRFC Days Before Expiry	Wholesale RFC Days Before Expiry defines the number of days (0 to 99) from expiry from which the RFC will no longer be available. Available only if the Request For Cross (7) is set in Available Wholesale Trade Type.	Numerical	1	From 0 to 2^8-2	Optional	93
WhRFC Minutes Before Closing	Wholesale RFC Minutes Before Close allows the setup of the number of minutes (1 to 99) from market close from which the RFC will be deactivated.	Numerical	1	From 0 to 2^8-2	Optional	93
Minimum Quantity For Initiator	Wholesale RFC Minimum Quantity defines the minimum quantity required to submit an RFC as initiator. Available only if the Request For Cross (7) is set in Available Wholesale Trade Type.	Quantity	4	From 0 to 2^32-2	Optional	65
Minimum Quantity For Reactor	Wholesale RFC Min Qty defines the minimum quantity required to submit a response to the RFC during the Improvement period. Available only if the Request For Cross (7) is set in Available Wholesale Trade Type.	Quantity	4	From 0 to 2^32-2	Optional	65
WhRFC Pick Up Perc	Defines the percentage of the RFC Initiator quantity that is available for RFC responses during the final execution at the RFC price. This pick up percentage is not relevant during the final execution with RFC responses improving the RFC Price. Available only for Wholesale Trade Type = 9.	Numerical	1	From 0 to 2^8-2	Optional	94
WhRFC Improvement Period	Wholesale RFC Improvement Period is the number of seconds that defines the duration of the RFC Improvement Period. Available only if the Request For Cross (7) is set in Available Wholesale Trade Type.	Numerical	1	From 0 to 2^8-2	Optional	93

Field	Short Description	Format	Len	Values	Presence	Page
Available Wholesale Trade Type	Wholesale trade type supported by the trading host.	Bitmap	4	(See field description)	Optional	42
Instrument Decimals Ratio	Default ratio used in Order Entry for prices computation.	Numerical	1	From 0 to 2^8-2	Mandatory	52
Instrument Tick Size	Default Tick Size value applicable for all series that belong to the contract - numerator	Numerical	1	From 0 to 2^8-2	Mandatory	54
Instrument Settlement Tick Size	Default Tick Size value applicable for all Settlement Prices - numerator.	Numerical	1	From 0 to 2^8-2	Mandatory	53
Instrument EDSP Tick Size	Specific Tick Size value applicable for EDSP - numerator	Numerical	1	From 0 to 2^8-2	Mandatory	52
Strike Price Decimals Ratio	Value used to determine the number of decimals actually present in the Option contract’s strike price, as the price is disseminated in format of an integer.	Numerical	1	From 0 to 2^8-2	Optional	84
Delta Protect for MM	Delta Protection for Market Makers Level.	Enumerated	1	0 = Protection for Market Makers enabled at a contract level 1 = Protection for Market Makers enabled at a contract and expiry level.	Optional	47
Vega Protect for MM	Vega Protection for Market Makers Level.	Enumerated	1	0 = Protection for Market Makers enabled at a contract level 1 = Protection for Market Makers enabled at a contract and expiry level.	Optional	92
Volume Protect for MM	Volume Protection for Market Makers Level.	Enumerated	1	0 = Protection for Market Makers enabled at a contract level 1 = Protection for Market Makers enabled at a contract and expiry level.	Optional	93

Field	Short Description	Format	Len	Values	Presence	Page
Contract Trading Type	Contract Trading Type.	Enumerated	1	1 = Traded as an outright 2 = Not traded, but listed in contract data. Traders may subscribe to it 3 = Traded as a simple inter-commodity spread 4 = Traded as an inter-commodity spread	Mandatory	45
Throttle for Incoming Orders	Defines the number of order messages that a session on the Common Customer Gateway (CCG) can submit per second in a particular contract.	Numerical	2	From 0 to 2^16-2	Mandatory	85
Strike Price Flex Increment	Strike Price increment for flex contracts (To be calculated with Price / Index Level Decimals).	Numerical	4	From 0 to 2^32-2	Optional	84
Premium Pricing Tick Size	Specific Tick Size value applicable for the instrument for premium under the threshold defined in Premium Pricing Threshold field.	Numerical	1	From 0 to 2^8-2	Optional	76
Premium Pricing Threshold	Premium threshold defining the change of Tick Size to be applied from the default one provided in Instrument Tick Size field to the one provided in Premium Pricing Tick Size field.	Numerical	8	From 0 to 2^64-2	Optional	76
Tick Value	Used to compute the Valuation Coefficient: allows the calculation of the amount in a currency which should be paid by the buyer to the seller for a given price, for a trading lot	Numerical	8	From 0 to 2^64-2	Optional	86
Outright LIS Trade Threshold	Wholesale LIS Trade Threshold checked for Order Cross submission.	Numerical	8	From 0 to 2^64-2	Optional	73
Strategy LIS Trade Threshold	Wholesale Strategy LIS Trade Threshold checked for Order Cross submission.	Numerical	8	From 0 to 2^64-2	Optional	83
Outright G.Cross Threshold	Wholesale Guaranteed Trade Threshold checked for Order Cross submission.	Numerical	8	From 0 to 2^64-2	Optional	73
Strategy G.Cross Threshold	Wholesale Strategy Guaranteed Cross Trade Threshold checked for Order Cross submission.	Numerical	8	From 0 to 2^64-2	Optional	82

Field	Short Description	Format	Len	Values	Presence	Page
Lot Size	For cash: it is expressing the capital in number of shares, in amount or as a volume. The lot size is a minimum tradable quantity that is set for each instrument by the Exchange. For derivatives: the Lot Size represents the amount of underlying instrument per one unit of a derivative contract (to be calculated with the Quantity Decimals).	Quantity	8	From 0 to 2^64-2	Mandatory	57
Instrument Unit Expression	Unit in which the instrument is quoted.	Enumerated	1	(See field description)	Optional	54
Strategy Codes rep1						
Strategy Code	Exchange-recognized market code	Enumerated	1	(See field description)	Optional	81
/Strategy Codes rep1						
OutrightStandingDataUnitary						
Symbol Index	Exchange identification code of the instrument.	Numerical ID	4	From 0 to 2^32-2	Mandatory	84
Contract Symbol Index	Identifies the contract of this instrument by its Symbol Index.	Numerical ID	4	From 0 to 2^32-2	Mandatory	45
Instrument Event Date	Date of the last instrument characteristic modification(s) except for some exceptions.	Date	8	(See field description)	Mandatory	53
ISIN Code	Instrument ISIN following ISO 6166.	Alphanumerical ID	12	(See field description)	Mandatory	55
CFI	Classification code of a financial instrument defined by the ISO-10962:2015 standard.	Text	6	(See field description)	Optional	43
Maturity Date	Maturity Date of the instrument (text formatted as YYYYMMDD).	Text	8	(See field description)	Mandatory	58
Option Type	Type of the option.	Enumerated	1	1 = Call 2 = Put	Optional	72
Instrument Trading Code	Is the AMR code on derivatives and the Trading Code on cash.	Alphanumerical ID	15	(See field description)	Mandatory	54
Lot Size	For cash: it is expressing the capital in number of shares, in amount or as a volume. The lot size is a minimum tradable quantity that is set for each instrument by the Exchange. For derivatives: the Lot Size represents the amount of underlying instrument per one unit of a derivative contract (to be calculated with the Quantity Decimals).	Quantity	8	From 0 to 2^64-2	Mandatory	57

Field	Short Description	Format	Len	Values	Presence	Page
Strike Price	The specified price of an option contract at which the contract may be exercised, whereby a call option buyer can buy the underlying or a put option buyer can sell the underlying (to be calculated with Price/Index Level Decimals).	Price	8	From -2^63+1 to 2^63-1	Optional	83
Last Trading Date	Last available trading date for the instrument (Format YYYYMMDD).	Date	8	(See field description)	Optional	56
Underlying Instrument Trading Code	Is the underlying AMR code on derivatives and the Trading Code on cash.	Alphanumerical ID	15	(See field description)	Optional	91
OutrightStandingDatarep						
EMM	Defines the Exchange Market Mechanism applied on each platform.	Enumerated	1	(See field description)	Mandatory	48
/OutrightStandingDatarep						
/OutrightStandingDataUnitary						
StrategyStandingDataUnitary						
Symbol Index	Exchange identification code of the instrument.	Numerical ID	4	From 0 to 2^32-2	Mandatory	84
Instrument Trading Code	Is the AMR code on derivatives and the Trading Code on cash.	Alphanumerical ID	15	(See field description)	Mandatory	54
Exchange Code	Indicates the Market Place.	Enumerated	1	(See field description)	Mandatory	49
Maturity Date	Maturity Date of the instrument (text formatted as YYYYMMDD).	Text	8	(See field description)	Mandatory	58
Strategy Code	Exchange-recognized market code	Enumerated	1	(See field description)	Mandatory	81
Contract Symbol Index	Identifies the contract of this instrument by its Symbol Index.	Numerical ID	4	From 0 to 2^32-2	Mandatory	45
StrategyStandingDatarep						
Leg Symbol Index	MDG proprietary identification code of the instrument leg for the strategy.	Numerical ID	4	From 0 to 2^32-2	Mandatory	57
Leg Price	Price of underlying leg for a delta neutral strategy (to be calculated with the Price/Index Level Decimals).	Price	8	From -2^63+1 to 2^63-1	Mandatory	56
Leg Ratio	Ratio of lots for the leg. For contingent trades, the delta (to be calculated with the Amount Decimals).	Quantity	4	From 0 to 2^32-2	Mandatory	56
Leg Buy or Sell	Leg Side.	Enumerated	1	B = Buy S = Sell	Mandatory	56
/StrategyStandingDatarep						

Field	Short Description	Format	Len	Values	Presence	Page
/StrategyStandingDataUnitary						
MDGSetOfChannels						
MDG Set Of Channels ID	Identifier of an MDG Set Of Channels.	Numerical ID	2	From 0 to 2^16-2	Mandatory	59
MDG Set Of Channels Name	Name of the MDG Set Of Channels.	Text	100	(See field description)	Mandatory	59
/MDGSetOfChannels						
/ContractStandingDataUnitary						
SetOfChannels						
MDG Set Of Channels ID	Identifier of an MDG Set Of Channels.	Numerical ID	2	From 0 to 2^16-2	Mandatory	59
MDG Set Of Channels Name	Name of the MDG Set Of Channels.	Text	100	(See field description)	Mandatory	59
Channels						
Channel Type	Defines the channel.	Enumerated	4	(See field description)	Mandatory	44
MulticastDataRealTime						
Channel ID	Identifies the channel.	Numerical	2	From 0 to 2^16-2	Mandatory	43
Channel Speed	Defines the Channel bandwidth.	Enumerated	4	100M = 100Mbps Channel 1G = 1Gbps Channel 10G = 10Gbps Channel	Mandatory	44
Partition ID	Identifies uniquely an Optiq partition across all the Exchange partitions.	Numerical ID	2	From 0 to 2^16-2	Mandatory	74
MulticastA						
Source IP Range	Defines the primary and secondary IP range (IP v4).	Text	20	(See field description)	Mandatory	81
DR Source IP Range	Defines the Disaster Recovery IP address /25 range number (IP v4).	Text	20	(See field description)	Mandatory	48
Multicast Group IP	Defines the IP number (IP v4).	Text	15	(See field description)	Mandatory	70
Port Number	Defines the port number.	Numerical	2	From 0 to 2^16-2	Mandatory	75
/MulticastA						
MulticastB						
Source IP Range	Defines the primary and secondary IP range (IP v4).	Text	20	(See field description)	Mandatory	81
DR Source IP Range	Defines the Disaster Recovery IP address /25 range number (IP v4).	Text	20	(See field description)	Mandatory	48
Multicast Group IP	Defines the IP number (IP v4).	Text	15	(See field description)	Mandatory	70

Field	Short Description	Format	Len	Values	Presence	Page
Port Number	Defines the port number.	Numerical	2	From 0 to 2^16-2	Mandatory	75
/MulticastB						
/MulticastDataRealTime						
MulticastDataSnapshot						
Channel ID	Identifies the channel.	Numerical	2	From 0 to 2^16-2	Mandatory	43
Channel Speed	Defines the Channel bandwidth.	Enumerated	4	100M = 100Mbps Channel 1G = 1Gbps Channel 10G = 10Gbps Channel	Mandatory	44
Partition ID	Identifies uniquely an Optiq partition across all the Exchange partitions.	Numerical ID	2	From 0 to 2^16-2	Mandatory	74
MulticastA						
Source IP Range	Defines the primary and secondary IP range (IP v4).	Text	20	(See field description)	Mandatory	81
DR Source IP Range	Defines the Disaster Recovery IP address /25 range number (IP v4).	Text	20	(See field description)	Mandatory	48
Multicast Group IP	Defines the IP number (IP v4).	Text	15	(See field description)	Mandatory	70
Port Number	Defines the port number.	Numerical	2	From 0 to 2^16-2	Mandatory	75
/MulticastA						
MulticastB						
Source IP Range	Defines the primary and secondary IP range (IP v4).	Text	20	(See field description)	Mandatory	81
DR Source IP Range	Defines the Disaster Recovery IP address /25 range number (IP v4).	Text	20	(See field description)	Mandatory	48
Multicast Group IP	Defines the IP number (IP v4).	Text	15	(See field description)	Mandatory	70
Port Number	Defines the port number.	Numerical	2	From 0 to 2^16-2	Mandatory	75
/MulticastB						
/MulticastDataSnapshot						
/Channels						
/SetOfChannels						
/DerivativesStandingDataFile						

3.5 OPENINTERESTFILE (9014)

Open Interest file provide open interest information provided by LCH on derivatives instruments.

File Availability:

Available 24/7.

Scope of contents:

Derivative instruments.

Intraday updates:

XML file will be created as soon as the open interest file is received from LCH.

Field	Short Description	Format	Len	Values	Presence	Page
OpenInterestFile						
OpenInterestUnitary						
Symbol Index	Exchange identification code of the instrument.	Numerical ID	4	From 0 to 2^32-2	Mandatory	84
ISIN Code	Instrument ISIN following ISO 6166.	Alphanumerical ID	12	(See field description)	Mandatory	55
Open Interest Date	Open interest date (Format YYYYMMDD).	Date	8	(See field description)	Mandatory	71
Open Interest	Open interest.	Quantity	8	From 0 to 2^64-2	Mandatory	71
/OpenInterestUnitary						
/OpenInterestFile						

3.6 PREVDAYCAPANDVOLTRADFILE (9015)

Previous Day Capital and Volume Traded file provide : Previous Volume Traded and Previous Day Capital Traded information.

File Availability:

Available 24/7.

Scope of contents:

Cash instruments.

Intraday updates:

XML file will be created as soon as these information will be available.

Field	Short Description	Format	Len	Values	Presence	Page
PrevDayCapAndVolTradFile						

Field	Short Description	Format	Len	Values	Presence	Page
PrevDayCapAndVolTradCoreUnitary						
Symbol Index	Exchange identification code of the instrument.	Numerical ID	4	From 0 to 2^32-2	Mandatory	84
ISIN Code	Instrument ISIN following ISO 6166.	Alphanumerical ID	12	(See field description)	Mandatory	55
Prev Day Capital Traded	Cumulative capital traded for all trades from previous day on an instrument (to be calculated with the Amount Decimals). Not provided for non-Euronext traded instruments.	Amount	8	From 0 to 2^64-2	Mandatory	76
Previous Volume Traded	Number of shares traded (to be calculated with the Quantity Decimals) on this instrument during trading day identified by 'DateOfLastTrade'. Not provided for non-Euronext traded instruments.	Quantity	8	From 0 to 2^64-2	Mandatory	76
/PrevDayCapAndVolTradCoreUnitary						
/PrevDayCapAndVolTradFile						

3.7 REPOSETTLEMENTPRICEFILE (9016)

Repo Settlement Price File is used to communicate the previous day settlement price for each repo instruments.

File Availability:

Available 24/7.

Scope of contents:

Cash instruments.

Intraday updates:

XML file will be created as soon as these information will be available in the morning (for previous day value).

Field	Short Description	Format	Len	Values	Presence	Page
RepoSettlementPriceFile						
RepoSettlementPriceUnitary						
Symbol Index	Exchange identification code of the instrument.	Numerical ID	4	From 0 to 2^32-2	Mandatory	84

Field	Short Description	Format	Len	Values	Presence	Page
Repo Settlement Price	The settlement price (to be calculated with Price / Index Level Decimals) is a standard price used to value the trade that initiates an instrument lending transaction and to calculate the return price.	Price	8	From -2^63+1 to 2^63-1	Mandatory	79
/RepoSettlementPriceUnitary						
/RepoSettlementPriceFile						

3.8 CASHTICKSIZEREFERENTIALFILE (9020)

General characteristics of the Cash Tick Size file

The Ticksize file contains different tables defining the variable ticksizes used for trading activity. A table is composed of an index (identifying a table instance) with a list of price ranges that have corresponding ticksizes, this is associated to an instrument class level. If an instrument uses specific variable ticksizes, which are different than the Class, the specific table index will figure in the Instrument Standing Data.

Fixed ticksizes are actually also included in the ticksize, they correspond to indexes for which only one entry range [0,MaxValue] is defined. In this case, the tick value itself is sent in the Instrument Standing Data, instead of the table index. If a fix ticksize and a variable ticksize are defined on an instrument, the fix ticksize takes priority over the variable ticksize.

Point of attention: certain TCS products do not have ticksizes (and this is this is the expected behaviour).

Ticksizes depend of the EMM and certain EMMs do not support ticksizes.

File availability

This file is available at the start of day and is needed by the Customers for the trading day. Customers must be able to download and process this file on a daily basis.

Scope of contents

The file scope is the following: a tick size table for Cash markets, contains variable (price range-dependent) ticks and fixed price ticks.

Intraday updates

No intraday update will be performed on the Tick Size table. Should the need arise, updates will be done in the referential tool and will be applied on the following business day (i.e. D+1). Meaning, the file will only be updated on a daily basis.

File naming convention

This file will have a unique name, with no mention of the Optiq Segment, as this file is the same for all Optiq Segments:

"OptiqMDG_CashTickSizeReferentialFile_ALL"

Field	Short Description	Format	Len	Values	Presence	Page
CashTickSizeReferentialFile						
CashTickSizes						
Tick Size Index ID	ID of the tick size table available in the Tick Table file.	Numerical ID	2	From 0 to 2^16-2	Mandatory	85
CashTickSize						
Minimum Price	Minimum Price of the order. Price with decimals on x characters, with '.' as a separator	Price	32	(See field description)	Mandatory	64
Tick Size	Tick Size applied between the current Minimum Price and the next Minimum Price. Tick size on x characters, with . as a separator	Price	32	(See field description)	Mandatory	85
/CashTickSize						
/CashTickSizes						
/CashTickSizeReferentialFile						

3.9 FULLTRADEINFORMATIONFILE (9030)

General characteristics of the Full Trade Information file

The Full Trade Info file contains comprehensive MiFID II-compliant information for trades executed during the day.

MiFID 2 flags are populated using the Market Model Typology (MMT) in version 3.0. For more information please visit: http://www.fixtradingcommunity.org/pg/group-types/mmt

File availability

This file will be delivered every 15 minutes to allow customers the ability to download trades they have missed, some of these may be via the Market Data feed. This file also allows Customers to download all trades at the end of day after trading hours.

Scope of contents

One file will be generated per Optiq Segment. Each file delivered will contain the information previously delivered in addition to the new information.

Intraday updates

Intraday updates will be performed every 15 minutes.

File naming convention

"OptiqMDG_Environment_FullTradeInformationFile_OptiqSegment_YYYYMMDD_HHMMSS_Version"

Field	Short Description	Format	Len	Values	Presence	Page
FullTradeInformationFile						
FullTradeInfo						
Event Time	Time when an event has been processed (Text formatted following ISO 8601: hh:mm:ss.mmmµµµnnnZ	Epoch Time in Nanoseconds	19	(See field description)	Mandatory	49
Symbol Index	Exchange identification code of the instrument.	Numerical ID	4	From 0 to 2^32-2	Mandatory	84
Trading Date Time	Date and time when the transaction was executed.	Text	27	(See field description)	Mandatory	88
Publication Date Time	For phase 1 this field is set to null. Date and time when the transaction was published by a trading venue or Approved Publication Arrangement (APA).	Text	27	(See field description)	Optional	78
Trade Type	Type of trade.	Enumerated	1	(See field description)	Mandatory	87
MiFID Instrument ID Type	Code type used to identify the financial instrument.	Text	4	(See field description)	Optional	62
MiFID Instrument ID	Code used to identify the financial instrument. This code has to be processed with the MiFID Instrument ID Type.	Alphanumerical ID	12	(See field description)	Optional	62
MiFID Execution ID	MiFID Transaction Identification Code is composed of the Symbol Index (on 10 characters), the EMM (on 3 characters) and the Execution ID (on 10 characters). It is a unique Execution ID by instrument per day on the different available EMM.	Alphanumerical ID	52	(See field description)	Mandatory	61
MiFID Price	Traded price of the transaction excluding, where applicable, commission and accrued interest.	Text	20	(See field description)	Mandatory	63
MiFID Quantity	Number of units of the financial instrument. The nominal or monetary value of the financial instrument.	Text	20	(See field description)	Mandatory	64
MiFID Price Notation	For phase 1 this field is set to null. Indication as to whether the price is expressed in monetary value, in percentage or in yield.	Text	4	(See field description)	Optional	63
MiFID Currency	Currency in which the price is expressed (applicable if the price is expressed as monetary value) following ISO 4217 standard.	Alphanumerical ID	3	(See field description)	Optional	61

Field	Short Description	Format	Len	Values	Presence	Page
MiFID Qty in Measurement Unit Notation	For phase 1 this field is set to null. Indication of measurement units in which the quantity in measurement unit is expressed.	Text	25	(See field description)	Optional	63
MiFID Quantity Measurement Unit	For phase 1 this field is set to null. The equivalent amount of commodity or emission allowance traded expressed in measurement unit	Text	20	(See field description)	Optional	64
MiFID Notional Amount	Nominal amount or notional amount.	Text	20	(See field description)	Optional	62
Notional Currency	Currency in which the notional is denominated following ISO 4217 standard.	Alphanumeric al ID	3	(See field description)	Optional	71
MiFID Clearing Flag	Code to identify whether the transaction will be cleared.	Text	5	(See field description)	Optional	61
MMT Market Mechanism	For phase 1 this field is set to null. Defines the fundamental functional market mechanism that has facilitated the trade following MMT level 1.	Enumerated	1	(See field description)	Optional	67
MMT Trading Mode	For phase 1 this field is set to null. Differentiates transactions by defining the trading mode under which the trade was executed following MMT level 2.	Enumerated	1	(See field description)	Optional	69
MMT Transaction Category	For phase 1 this field is set to null. Defines the transaction category following MMT level 3.1.	Text	4	(See field description)	Optional	69
MMT Negotiation Indicator	For phase 1 this field is set to null. Defines the negotiation indicator or pre-trade transparency waiver following MMT level 3.2.	Text	4	(See field description)	Optional	67
MMT Agency Cross Trade Indicator	For phase 1 this field is set to null. Defines the agency cross trade indicator following MMT level 3.3.	Text	4	(See field description)	Optional	65
MMT Modification Indicator	For phase 1 this field is set to null. Defines the modification indicator following MMT level 3.4.	Text	4	(See field description)	Optional	67
MMT Benchmark Indicator	For phase 1 this field is set to null. Defines the benchmark indicator or the reference price indicator following MMT level 3.5.	Text	4	(See field description)	Optional	66
MMT Special Dividend Indicator	For phase 1 this field is set to null. Defines the special dividend indicator following MMT level 3.6.	Text	4	(See field description)	Optional	69

Field	Short Description	Format	Len	Values	Presence	Page
MMT Off Book Automated Indicator	For phase 1 this field is set to null. Defines the off book automated indicator following MMT level 3.7.	Enumerated	1	M = Off Book Non-Automated Q = Off Book Automated - = (Hyphen) Unspecified or does not apply	Optional	68
MMT Contribution to Price	For phase 1 this field is set to null. Defines the contribution to price or the price discovery process following MMT level 3.8.	Text	4	(See field description)	Optional	66
MMT Algorithmic Indicator	For phase 1 this field is set to null. Defines the algorithmic indicator following MMT level 3.9.	Text	4	(See field description)	Optional	65
MMT Publication Mode	For phase 1 this field only provides value '-' - Immediate Publication and '1' - Non-Immediate Publication. Defines the publication mode or post-trade deferral reason following MMT level 4.1.	Text	4	(See field description)	Optional	68
MMT Post Trade Deferral	For phase 1 this field is set to null. Defines the post trade deferral or enrichment type following MMT level 4.2.	Text	4	(See field description)	Optional	68
MMT Duplicative Indicator	For phase 1 this field is set to null. Defines the duplicative indicator following MMT level 5.	Text	4	(See field description)	Optional	66
Trade Qualifier	Trade Qualifier. Values indicated (in list of possible values) indicate the bit positions that should be used to set zero (0) or one (1) values. A single field contains multiple values provided in different positions.	Bitmap	1	(See field description)	Mandatory	86
Transaction Type	Transaction type or publication type.	Enumerated	1	(See field description)	Optional	89
Effective Date Indicator	Indicates if the trade is introduced on the trading session day or earlier.	Enumerated	1	0 = If the seller declaration is received on the current trading session day 1 = If seller declaration is received before the current trading session day	Optional	48

Field	Short Description	Format	Len	Values	Presence	Page
Block Trade Code	Indicates if trade relates to a block or a negotiated deal following MiFID rules.	Enumerated	1	B = Block Trade N = Regular trade or Negotiated deal - = (Hyphen) Undefined	Optional	43
Trade Reference	Reference of the trade reported to the Exchange.	Alphanumeric al ID	30	(See field description)	Optional	87
Original Report Timestamp	Timestamp of trade reporting to the Exchange (Text formatted following ISO 8601: hh:mm:ss.mmmµµµnnnZ	Epoch Time in Nanoseconds	19	(See field description)	Optional	73
Transparency Indicator	Used to define the transparency of the trade.	Enumerated	1	0 = Lit/Regular Trade 1 = Dark Trade and Immediate Publication 2 = Dark Trade and Deferred Publication	Optional	89
Currency Coefficient	When an actual price is displayed in a different 'price expression' than the official instrument trading currency, the Currency Coefficient represents the ratio 'price expression' divided by 'official currency' (To be calculated with Ratio / Multiplier Decimals).	Numerical ID	4	From 0 to 2^32-2	Optional	46
Price Multiplier	Number of units of the financial instrument that are contained in a trading lot.	Numerical	4	From 0 to 2^32-2	Optional	77
Price Multiplier Decimals	Number of decimals for the field Price Multiplier.	Numerical	1	From 0 to 2^8-2	Optional	77
Venue	Identification of the venue where the transaction was executed using the ISO 10383 segment MIC for transactions executed on a trading venue.	Alphanumeric al ID	11	(See field description)	Mandatory	92
Start Time Vwap	Start time for the Volume Weight Average price computation period (Text formatted following ISO 8601: hh:mm:ssZ where Z stands for UTC).	Intraday Time in Seconds	9	(See field description)	Optional	81
End Time Vwap	End time for the Volume Weight Average price computation period (Text formatted following ISO 8601: hh:mm:ssZ where Z stands for UTC).	Intraday Time in Seconds	9	(See field description)	Optional	49
MiFID Emission Allowance Type	For phase 1 this field is set to null.	Text	4	(See field description)	Optional	61
Market Of Reference MIC	Indicates the instrument Exchange of Reference by its MIC (Market Identification Code according to ISO 10383).	Alphanumeric al ID	4	(See field description)	Optional	58

Field	Short Description	Format	Len	Values	Presence	Page
/FullTradeInfo						
/FullTradeInformationFile						

4. FIELD DESCRIPTION

A

Amount Decimals

Field Name	Amount Decimals
Description	Indicates the number of decimals for each Amount related to this Symbol Index
Used For	Cash and Derivatives
Format	Decimal Places
Length	1
Possible Values	From 0 to 2^8-2
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

Available Wholesale Trade Type

Field Name	Available Wholesale Trade Type
Description	Wholesale trade type supported by the trading host. For Phase 1 and 2 this has to be combined with the field WholesaleTradeType from the New Order Cross message in CCG: 0 - Large in Scale Trade (Formerly Block Trade) is the value '1' in WholesaleTradeType 1 - Basis Trade is the value '2' in WholesaleTradeType 2 - Against Actual is the value '3' in WholesaleTradeType 3 - Asset Allocation is the value '4' in WholesaleTradeType 4 - Large In Scale Package Trade is the value '5' in WholesaleTradeType 5 - Guaranteed Cross Trade is the value '6' in WholesaleTradeType 6 - Exchange For Swap is the value '7' in WholesaleTradeType 7 - Request For Cross is the value '9' in WholesaleTradeType Format: Numerical value expressed in base 2, prefixed with '0b'.
Used For	Derivatives
Format	Bitmap
Length	4
Possible Values	0 = Large in Scale Trade (Formerly Block Trade) 1 = Basis Trade 2 = Against Actual 3 = Asset Allocation 4 = Large In Scale Package Trade (former Prof Trade) 5 = Guaranteed Cross Trade 6 = Exchange For Swap 7 = Request For Cross
Used In	DerivativesStandingDataFile (9013)

B

Block Trade Code

Field Name	Block Trade Code
Description	Indicates if trade relates to a block or a negotiated deal following MiFID rules.
Used For	Cash
Format	Enumerated
Length	1
Possible Values	B = Block Trade N = Regular trade or Negotiated deal - = (Hyphen) Undefined
Used In	FullTradeInformationFile (9030)

C

CFI

Field Name	CFI
Description	Classification code of a financial instrument defined by the ISO-10962:2015 standard.
Used For	Cash and Derivatives
Format	Text
Length	6
Possible Values	(See field description)
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

Channel ID

Field Name	Channel ID
Description	Identifies the channel. First figure defines if it is Real-Time feed (1 Production, 3 v-EUA or 5 p-EUA) or Snapshot feed (2 Production, 4 v-EUA or 6 p-EUA). Second figure identifies the MDG partition (partition 1 will start with 0 as second figure). Last 3 figures are channel identifier and it is unique and the same across the different platforms we have (v-EUA/p-EUA/Production).
Used For	Cash and Derivatives
Format	Numerical
Length	2
Possible Values	From 0 to 2^16-2
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

Channel Speed

Field Name	Channel Speed
Description	Defines the Channel bandwidth.
Used For	Cash and Derivatives
Format	Enumerated
Length	4
Possible Values	100M = 100Mbps Channel 1G = 1Gbps Channel 10G = 10Gbps Channel
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

Channel Type

Field Name	Channel Type
Description	Defines the channel.
Used For	Cash and Derivatives
Format	Enumerated
Length	4
Possible Values	FBOU = Full Order Book – Order Update message FBMU = Full Order Book – Market Update message REFI = Indices and referential channel REFT = Trades and referential channel BBBO = Best Bid and Best Offer channel
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

Contract Event Date

Field Name	Contract Event Date
Description	Date of the last contract characteristics modification(s) except for some exceptions. The following exceptions (since they are modified every day) are not updating the Event Date and allow members to know when a change occurs on instrument characteristics: - Previous day's adjusted closing price (LastAdjPrice) - Previous day capital traded (Prev Day Capital Traded) - Number of shares for this instrument traded on previous day (Previous Volume Traded) - Instrument last traded date (DateOfLastTrade) (Format YYYYMMDD).
Used For	Derivatives
Format	Date
Length	8
Possible Values	(See field description)
Used In	DerivativesStandingDataFile (9013)

Contract Name

Field Name	Contract Name
Description	Contract Name
Used For	Derivatives
Format	Text
Length	60
Possible Values	(See field description)
Used In	DerivativesStandingDataFile (9013)

Contract Symbol Index

Field Name	Contract Symbol Index
Description	Identifies the contract of this instrument by its Symbol Index.
Used For	Derivatives
Format	Numerical ID
Length	4
Possible Values	From 0 to 2^32-2
Used In	DerivativesStandingDataFile (9013)

Contract Trading Type

Field Name	Contract Trading Type
Description	Contract Trading Type.
Used For	Derivatives
Format	Enumerated
Length	1
Possible Values	1 = Traded as an outright 2 = Not traded, but listed in contract data. Traders may subscribe to it 3 = Traded as a simple inter-commodity spread 4 = Traded as an inter-commodity spread
Used In	DerivativesStandingDataFile (9013)

Contract Type

Field Name	Contract Type
Description	Generic Contract Type.
Used For	Derivatives
Format	Enumerated
Length	1
Possible Values	F = Future O = Option
Used In	DerivativesStandingDataFile (9013)

Country Of Exchange

Field Name	Country Of Exchange
Description	Country of exchange is the Country associated to the MIC following ISO 3166 Alpha-3.
Used For	Cash and Derivatives
Format	Alphanumerical ID
Length	3
Possible Values	(See field description)
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

Currency Coefficient

Field Name	Currency Coefficient
Description	When an actual price is displayed in a different 'price expression' than the official instrument trading currency, the Currency Coefficient represents the ratio 'price expression' divided by 'official currency' (To be calculated with Ratio / Multiplier Decimals). For example a UK-listed instrument with its trading currency GBP having a price expressed in Pence, the Currency Coefficient will be 0.01 expressed with Currency Coefficient set to 1 and Ratio / Multiplier Decimals set to 2. The Currency Coefficient may be used for the Instrument Trading Price (the Referential field Trading Currency Indicator is then set to 1), and/or for the Derivatives and Warrants Instrument Strike Price (the Referential field Strike Currency Indicator is then set to 1).
Used For	Cash
Format	Numerical ID
Length	4
Possible Values	From 0 to 2^32-2
Used In	CashStandingDataFile (9007) FullTradeInformationFile (9030)

D

Dark Eligibility

Field Name	Dark Eligibility
Description	Indicates the Eligibility to dark. 0 is not eligible, 1 is eligible.
Used For	Cash
Format	Boolean
Length	1
Possible Values	0 = False 1 = True
Used In	CashStandingDataFile (9007)

Dark LIS Threshold

Field Name	Dark LIS Threshold

Description	Defines the minimum amount of an order to benefit from the LIS (Large In Scale) pre-transparency waiver.
Used For	Cash
Format	Amount
Length	8
Possible Values	From 0 to 2^64-2
Used In	CashStandingDataFile (9007)

Dark Minimum Quantity

Field Name	Dark Minimum Quantity
Description	Defines the minimum quantity required for an order to be filled in the Dark liquidity. 0 indicates that no minimum amount is required.
Used For	Cash
Format	Quantity
Length	4
Possible Values	From 0 to 2^32-2
Used In	CashStandingDataFile (9007)

Date Of Last Trade

Field Name	Date Of Last Trade
Description	Date of the Last Price for the Instrument (Format YYYYMMDD).
Used For	Cash
Format	Date
Length	8
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

Delta Protect for MM

Field Name	Delta Protect for MM
Description	Delta Protection for Market Makers Level.
Used For	Derivatives
Format	Enumerated
Length	1
Possible Values	0 = Protection for Market Makers enabled at a contract level 1 = Protection for Market Makers enabled at a contract and expiry level.
Used In	DerivativesStandingDataFile (9013)

Depositary List

Field Name	Depositary List
Description	Identifies the possible main depository organizations (maximum four) for shares or fixed income. Use the clearing house to determine the relevant system for settling trades. Valid values are:

	- '00001' – Euroclear France - '00002' – CIK (Belgium) - '00003' – NECIGEF (the Netherlands) - '00004' – X/N (BoB service) - '00005' – VIF (non-fungible Belgian instruments) - '00006' – Euroclear Bank - '00007' – NIEC - '00008' – Physical - '00009' – Euronext Paris non Euroclear France - '00010' – Interbolsa - '00000' – No depository organization - 'Nulls' – Not significant
Used For	Cash
Format	Text
Length	20
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

DR Source IP Range

Field Name	DR Source IP Range
Description	Defines the Disaster Recovery IP address /25 range number (IP v4).
Used For	Cash and Derivatives
Format	Text
Length	20
Possible Values	(See field description)
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

E

Effective Date Indicator

Field Name	Effective Date Indicator
Description	Indicates if the trade is introduced on the trading session day or earlier.
Used For	Cash and Derivatives
Format	Enumerated
Length	1
Possible Values	0 = If the seller declaration is received on the current trading session day 1 = If seller declaration is received before the current trading session day
Used In	FullTradeInformationFile (9030)

EMM

Field Name	EMM
Description	Defines the Exchange Market Mechanism applied on each platform.

Used For	Cash and Derivatives
Format	Enumerated
Length	1
Possible Values	1 = Cash and Derivative Central Order Book (COB) 2 = NAV Trading Facility [C] 4 = Derivative Wholesales [D] 5 = Cash On Exchange Off book [C] 6 = Euronext off-exchange trade reports 7 = Derivative On Exchange Off book [D] 8 = ETF MTF - NAV Central Order Book [C] 50 = Societe Generale Systematic Internaliser (SI) [C] 254 = Not Applicable (For indices and iNAV) [C]
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

End Time Vwap

Field Name	End Time Vwap
Description	End time for the Volume Weight Average price computation period (Text formatted following ISO 8601: hh:mm:ssZ where Z stands for UTC).
Used For	Cash
Format	Intraday Time in Seconds
Length	9
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

Event Time

Field Name	Event Time
Description	Time when an event has been processed (Text formatted following ISO 8601: hh:mm:ss.mmmµµµnnnZ where mmm for the milliseconds µµµ for the microseconds nnn for the nanoseconds Z is for UTC").
Used For	Cash and Derivatives
Format	Epoch Time in Nanoseconds
Length	19
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

Exchange Code

Field Name	Exchange Code
Description	Indicates the Market Place.
Used For	Derivatives
Format	Enumerated

Length	1
Possible Values	A = Amsterdam Equity Derivatives B = Brussels Equity Derivatives C = Paris Equity Underlyings D = Brussels Cash Underlyings F = Brussels Index Derivatives G = Amsterdam Cash Underlyings H = Lisbon Cash Underlyings J = Paris Index Derivatives K = Amsterdam Index Derivatives M = Lisbon Index Derivatives P = Paris Equity Derivatives R = Amsterdam Commodities Derivatives S = Lisbon Equity Derivatives Y = Paris Commodities Derivatives Z = Amsterdam Currency Derivatives
Used In	DerivativesStandingDataFile (9013)

Exercise Style

Field Name	Exercise Style
Description	Type of exercise of a derivatives instrument
Used For	Derivatives
Format	Enumerated
Length	1
Possible Values	0 = European 1 = American
Used In	DerivativesStandingDataFile (9013)

F

First Settlement Date

Field Name	First Settlement Date
Description	Represents the first possible settlement date for a given instrument with the instrument depository. When this date is not provided, it means that the first possible settlement date is the same as the instrument flotation date. This item is provided solely for Amsterdam-listed instruments of the type As If and When Issued. In other words, it is provided solely for new issues for which the first settlement date is a considerable length of time in the future, or is still not known even though it is already possible to trade the instrument. As long as the date remains unknown, this is a fictitious date that must be modified as soon as the real date is known. In terms of instrument types, the instrument can be either a Fix Income or a warrant. This item is determined as follows. If the marketplace = 038 (Amsterdam), then: - If the instrument is a Fixed Income, the first possible settlement date is the settlement date for the issue price if this item is not set to zero. - If the instrument is a warrant, the first possible settlement date is the settlement date for the issue price (taken from the Warrant Characteristics message) if this item is not set to zero. In all other cases, this item is not provided. Used by the clearing house in the rule for determining the theoretical settlement date for a trade.

	Possible values are: - Nulls – If not provided - '20111111' is the value date used for Dutch warrants for which the settlement date is unknown at the time the instrument is floated. (Format YYYYMMDD).
Used For	Cash
Format	Date
Length	8
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

Fix Price Tick

Field Name	Fix Price Tick
Description	Indicates the amount of the fixed tick size (to be calculated with Price/Index Level Decimals). Provided only for tradable instruments.
Used For	Cash
Format	Price
Length	4
Possible Values	From 0 to 2^32-2
Used In	CashStandingDataFile (9007)

Flex Indicator

Field Name	Flex Indicator
Description	Indicates whether a derivatives instrument can be defined using flexible terms, or not.
Used For	Derivatives
Format	Boolean
Length	1
Possible Values	0 = False 1 = True
Used In	DerivativesStandingDataFile (9013)

Full Instrument Name

Field Name	Full Instrument Name
Description	Full Instrument Name.
Used For	Cash
Format	Text
Length	102
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

G

Guarantee Indicator

Field Name	Guarantee Indicator
Description	Indicates if the trade is guaranteed or not (for clearing purpose)
Used For	Cash
Format	Enumerated
Length	1
Possible Values	0 = Any trade executed on this instrument will be cleared but not Guaranteed by a Clearing House 1 = Any trade executed on this instrument will be cleared and Guaranteed by a Clearing House 2 = Any trade executed on this instrument is not clearable by a Clearing House 8 = In case of lending and borrowing instrument
Used In	CashStandingDataFile (9007)

I

ICB

Field Name	ICB
Description	Identifies for a listed instrument, the economic subsector of the issuing company in the ICB (Industry Classification Benchmark) classification.
Used For	Cash
Format	Alphanumerical ID
Length	16
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

Instrument Decimals Ratio

Field Name	Instrument Decimals Ratio
Description	Default ratio used in Order Entry for prices computation. When entering a price if 2 is given in this field for the designated contract, and client enters an order on a series that belongs to it with a price set at 14500 – the functional value of the entered price is 145.
Used For	Derivatives
Format	Numerical
Length	1
Possible Values	From 0 to 2^8-2
Used In	DerivativesStandingDataFile (9013)

Instrument EDSP Tick Size

Field Name	Instrument EDSP Tick Size
Description	Specific Tick Size value applicable for EDSP - numerator
Used For	Derivatives

Format	Numerical
Length	1
Possible Values	From 0 to 2^8-2
Used In	DerivativesStandingDataFile (9013)

Instrument Event Date

Field Name	Instrument Event Date
Description	Date of the last instrument characteristic modification(s) except for some exceptions. The following exceptions (since they are modified every day) are not updating the Event Date and allow members to know when a change occurs on instrument characteristics: - Previous day's adjusted closing price (LastAdjPrice) - Previous day capital traded (Prev Day Capital Traded) - Number of shares for this instrument traded on previous day (Previous Volume Traded) - Date instrument last traded (DateOfLastTrade) (Format YYYYMMDD).
Used For	Cash and Derivatives
Format	Date
Length	8
Possible Values	(See field description)
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

Instrument Group Code

Field Name	Instrument Group Code
Description	Instrument Group / Class Identifier.
Used For	Cash
Format	Alphanumerical ID
Length	2
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

Instrument Name

Field Name	Instrument Name
Description	Instrument Name
Used For	Cash
Format	Text
Length	18
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

Instrument Settlement Tick Size

Field Name	Instrument Settlement Tick Size

Description	Default Tick Size value applicable for all Settlement Prices - numerator.
Used For	Derivatives
Format	Numerical
Length	1
Possible Values	From 0 to 2^8-2
Used In	DerivativesStandingDataFile (9013)

Instrument Tick Size

Field Name	Instrument Tick Size
Description	Default Tick Size value applicable for all series that belong to the contract - numerator
Used For	Derivatives
Format	Numerical
Length	1
Possible Values	From 0 to 2^8-2
Used In	DerivativesStandingDataFile (9013)

Instrument Trading Code

Field Name	Instrument Trading Code
Description	Is the AMR code on derivatives and the Trading Code on cash. Cash: Trading code is a 12-character string, the only instrument identifier that is unique in the feed in addition to the symbol index. Derivatives: The AMR code is a 15-character string, allocated by the trading engine. It is unique per instrument.
Used For	Cash and Derivatives
Format	Alphanumerical ID
Length	15
Possible Values	(See field description)
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

Instrument Unit Expression

Field Name	Instrument Unit Expression
Description	Unit in which the instrument is quoted.
Used For	Cash and Derivatives
Format	Enumerated
Length	1
Possible Values	1 = Units 2 = Percentage of Nominal Excluding Accrued Interest (Clean) 3 = Basis Points 5 = Percentage of Nominal Including Accrued Interest (Dirty) 8 = Kilograms 9 = Ounces
Used In	CashStandingDataFile (9007)

	DerivativesStandingDataFile (9013)

ISIN Code

Field Name	ISIN Code
Description	Instrument ISIN following ISO 6166. Identifier of a product. Combined with MIC and Currency, identifies an instrument traded on a given market using a given currency.
Used For	Cash and Derivatives
Format	Alphanumerical ID
Length	12
Possible Values	(See field description)
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013) OpenInterestFile (9014) PrevDayCapAndVolTradFile (9015)

Issue Price

Field Name	Issue Price
Description	Issuing price of the instrument (to be calculated with Price / Index Level Decimals).
Used For	Cash
Format	Price
Length	8
Possible Values	From -2^63+1 to 2^63-1
Used In	CashStandingDataFile (9007)

Issuing Country

Field Name	Issuing Country
Description	Issuing country. Provides the ISO 4217 (3A) code for the country of headquarter company that issued the instrument.
Used For	Cash
Format	Alphanumerical ID
Length	3
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

L

Last Adjusted Closing Price

Field Name	Last Adjusted Closing Price
Description	Last traded price of the previous trading day after application of the adjustment coefficient (to be calculated with the Price/Index Level Decimals).

	Not provided for European instruments.
Used For	Cash
Format	Price
Length	8
Possible Values	From -2^63+1 to 2^63-1
Used In	CashStandingDataFile (9007)

Last Trading Date

Field Name	Last Trading Date
Description	Last available trading date for the instrument (Format YYYYMMDD).
Used For	Cash and Derivatives
Format	Date
Length	8
Possible Values	(See field description)
Used In	DerivativesStandingDataFile (9013)

Leg Buy or Sell

Field Name	Leg Buy or Sell
Description	Leg Side.
Used For	Derivatives
Format	Enumerated
Length	1
Possible Values	B = Buy S = Sell
Used In	DerivativesStandingDataFile (9013)

Leg Price

Field Name	Leg Price
Description	Price of underlying leg for a delta neutral strategy (to be calculated with the Price/Index Level Decimals).
Used For	Derivatives
Format	Price
Length	8
Possible Values	From -2^63+1 to 2^63-1
Used In	DerivativesStandingDataFile (9013)

Leg Ratio

Field Name	Leg Ratio
Description	Ratio of lots for the leg. For contingent trades, the delta (to be calculated with the Amount Decimals).
Used For	Derivatives
Format	Quantity
Length	4

Possible Values	From 0 to 2^32-2
Used In	DerivativesStandingDataFile (9013)

Leg Symbol Index

Field Name	Leg Symbol Index
Description	MDG proprietary identification code of the instrument leg for the strategy. This identifier is unique per triplet: MIC, ISIN and currency. Once the instrument is expired its number can be used for a new instrument.
Used For	Derivatives
Format	Numerical ID
Length	4
Possible Values	From 0 to 2^32-2
Used In	DerivativesStandingDataFile (9013)

Lot Size

Field Name	Lot Size
Description	For cash: it is expressing the capital in number of shares, in amount or as a volume. The lot size is a minimum tradable quantity that is set for each instrument by the Exchange. For derivatives: the Lot Size represents the amount of underlying instrument per one unit of a derivative contract (to be calculated with the Quantity Decimals). For fixed income, this data has to be considered with the data "Amount of par value for instrument for calculating trade amount". This item is calculated in the following way: For Brussels-listed fixed income that are quoted in %: - If 1 ≤ market par value ≤99 999 999, then the Instrument Lot Size is the integer part of the market nominal (and, moreover, the lot size and the par value for trade amount are set to 1). For Amsterdam-listed fixed income quoted in %: - If 1≤ initial par value ≤ 99 999 999, then the Instrument Lot Size is the integer part of the initial nominal (and, moreover, the lot size and the par value for trade amount are set to 1). For Lisbon-listed fixed income quoted in %: - If 1≤ market par value ≤ 99 999 999, then the Instrument Lot Size is the integer part of the market nominal (and, moreover, the lot size and the par value for trade amount are set to 1). - If the market par value is not an integer, until 4 decimals the Instrument Lot Size is set to an integer multiple of the market par value (and, moreover, the par value for trade amount is set to 1). Over for decimals the number is rounded to 4 decimals. Note: Only integer values that are equal to or greater than one are accepted until the Exchange systems have been adapted for using quantities expressed as a par value amount (Decimalization project).
Used For	Cash and Derivatives
Format	Quantity
Length	8
Possible Values	From 0 to 2^64-2
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

M

Main Depositary

Field Name	Main Depositary
Description	Identifies the default (or main) depository organization of the instrument (between the possible 4 depositaries registered) used by priority for the settlement (for example: multi-listed instruments which have several depositories). For Cash Markets this data has to be treated in consideration of the data Depositary List used by the clearing house to determine the relevant system for settling trades. Valid values are the same as for "Depositary List".
Used For	Cash and Derivatives
Format	Alphanumerical ID
Length	5
Possible Values	(See field description)
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

Market Model

Field Name	Market Model
Description	Market Model identifier.
Used For	Cash
Format	Enumerated
Length	1
Possible Values	1 = Order Driven 2 = Quote Driven 3 = IPO 4 = Primary Market 5 = RFQ
Used In	CashStandingDataFile (9007)

Market Of Reference MIC

Field Name	Market Of Reference MIC
Description	Indicates the instrument Exchange of Reference by its MIC (Market Identification Code according to ISO 10383).
Used For	Cash
Format	Alphanumerical ID
Length	4
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

Maturity Date

Field Name	Maturity Date
Description	Maturity Date of the instrument (text formatted as YYYYMMDD).

	For contracts with one expiry per month the day component may be "00" (text formatted as YYYYMMDD). For AtomX instruments this field contains the exact expiry date. For repo (repurchase agreement) it represents the inclusive date until which a lending/borrowing contract can be traded.
Used For	Cash and Derivatives
Format	Text
Length	8
Possible Values	(See field description)
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

Maximum Decimals In Quantity

Field Name	Maximum Decimals In Quantity
Description	Maximum Decimals In Quantity was introduced for Euronext Fund Services Paris and indicates the maximum of relevant decimal number for trading.
Used For	Cash
Format	Numerical
Length	1
Possible Values	From 0 to 2^8-2
Used In	CashStandingDataFile (9007)

MDG Set Of Channels ID

Field Name	MDG Set Of Channels ID
Description	Identifier of an MDG Set Of Channels.
Used For	Cash
Format	Numerical ID
Length	2
Possible Values	From 0 to 2^16-2
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

MDG Set Of Channels Name

Field Name	MDG Set Of Channels Name
Description	Name of the MDG Set Of Channels.
Used For	Cash
Format	Text
Length	100
Possible Values	(See field description)
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

MIC

Field Name	MIC
Description	Identifies the market to which an instrument belongs by its MIC (Market Identification Code), segment MIC according to ISO 10383. Euronext owns the following MICs: - 'ALXA' – ALTERNEXT AMSTERDAM - 'ALXB' – ALTERNEXT BRUSSELS - 'ALXP' – ALTERNEXT PARIS - 'EMTF' – EURO MTF - 'ENXB' – EASYNEXT BRUSSELS - 'ENXL' – EASYNEXT LISBON - 'MFOX' - EURONEXT - MERCADO DE FUTUROS E OPÇÕES - 'MLXB' - MARCHE LIBRE BRUSSELS - 'TNLA' – TRADED BUT NOT LISTED AMSTERDAM - 'TNLB' – EURONEXT – TRADING FACILITY BRUSSELS - 'VPXB' - EURONEXT - VENTES PUBLIQUES BRUSSELS - 'WQXL' – MARKET WITHOUT QUOTATIONS LISBON - 'XAMS' – EURONEXT AMSTERDAM - 'XBRD' - EURONEXT BRUSSELS - DERIVATIVES - 'XBRU' – EURONEXT BRUSSELS - 'XEUC' - EURONEXT COM - COMMODITIES FUTURES AND OPTIONS - 'XEUE' - EURONEXT EQF - EQUITIES AND INDICES DERIVATIVES - 'XLIS' – EURONEXT LISBON - 'XLDN' – EURONEXT LONDON - 'XLUX' – LUXEMBOURG STOCK EXCHANGE - 'XMAT' - EURONEXT PARIS MATIF - 'XMLI' – MARCHE LIBRE PARIS - 'XMON' - EURONEXT PARIS MONEP - 'XPAR' – EURONEXT PARIS
Used For	Cash and Derivatives
Format	Alphanumerical ID
Length	4
Possible Values	(See field description)
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

MIC List

Field Name	MIC List
Description	Identifies the Euronext markets on which an instrument is listed by its MIC (Market Identification Code). For an instrument listed on a single Euronext market, the listing MIC code is the same than "Market Identification Code (MIC) of the listed instrument" For an instrument listed on several Euronext Markets: - The first MIC is the same than the "Market Identification Code (MIC) of the listed instrument - The others MIC indicate the other listing places
Used For	Cash and Derivatives
Format	Alphanumerical ID
Length	20
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

MiFID Clearing Flag

Field Name	MiFID Clearing Flag
Description	Code to identify whether the transaction will be cleared. - 'true': Transaction to be cleared. - 'false': Transaction not to be cleared.
Used For	Derivatives
Format	Text
Length	5
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MiFID Currency

Field Name	MiFID Currency
Description	Currency in which the price is expressed (applicable if the price is expressed as monetary value) following ISO 4217 standard.
Used For	Cash and Derivatives
Format	Alphanumerical ID
Length	3
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MiFID Emission Allowance Type

Field Name	MiFID Emission Allowance Type
Description	For phase 1 this field is set to null. This field is only applicable for emission allowances. Possible values: - 'EUAE' – European Union Allowances (EUA) - 'CERE' - Certified Emission Reductions (CER) - 'ERUE' - Emission Reduction Units (ERU) - 'EUAA' - European Union Aviation Allowances (EUAA) - 'OTHR' – Other (for derivatives only)
Used For	Derivatives
Format	Text
Length	4
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MiFID Execution ID

Field Name	MiFID Execution ID
Description	MiFID Transaction Identification Code is composed of the Symbol Index (on 10 characters), the EMM (on 3 characters) and the Execution ID (on 10 characters). It is a unique Execution ID by instrument per day on

	the different available EMM. Example: Trade done with Execution Id: 42 on the Symbol Index: 1384659 on EMM: 1 (COB) will have this MiFID Execution ID: 0001384659001000000042.
Used For	Cash and Derivatives
Format	Alphanumerical ID
Length	52
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MiFID Instrument ID

Field Name	MiFID Instrument ID
Description	Code used to identify the financial instrument. This code has to be processed with the MiFID Instrument ID Type.
Used For	Cash and Derivatives
Format	Alphanumerical ID
Length	12
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MiFID Instrument ID Type

Field Name	MiFID Instrument ID Type
Description	Code type used to identify the financial instrument. Possible values: - 'ISIN' = ISIN code, where ISIN is available. - 'OTHR' = other identifier.
Used For	Cash and Derivatives
Format	Text
Length	4
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MiFID Notional Amount

Field Name	MiFID Notional Amount
Description	Nominal amount or notional amount. For spread bets, the notional amount shall be the monetary value wagered per point movement in the underlying financial instrument. For credit default swaps, it shall be the notional amount for which the protection is acquired or disposed of. Possible values: - Maximum of 18 digits with a maximum of 5 decimals. Note: Decimal separator is '.' (full stop).
Used For	Cash and Derivatives
Format	Text

Length	20
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MiFID Price

Field Name	MiFID Price
Description	Traded price of the transaction excluding, where applicable, commission and accrued interest. Where price is reported in monetary terms, it shall be provided in the major currency unit. Where price is currently not available but pending, the value should be 'PNDG'. Where price is not applicable the field shall not be populated. Possible values: - For price expressed as monetary value: maximum of 18 digits with a maximum of 13 decimals. - For price expressed as percentage or yield: maximum of 11 digits with a maximum of 10 decimals. - For not available price (only for derivatives): 'PNDG'. Note 1: Decimal separator is '.' (full stop). Note 2: Negative numbers are prefixed with '-' (minus). Note 3: Where applicable, values shall be rounded and not truncated.
Used For	Cash and Derivatives
Format	Text
Length	20
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MiFID Price Notation

Field Name	MiFID Price Notation
Description	For phase 1 this field is set to null. Indication as to whether the price is expressed in monetary value, in percentage or in yield. Possible values: 'MONE' – Monetary value 'PERC' – Percentage 'YIEL' – Yield 'BAPO' – Basis points.
Used For	Cash and Derivatives
Format	Text
Length	4
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MiFID Qty in Measurement Unit Notation

Field Name	MiFID Qty in Measurement Unit Notation
Description	For phase 1 this field is set to null. Indication of measurement units in which the quantity in measurement unit is expressed. Possible values: 'TOCD' – tons of carbon dioxide equivalent

	Or {ALPHANUM-25} otherwise.
Used For	Cash and Derivatives
Format	Text
Length	25
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MiFID Quantity

Field Name	MiFID Quantity
Description	Number of units of the financial instrument. The nominal or monetary value of the financial instrument. Possible values: - For quantity expressed as number of units: maximum of 18 digits with a maximum of 17 decimals. - For quantity expressed as monetary or nominal value: maximum of 18 digits with a maximum of 5 decimals. Note 1: Decimal separator is '.' (full stop).
Used For	Cash and Derivatives
Format	Text
Length	20
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MiFID Quantity Measurement Unit

Field Name	MiFID Quantity Measurement Unit
Description	For phase 1 this field is set to null. The equivalent amount of commodity or emission allowance traded expressed in measurement unit Possible values: - For quantity expressed as number of units: maximum of 18 digits with a maximum of 17 decimals. Note: Decimal separator is '.' (full stop).
Used For	Cash and Derivatives
Format	Text
Length	20
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

Minimum Price

Field Name	Minimum Price
Description	Minimum Price of the order. Price with decimals on x characters, with '.' as a separator
Used For	Cash
Format	Price
Length	32
Possible Values	(See field description)
Used In	CashTickSizeReferentialFile (9020)

Minimum Quantity For Initiator

Field Name	Minimum Quantity For Initiator
Description	Wholesale RFC Minimum Quantity defines the minimum quantity required to submit an RFC as initiator. Available only if the Request For Cross (7) is set in Available Wholesale Trade Type.
Used For	Derivatives
Format	Quantity
Length	4
Possible Values	From 0 to 2^32-2
Used In	DerivativesStandingDataFile (9013)

Minimum Quantity For Reactor

Field Name	Minimum Quantity For Reactor
Description	Wholesale RFC Min Qty defines the minimum quantity required to submit a response to the RFC during the Improvement period. Available only if the Request For Cross (7) is set in Available Wholesale Trade Type.
Used For	Derivatives
Format	Quantity
Length	4
Possible Values	From 0 to 2^32-2
Used In	DerivativesStandingDataFile (9013)

MMT Agency Cross Trade Indicator

Field Name	MMT Agency Cross Trade Indicator
Description	For phase 1 this field is set to null. Defines the agency cross trade indicator following MMT level 3.3. Possible values: - 'ACTX': Agency Cross Trade - '-': No Agency Cross Trade
Used For	Cash and Derivatives
Format	Text
Length	4
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MMT Algorithmic Indicator

Field Name	MMT Algorithmic Indicator
Description	For phase 1 this field is set to null. Defines the algorithmic indicator following MMT level 3.9. Possible values: - 'ALGO': Algorithmic Trade - '-': No Algorithmic Trade
Used For	Cash
Format	Text
Length	4
Possible Values	(See field description)

Used In	FullTradeInformationFile (9030)

MMT Benchmark Indicator

Field Name	MMT Benchmark Indicator
Description	For phase 1 this field is set to null. Defines the benchmark indicator or the reference price indicator following MMT level 3.5. Possible values: - 'BENC': Benchmark Trade - 'RFPT': Reference Price Trade - '-': No Benchmark or Reference Price Trade
Used For	Cash and Derivatives
Format	Text
Length	4
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MMT Contribution to Price

Field Name	MMT Contribution to Price
Description	For phase 1 this field is set to null. Defines the contribution to price or the price discovery process following MMT level 3.8. Possible values: - 'P': Plain-Vanilla Trade - 'NPFT': Non-Price Forming Trade (formerly known as the Technical Trade) - 'TNCP': Trade not Contributing to the Price Discovery Process
Used For	Cash and Derivatives
Format	Text
Length	4
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MMT Duplicative Indicator

Field Name	MMT Duplicative Indicator
Description	For phase 1 this field is set to null. Defines the duplicative indicator following MMT level 5. Possible values: - 'DUPL': Duplicative Trade Report (reported to more than one APA) - '-': Unique Trade Report
Used For	Cash
Format	Text
Length	4
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MMT Market Mechanism

Field Name	MMT Market Mechanism
Description	For phase 1 this field is set to null. Defines the fundamental functional market mechanism that has facilitated the trade following MMT level 1.
Used For	Cash and Derivatives
Format	Enumerated
Length	1
Possible Values	1 = Central Limit Order Book 2 = Quote Driven Market 3 = Dark Order Book 4 = Off Book (including Voice or Messaging Trading) 5 = Periodic Auction (= Uncrossing) 6 = Request for Quotes
Used In	FullTradeInformationFile (9030)

MMT Modification Indicator

Field Name	MMT Modification Indicator
Description	For phase 1 this field is set to null. Defines the modification indicator following MMT level 3.4. Possible values: - 'CANC': Trade Cancellation - 'AMND': Trade Amendment - '-': New Trade
Used For	Cash and Derivatives
Format	Text
Length	4
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MMT Negotiation Indicator

Field Name	MMT Negotiation Indicator
Description	For phase 1 this field is set to null. Defines the negotiation indicator or pre-trade transparency waiver following MMT level 3.2. Possible values: - 'N': Negotiated Trade - 'NLIQ': Negotiated Trade in Liquid Financial Instruments - 'OILQ': Negotiated Trade in Illiquid Financial Instruments - 'PRIC': Negotiated Trade Subject to Conditions Other Than The Current Market Price - '-': No Negotiated Trade
Used For	Cash
Format	Text
Length	4
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MMT Off Book Automated Indicator

Field Name	MMT Off Book Automated Indicator
Description	For phase 1 this field is set to null. Defines the off book automated indicator following MMT level 3.7.
Used For	Cash and Derivatives
Format	Enumerated
Length	1
Possible Values	M = Off Book Non-Automated Q = Off Book Automated - = (Hyphen) Unspecified or does not apply
Used In	FullTradeInformationFile (9030)

MMT Post Trade Deferral

Field Name	MMT Post Trade Deferral
Description	For phase 1 this field is set to null. Defines the post trade deferral or enrichment type following MMT level 4.2. Possible values for the original trade: - 'LMTF': Limited Details Trade - 'DATF': Daily Aggregated Trade - 'VOLO': Volume Omission Trade - 'FWAF': Four Weeks Aggregation Trade - 'IDAF': Indefinite Aggregation Trade - 'VOLW': Volume Omission Trade, Eligible for Subsequent Enrichment in Aggregated Form Possible values for the subsequent enrichment trade: - 'FULF': Full Details of Earlier "Limited Details Trade (LMTF)" - 'FULA': Full Details of Earlier "Daily Aggregated Trade (DATF)" - 'FULV': Full Details of Earlier "Volume Omission Trade (VOLO)" - 'FULJ': Full Details of Earlier "Four Weeks Aggregation Trade (FWAF)" - 'COAF': Full Details in Aggregated Form of Earlier "Volume Omission Trade, Eligible for Subsequent Enrichment in Aggregated Form (VOLW)" Possible values if neither apply: - '-': Not Applicable / No Relevant Deferral or Enrichment Type
Used For	Cash and Derivatives
Format	Text
Length	4
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MMT Publication Mode

Field Name	MMT Publication Mode
Description	For phase 1 this field only provides value '-' - Immediate Publication and '1' - Non-Immediate Publication. Defines the publication mode or post-trade deferral reason following MMT level 4.1. Possible values: - '-': Immediate Publication - '1': Non-Immediate Publication - 'LRGS': Non-Immediate Publication: Deferral for "Large in Scale" - 'ILQD': Non-Immediate Publication: Deferral for "Illiquid Instrument"

	- 'SIZE': Non-Immediate Publication: Deferral for "Size Specific"
Used For	Cash and Derivatives
Format	Text
Length	4
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MMT Special Dividend Indicator

Field Name	MMT Special Dividend Indicator
Description	For phase 1 this field is set to null. Defines the special dividend indicator following MMT level 3.6. Possible values: - 'SDIV': Special Dividend Trade - '-': No Special Dividend Trade
Used For	Cash
Format	Text
Length	4
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MMT Trading Mode

Field Name	MMT Trading Mode
Description	For phase 1 this field is set to null. Differentiates transactions by defining the trading mode under which the trade was executed following MMT level 2.
Used For	Cash and Derivatives
Format	Enumerated
Length	1
Possible Values	1 = Undefined Auction (= Uncrossing) 2 = Continuous Trading 3 = At Market Close Trading 4 = Out of Main Session Trading 5 = Trade Reporting (On Exchange) 6 = Trade Reporting (Off Exchange) 7 = Trade Reporting (Systematic Internaliser) I = Scheduled Intraday Auction (= Uncrossing) K = Scheduled Closing Auction (= Uncrossing) O = Scheduled Opening Auction (= Uncrossing) U = Unscheduled Auction (= Uncrossing)
Used In	FullTradeInformationFile (9030)

MMT Transaction Category

Field Name	MMT Transaction Category
Description	For phase 1 this field is set to null. Defines the transaction category following MMT level 3.1. Possible values: - 'D': Dark Trade

	- 'RPRI': Trade that has Received Price Improvement - 'TPAC': Package Trade (excluding Exchange for Physicals) - 'XFPH': Exchange for Physicals Trade - '-': None apply (a standard trade for the Market Mechanism and Trading Mode)
Used For	Cash and Derivatives
Format	Text
Length	4
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

Mnemonic

Field Name	Mnemonic
Description	Mnemonic code of the instrument. This field is not populated for every instrument.
Used For	Cash
Format	Alphanumerical ID
Length	5
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

Multicast Group IP

Field Name	Multicast Group IP
Description	Defines the IP number (IP v4).
Used For	Cash and Derivatives
Format	Text
Length	15
Possible Values	(See field description)
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

N

Nominal Currency

Field Name	Nominal Currency
Description	Code of the nominal currency (ISO 4217-3A).
Used For	Cash
Format	Alphanumerical ID
Length	3
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

Notional Currency

Field Name	Notional Currency
Description	Currency in which the notional is denominated following ISO 4217 standard.
Used For	Cash
Format	Alphanumerical ID
Length	3
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

Number Instrument Circulating

Field Name	Number Instrument Circulating
Description	For stocks: this is the total number of shares issued by the company. For Fix Income: this is the number of Fix Income still to be repaid.
Used For	Cash
Format	Quantity
Length	8
Possible Values	From 0 to 2^64-2
Used In	CashStandingDataFile (9007)

O

Open Interest

Field Name	Open Interest
Description	Open interest.
Used For	Cash
Format	Quantity
Length	8
Possible Values	From 0 to 2^64-2
Used In	OpenInterestFile (9014)

Open Interest Date

Field Name	Open Interest Date
Description	Open interest date (Format YYYYMMDD).
Used For	Derivatives
Format	Date
Length	8
Possible Values	(See field description)
Used In	OpenInterestFile (9014)

Option Type

Field Name	Option Type
Description	Type of the option.
Used For	Derivatives
Format	Enumerated
Length	1
Possible Values	1 = Call 2 = Put
Used In	DerivativesStandingDataFile (9013)

Optiq Segment

Field Name	Optiq Segment
Description	An Optiq segment is a universe of instruments sharing common trading properties. Instruments have the flexibility to be moved from one partition to another within an Optiq segment.
Used For	Cash and Derivatives
Format	Enumerated
Length	1
Possible Values	1 = Equities 2 = Funds 3 = Fixed Income 4 = Warrants and Certificates 5 = Bourse de Luxembourg 6 = Financial Options 7 = Financial Futures 8 = Commodities Derivatives 9 = Indices 10 = Trade Reporting and Publication
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

Order Entry Qualifier

Field Name	Order Entry Qualifier
Description	Field indicating the state of the Order Entry for the current market state.
Used For	Cash and Derivatives
Format	Enumerated
Length	1
Possible Values	0 = Order Entry/Cancel/Modify Disabled 1 = Order Entry/Cancel/Modify Enabled 2 = Cancel and Modify Only (Derivatives Only) 3 = Cancel Only 4 = Order Entry Only
Used In	TimetableFile (9001)

Order Type Rules

Field Name	Order Type Rules
Description	Order types supported by the matching engine. Format: Numerical value expressed in base 2, prefixed with '0b'.
Used For	Derivatives
Format	Bitmap
Length	2
Possible Values	0 = Market 1 = Limit 2 = Stop / Stop Loss 3 = Stop Limit 4 = Market on Open (MOO) 5 = Trade at Settlement
Used In	DerivativesStandingDataFile (9013)

Original Report Timestamp

Field Name	Original Report Timestamp
Description	Timestamp of trade reporting to the Exchange (Text formatted following ISO 8601: hh:mm:ss.mmmµµµnnnZ where mmm for the milliseconds µµµ for the microseconds nnn for the nanoseconds Z is for UTC").
Used For	Cash and Derivatives
Format	Epoch Time in Nanoseconds
Length	19
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

Outright G.Cross Threshold

Field Name	Outright G.Cross Threshold
Description	Wholesale Guaranteed Trade Threshold checked for Order Cross submission.
Used For	Derivatives
Format	Numerical
Length	8
Possible Values	From 0 to 2^64-2
Used In	DerivativesStandingDataFile (9013)

Outright LIS Trade Threshold

Field Name	Outright LIS Trade Threshold
Description	Wholesale LIS Trade Threshold checked for Order Cross submission.
Used For	Derivatives

Format	Numerical
Length	8
Possible Values	From 0 to 2^64-2
Used In	DerivativesStandingDataFile (9013)

P

Par Value

Field Name	Par Value
Description	Par Value (also called Nominal value) for Instrument. For Fixed Income it represents the par amount to be repaid at maturity (not including interest revenue) (to be calculated with the Amount Decimals).
Used For	Cash
Format	Amount
Length	8
Possible Values	From 0 to 2^64-2
Used In	CashStandingDataFile (9007)

Partition ID

Field Name	Partition ID
Description	Identifies uniquely an Optiq partition across all the Exchange partitions.
Used For	Cash and Derivatives
Format	Numerical ID
Length	2
Possible Values	From 0 to 2^16-2
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

Pattern ID

Field Name	Pattern ID
Description	Numerical Pattern identifier available as a characteristic of an instrument in Standing Data file and message, and used in the MDG timetable message. Cash Markets only.
Used For	Cash
Format	Numerical ID
Length	2
Possible Values	From 0 to 2^16-2
Used In	CashStandingDataFile (9007) TimetableFile (9001)

Phase Id

Field Name	Phase Id

Description	Indicates the phase of the instrument.The length for this field is maximum possible value length.
Used For	Cash and Derivatives
Format	Enumerated
Length	50
Possible Values	1 = Inaccessible 2 = Closed 3 = Call 4 = Uncrossing 5 = Continuous 7 = Continuous Uncrossing (Warrants and Certificates Only)
Used In	TimetableFile (9001)

Phase Qualifier

Field Name	Phase Qualifier
Description	Indicates the Phase Qualifier (no multiple phase possible at the same time even if this field is a bitmap). Format: Numerical value expressed in base 2, prefixed with '0b'.
Used For	Cash and Derivatives
Format	Bitmap
Length	2
Possible Values	0 = No Qualifier 1 = Call BBO Only (Cash Only) 2 = Trading At Last (Cash Only) 3 = Random Uncrossing (Cash Only) 4 = Suspended (Derivatives Only) 5 = Wholesale Allowed (Derivatives Only)
Used In	TimetableFile (9001)

Phase Time

Field Name	Phase Time
Description	Time of Phase start (Text formatted following ISO 8601: hh:mm:ssZ where Z is for UTC").
Used For	Cash and Derivatives
Format	Integer Time in hhmmss
Length	9
Possible Values	(See field description)
Used In	TimetableFile (9001)

Port Number

Field Name	Port Number
Description	Defines the port number.
Used For	Cash and Derivatives
Format	Numerical
Length	2
Possible Values	From 0 to 2^16-2

Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

Premium Pricing Threshold

Field Name	Premium Pricing Threshold
Description	Premium threshold defining the change of Tick Size to be applied from the default one provided in Instrument Tick Size field to the one provided in Premium Pricing Tick Size field.
Used For	Derivatives
Format	Numerical
Length	8
Possible Values	From 0 to 2^64-2
Used In	DerivativesStandingDataFile (9013)

Premium Pricing Tick Size

Field Name	Premium Pricing Tick Size
Description	Specific Tick Size value applicable for the instrument for premium under the threshold defined in Premium Pricing Threshold field.
Used For	Derivatives
Format	Numerical
Length	1
Possible Values	From 0 to 2^8-2
Used In	DerivativesStandingDataFile (9013)

Prev Day Capital Traded

Field Name	Prev Day Capital Traded
Description	Cumulative capital traded for all trades from previous day on an instrument (to be calculated with the Amount Decimals). Not provided for non-Euronext traded instruments.
Used For	Cash
Format	Amount
Length	8
Possible Values	From 0 to 2^64-2
Used In	PrevDayCapAndVolTradFile (9015)

Previous Volume Traded

Field Name	Previous Volume Traded
Description	Number of shares traded (to be calculated with the Quantity Decimals) on this instrument during trading day identified by 'DateOfLastTrade'. Not provided for non-Euronext traded instruments.
Used For	Cash
Format	Quantity
Length	8
Possible Values	From 0 to 2^64-2
Used In	PrevDayCapAndVolTradFile (9015)

Price / Index Level Decimals

Field Name	Price / Index Level Decimals
Description	Indicates the number of decimals for each Price / Index Level related to this Symbol Index
Used For	Cash and Derivatives
Format	Decimal Places
Length	1
Possible Values	From 0 to 2^8-2
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

Price Multiplier

Field Name	Price Multiplier
Description	Number of units of the financial instrument that are contained in a trading lot.
Used For	Cash
Format	Numerical
Length	4
Possible Values	From 0 to 2^32-2
Used In	FullTradeInformationFile (9030)

Price Multiplier Decimals

Field Name	Price Multiplier Decimals
Description	Number of decimals for the field Price Multiplier.
Used For	Cash
Format	Numerical
Length	1
Possible Values	From 0 to 2^8-2
Used In	FullTradeInformationFile (9030)

Product Code

Field Name	Product Code
Description	Physical alphanumerical product code.
Used For	Derivatives
Format	Alphanumerical ID
Length	3
Possible Values	(See field description)
Used In	DerivativesStandingDataFile (9013)

Publication Date Time

Field Name	Publication Date Time
Description	For phase 1 this field is set to null. Date and time when the transaction was published by a trading venue or Approved Publication Arrangement (APA). Date and time in the following format: YYYY-MM-DDThh:mm:ss.ddddddZ. Where: - 'YYYY' is the year. - 'MM' is the month. - 'DD' is the day. - 'T' constant 'T' letter used as separator between YYYY-MM-DD and hh:mm:ss.ddddddZ. - 'hh' is the hour. - 'mm' is the minute. - 'ss.dddddd' is the second and its fraction of a second. - 'Z' constant 'Z' letter that stands for UTC time.
Used For	Cash and Derivatives
Format	Text
Length	27
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

Q

Quantity Decimals

Field Name	Quantity Decimals
Description	Indicates the number of decimals for each Quantity related to this Symbol Index
Used For	Cash and Derivatives
Format	Decimal Places
Length	1
Possible Values	From 0 to 2^8-2
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

Quantity Notation

Field Name	Quantity Notation
Description	Indication of the type of measurement (e.g. number of units, nominal, monetary value, etc.) in which the transaction is expressed. Possible values: "UNT" - Units "FMT" - Facial Amount "-" - Not Applicable
Used For	Cash
Format	Text
Length	3
Possible Values	(See field description)

Used In	CashStandingDataFile (9007)

R

Ratio / Multiplier Decimals

Field Name	Ratio / Multiplier Decimals
Description	Indicates the number of decimals for each Ratio / Multiplier related to this Symbol Index
Used For	Cash and Derivatives
Format	Decimal Places
Length	1
Possible Values	From 0 to 2^8-2
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

Repo Indicator

Field Name	Repo Indicator
Description	Indicates whether the instrument listed underlies any loan contracts, meaning it has been admitted to the Deferred Settlement system and/or to the lending market.
Used For	Cash
Format	Enumerated
Length	1
Possible Values	0 = Instrument neither eligible for the SRD, nor eligible for the Loan and Lending Market 1 = Instrument eligible for the SRD and for the Loan and Lending Market 2 = Instrument eligible for the SRD long only 3 = Instrument eligible for the Loan and Lending Market and for the SRD long only 4 = Easy-to-borrow Instrument eligible for the SRD and the for Loan and Lending Market 5 = Instrument eligible for the Loan and Lending Market 8 = Non significant
Used In	CashStandingDataFile (9007)

Repo Settlement Price

Field Name	Repo Settlement Price
Description	The settlement price (to be calculated with Price / Index Level Decimals) is a standard price used to value the trade that initiates an instrument lending transaction and to calculate the return price. - If the instrument was listed on day D-1, its settlement price, calculated on day D, will be given by the closing price on D-1, with no adjustment for OST effective as of day D - If the instrument was not listed on day D-1, its settlement price, calculated on day D, will be given by the latest price, adjusted and super-adjusted for Corporate Action effective as of day D-1, but not as of day D.
Used For	Cash
Format	Price
Length	8
Possible Values	From -2^63+1 to 2^63-1
Used In	RepoSettlementPriceFile (9016)

S

Session

Field Name	Session
Description	Current market session.
Used For	Cash and Derivatives
Format	Enumerated
Length	1
Possible Values	0 = Session 0 1 = Session 1 2 = Session 2 3 = Session 3 4 = Session 4 5 = Session 5 6 = Session 6 7 = Session 7 8 = Session 8 9 = Session 9
Used In	TimetableFile (9001)

Settlement Delay

Field Name	Settlement Delay
Description	Gives the number of trading days that represents the period between the trade date and the settlement date (delivery and payment) for an instrument to be cleared and settled. This is generally a standard period for Euronext Cash markets. Permitted Values - From 2 to 10 (Standard values) - X: This value is assigned for a lot of products and internal management rules shared by Euronext and LCH-Clearnet. - Z: This value is assigned for Lending/Borrowing instruments. This value is especially interpreted to manage the associated management rules.
Used For	Cash
Format	Alphanumerical ID
Length	2
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

Settlement Method

Field Name	Settlement Method
Description	Settlement method - "C" = Cash Settlement - "P" = Physical Settlement - Blank/null for exchanges "C", "G", "D", "H" containing Underlying instruments

Used For	Derivatives
Format	Alphanumerical ID
Length	1
Possible Values	(See field description)
Used In	DerivativesStandingDataFile (9013)

Source IP Range

Field Name	Source IP Range
Description	Defines the primary and secondary IP range (IP v4). This IP Range is given to clients to allow these IP in client firewall. It will be the same for a line (A or B) on primary and secondary feed. A range from IP 123.123.123.0 to 25 will be set like this: 123.123.123.0/25.
Used For	Cash and Derivatives
Format	Text
Length	20
Possible Values	(See field description)
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

Start Time Vwap

Field Name	Start Time Vwap
Description	Start time for the Volume Weight Average price computation period (Text formatted following ISO 8601: hh:mm:ssZ where Z stands for UTC).
Used For	Cash
Format	Intraday Time in Seconds
Length	9
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

Strategy Code

Field Name	Strategy Code
Description	Exchange-recognized market code
Used For	Derivatives
Format	Enumerated
Length	1
Possible Values	A = Jelly Roll B = Butterfly C = Call or Put Cabinet D = Spread E = Calendar Spread F = Diagonal Calendar Spread G = Guts H = Two by One Ratio Spread I = Iron Butterfly J = Combo

	K = Strangle L = Ladder M = Strip N = Straddle Calendar Spread O = Pack P = Diagonal Straddle Calendar Spread Q = Simple Inter Commodity Spread R = Conversion / Reversal S = Straddle U = Inter Commodity Spread V = Volatility Trade W = Condor X = Box Y = Bundle Z = Reduced Tick Spread a = Ladder versus Underlying b = Butterfly versus Underlying c = Call Spread versus Put versus Underlying d = Call or Put Spread versus Underlying e = Call or Put Calendar Spread versus Underlying f = Call/Put Diagonal Calendar Spread versus Underlying g = Guts versus Underlying h = Two by One Call or Put Ratio Spread versus Underlying i = Iron Butterfly versus Underlying j = Combo versus Underlying k = Strangle versus Underlying m = Exchange for Physical n = Straddle Calendar Spread versus Underlying p = Put Spread versus Call versus Underlying q = Diagonal Straddle Calendar Spread versus Underlying r = Synthetic s = Straddle versus Underlying t = Condor versus Underlying u = Buy Write v = Iron Condor versus Underlying w = Iron Condor x = Call Spread versus Sell a Put y = Put Spread versus Sell a Call z = Put Straddle versus Sell a Call or a Put
Used In	DerivativesStandingDataFile (9013)

Strategy G.Cross Threshold

Field Name	Strategy G.Cross Threshold
Description	Wholesale Strategy Guaranteed Cross Trade Threshold checked for Order Cross submission.
Used For	Derivatives
Format	Numerical
Length	8
Possible Values	From 0 to 2^64-2
Used In	DerivativesStandingDataFile (9013)

Strategy LIS Trade Threshold

Field Name	Strategy LIS Trade Threshold
Description	Wholesale Strategy LIS Trade Threshold checked for Order Cross submission.
Used For	Derivatives
Format	Numerical
Length	8
Possible Values	From 0 to 2^64-2
Used In	DerivativesStandingDataFile (9013)

Strike Currency

Field Name	Strike Currency
Description	Code of the strike currency (ISO 4217-3A).
Used For	Cash
Format	Alphanumerical ID
Length	3
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

Strike Currency Indicator

Field Name	Strike Currency Indicator
Description	Indicates whether the 'price expression' is in the Currency or in a ratio of this Currency. Use Currency Coefficient field to identify the ratio to apply. This is the case for strike instruments in pennies. The currency will be 'GBP', Strike Currency Indicator sets to '1' and Currency Coefficient set to '0.001'.
Used For	Cash
Format	Enumerated
Length	1
Possible Values	0 = Change rate not applied to the strike price 1 = Change rate applied to the strike price
Used In	CashStandingDataFile (9007)

Strike Price

Field Name	Strike Price
Description	The specified price of an option contract at which the contract may be exercised, whereby a call option buyer can buy the underlying or a put option buyer can sell the underlying (to be calculated with Price/Index Level Decimals). The buyer's profit from exercising the option is the amount by which the strike price exceeds the cash instrument price (in the case of a call), or the amount by which the cash instrument price exceeds the strike price (in the case of a put). In general, the smaller the difference between spot (cash instrument price) and strike price, the higher the option premium. Also called exercise price. Only provided for warrants or other derivatives instruments.
Used For	Cash and Derivatives

Format	Price
Length	8
Possible Values	From -2^63+1 to 2^63-1
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

Strike Price Decimals Ratio

Field Name	Strike Price Decimals Ratio
Description	Value used to determine the number of decimals actually present in the Option contract's strike price, as the price is disseminated in format of an integer. The fraction strike price is determined by dividing the strike by the denominator. Until migration of Derivatives instruments to Optiq for warrants prices are calculated with Price/Index Level Decimals and for derivatives instruments they are calculated with Strike Price Decimals Ratio.
Used For	Derivatives
Format	Numerical
Length	1
Possible Values	From 0 to 2^8-2
Used In	DerivativesStandingDataFile (9013)

Strike Price Flex Increment

Field Name	Strike Price Flex Increment
Description	Strike Price increment for flex contracts (To be calculated with Price / Index Level Decimals). Used for flex options only.
Used For	Derivatives
Format	Numerical
Length	4
Possible Values	From 0 to 2^32-2
Used In	DerivativesStandingDataFile (9013)

Symbol Index

Field Name	Symbol Index
Description	Exchange identification code of the instrument. This identifier is unique per triplet: MIC, ISIN and currency. The correspondence of the Symbol Index and with the instrument characteristics is provided in the standing data messages and associated files.
Used For	Cash and Derivatives
Format	Numerical ID
Length	4
Possible Values	From 0 to 2^32-2
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013) FullTradeInformationFile (9030) OpenInterestFile (9014) PrevDayCapAndVolTradFile (9015) RepoSettlementPriceFile (9016)

T

Tax Code

Field Name	Tax Code
Description	Tax deduction code to which the instrument belongs.
Used For	Cash
Format	Enumerated
Length	1
Possible Values	0 = Not eligible to PEA 3 = Eligible to PEA 9 = Not Applicable
Used In	CashStandingDataFile (9007)

Throttle for Incoming Orders

Field Name	Throttle for Incoming Orders
Description	Defines the number of order messages that a session on the Common Customer Gateway (CCG) can submit per second in a particular contract. If the value is set to zero (0) it means the applicable value of the throttling limit is the client connection throughput for all contracts on which member is not acting as a Liquidity Provider.
Used For	Derivatives
Format	Numerical
Length	2
Possible Values	From 0 to 2^16-2
Used In	DerivativesStandingDataFile (9013)

Tick Size

Field Name	Tick Size
Description	Tick Size applied between the current Minimum Price and the next Minimum Price. Tick size on x characters, with . as a separator
Used For	Cash
Format	Price
Length	32
Possible Values	(See field description)
Used In	CashTickSizeReferentialFile (9020)

Tick Size Index ID

Field Name	Tick Size Index ID
Description	ID of the tick size table available in the Tick Table file.
Used For	Cash
Format	Numerical ID

Length	2
Possible Values	From 0 to 2^16-2
Used In	CashStandingDataFile (9007) CashTickSizeReferentialFile (9020)

Tick Value

Field Name	Tick Value
Description	Used to compute the Valuation Coefficient: allows the calculation of the amount in a currency which should be paid by the buyer to the seller for a given price, for a trading lot
Used For	Derivatives
Format	Numerical
Length	8
Possible Values	From 0 to 2^64-2
Used In	DerivativesStandingDataFile (9013)

Trade Qualifier

Field Name	Trade Qualifier
Description	Trade Qualifier. Values indicated (in list of possible values) indicate the bit positions that should be used to set zero (0) or one (1) values. A single field contains multiple values provided in different positions. - Uncrossing Trade: indicates whether the trade occurred during an Uncrossing, or not. (0: No ; 1: Yes) - Opening Trade: indicates whether the trade is the first trade of the day, or not. (0: No ; 1: Yes) Please note that during an Uncrossing phase there can be multiple Opening Trades. - Passive Order: indicates whether the corresponding order was passive, or not. (0: No ; 1: Yes) - Aggressive Order: indicates whether the corresponding order was aggressive, or not. (0: No ; 1: Yes) - Trade Creation by Market Operations: indicates whether the trade results from a creation by Market Operations, or not. (0: No ; 1: Yes) - NAV Trade expressed in bps: indicates whether the trade results from a NAV trade expressed in basis point on the ETF MTF platform. (0: No ; 1: Yes) - NAV Trade expressed in price currency: indicates whether the trade is a NAV trade expressed in price currency. This trade is always an update from a previous NAV trade expressed in basis point on the ETF MTF platform. (0: No ; 1: Yes) For the Market Data feed: - The values Passive Order and Aggressive Order always qualify the Buy order. Format: Numerical value expressed in base 2, prefixed with '0b'.
Used For	Cash and Derivatives
Format	Bitmap
Length	1
Possible Values	0 = Uncrossing Trade 1 = Opening Trade 2 = Passive Order 3 = Aggressive Order 4 = Trade Creation by Market Operations 5 = NAV Trade expressed in bps [C] 6 = NAV Trade expressed in price currency [C]
Used In	FullTradeInformationFile (9030)

Trade Reference

Field Name	Trade Reference
Description	Reference of the trade reported to the Exchange.
Used For	Cash and Derivatives
Format	Alphanumerical ID
Length	30
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

Trade Type

Field Name	Trade Type
Description	Type of trade.
Used For	Cash and Derivatives
Format	Enumerated
Length	1
Possible Values	1 = Conventional Trade (Cash and Derivatives) 2 = Large in Scale (LiS) Trade (Derivatives Only) 3 = Basis Trade (Derivatives Only) 4 = Large in Scale (LiS) Package Trade (Derivatives Only) 5 = Guaranteed Cross Trade (Cash and Derivatives) 6 = Against Actual Trade (Derivatives Only) 7 = Asset Allocation Trade (Derivatives Only) 9 = Exchange for Swap Trade (Derivatives Only) 10 = Exchange for Physical Trade - Cash Leg (Cash Only) 11 = Strategy Leg Conventional Trade (Derivatives Only) 12 = Strategy Leg Large in Scale (LiS) Trade (Derivatives Only) 13 = Strategy Leg Basis Trade (Derivatives Only) 14 = Strategy Leg Guaranteed Cross Trade (Derivatives Only) 15 = Strategy Leg Against Actual Trade (Derivatives Only) 16 = Strategy Leg Asset Allocation Trade (Derivatives Only) 18 = Strategy Leg Exchange For Swap Trade (Derivatives Only) 19 = Strategy Leg Exchange For Physical Trade (Derivatives Only) 20 = BoB Trade (Cash Only) 21 = SI Trade (Cash Only) 22 = AtomX Trade (Derivatives Only) 24 = Trade Cancellation (Cash and Derivatives) 25 = Out of Market Trade (Cash Only) 26 = Delta Neutral Trade - Underlying Cash Leg (Cash Only) 27 = Market VWAP Operation Trade (Cash Only) 28 = Euronext Fund Service Trade (Cash Only) 29 = Secondary Listing Trade (Cash Only) 30 = Request for Cross Trade (Derivatives Only) 31 = Request for cross strategy Leg Trade (Derivatives Only) 32 = Trade Publication (Cash Only) 33 = Dark Trade (Cash Only) 34 = Delta Neutral Trade - Underlying Future Leg (Derivatives Only) 35 = Hidden Quantity (not used) 36 = Total Traded Volume (not used)

Used In	FullTradeInformationFile (9030)

Trading Currency

Field Name	Trading Currency
Description	Code of the currency (ISO 4217-3A).
Used For	Cash and Derivatives
Format	Alphanumerical ID
Length	3
Possible Values	(See field description)
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

Trading Currency Indicator

Field Name	Trading Currency Indicator
Description	Indicates whether the 'price expression' is in the Currency or in a ratio of this Currency. Use Currency Coefficient field to identify the ratio to apply. This is the case for instruments traded in pennies. The currency will be 'GBP', Trading Currency Indicator sets to '1' and Currency Coefficient set to '0.001'.
Used For	Cash
Format	Enumerated
Length	1
Possible Values	0 = Change rate not applied to the traded price 1 = Change rate applied to the traded price
Used In	CashStandingDataFile (9007)

Trading Date Time

Field Name	Trading Date Time
Description	Date and time when the transaction was executed. Date and time in the following format: YYYY-MM-DDThh:mm:ss.ddddddZ. Where: - 'YYYY' is the year. - 'MM' is the month. - 'DD' is the day. - 'T' constant 'T' letter used as separator between YYYY-MM-DD and hh:mm:ss.ddddddZ. - 'hh' is the hour. - 'mm' is the minute. - 'ss.dddddd' is the second and its fraction of a second. - 'Z' constant 'Z' letter that stands for UTC time.
Used For	Cash and Derivatives
Format	Text
Length	27
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

Trading Period

Field Name	Trading Period
Description	Provides the current trading period.
Used For	Cash and Derivatives
Format	Enumerated
Length	1
Possible Values	1 = Opening (Cash and Derivatives) 2 = Standard (Cash and Derivatives) 3 = Closing (Cash and Derivatives)
Used In	TimetableFile (9001)

Transaction Type

Field Name	Transaction Type
Description	Transaction type or publication type.
Used For	Cash
Format	Enumerated
Length	1
Possible Values	1 = Plain Vanilla Trade 2 = Dark Trade 3 = Benchmark Trade 4 = Technical Trade 5 = Give-up/Give-in Trade 6 = Ex/Cum dividend Trade 7 = Trade With Condition 15 = Summary Report
Used In	FullTradeInformationFile (9030)

Transparency Indicator

Field Name	Transparency Indicator
Description	Used to define the transparency of the trade.
Used For	Cash
Format	Enumerated
Length	1
Possible Values	0 = Lit/Regular Trade 1 = Dark Trade and Immediate Publication 2 = Dark Trade and Deferred Publication
Used In	FullTradeInformationFile (9030)

Type Of Corporate Event

Field Name	Type Of Corporate Event
Description	Indicates the last type of corporate event that has occurred on an instrument, such as detachment of rights, or of coupons. The data item is automatically calculated by the adjustment application but in case of problem or error, the data item value could be modified manually, particularly for purging the order

	book in case of absence of corporate event. This data has to be treated in consideration of the date of the event included into the header of the message. Valid values are: - "00" – No specific event - "01" – Dividend payment in cash or in stocks - "02" – Interest payment (Fix Income for which the price is not expressed in% of the nominal, only) - "04" – Split - "05" – Bonus (i.e. attribution) - "06" – Subscription - "07" – Share allocation - "08" – Share swap - "09" – Reverse split - "10" – Merger - "11" – Final Fix Income redemption - "12" – Capital amortization - "13" – Draw announcement (Belgian Fix Income only) - "14" – Block trade of controlling interest - "15" – Optional corporate events(dividend option) - "16" – Complex corporate event - "17" – Purge of the order book (purge is initiated manually in the absence of a corporate event, for example, following the modification of the variable tick of the listed instrument) - "22" Bourse de Luxembourg corporate event
Used For	Cash
Format	Alphanumerical ID
Length	2
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

Type Of Market Admission

Field Name	Type Of Market Admission
Description	Indicates the type of market to which an instrument has been listed.
Used For	Cash
Format	Enumerated
Length	1
Possible Values	A = Instruments traded on the primary market B = Instruments traded on the secondary market C = Instruments traded on the New Market D = Non-regulated market / instruments traded on the free market ('Marche Libre') E = Non-regulated market / Alternext F = Non listed G = Regulated Market / Non equities H = Regulated Market / Equities / Segment A I = Regulated Market / Equities / Segment B J = Regulated Market / Equities / Segment C K = Regulated Market / All securities / Special Segment L = Regulated Market / Equities / Other instruments S = OPCVM, SICOMI non listed (French Investment Funds) 6 = Off Market 7 = Gold, Currencies, and Indices 9 = Foreign

Used In	CashStandingDataFile (9007)

U

Underlying Expiry

Field Name	Underlying Expiry
Description	Expiry Date of the underlying (in number of days since the 1st of January 1970).
Used For	Derivatives
Format	Date
Length	4
Possible Values	From 0 to 2^32-2
Used In	DerivativesStandingDataFile (9013)

Underlying Instrument Trading Code

Field Name	Underlying Instrument Trading Code
Description	Is the underlying AMR code on derivatives and the Trading Code on cash. Cash: Trading code is a 12-character string, the only instrument identifier that is unique in the feed in addition to the symbol index. Derivatives: The AMR code is a 15-character string, allocated by the trading engine. It is unique per instrument.
Used For	Derivatives
Format	Alphanumerical ID
Length	15
Possible Values	(See field description)
Used In	DerivativesStandingDataFile (9013)

Underlying ISIN Code

Field Name	Underlying ISIN Code
Description	Underlying ISIN. For Repo: Underlying instrument (instrument used in the loan quotation system) for loan contracts on centralized lending market. For Warrant: Gives the trading code of the underlying listed instrument of a warrant.
Used For	Cash and Derivatives
Format	Alphanumerical ID
Length	12
Possible Values	(See field description)
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

Underlying MIC

Field Name	Underlying MIC
Description	Identifies the market to which an instrument' underlying belongs by its MIC (Market Identification Code), according to ISO 10383. Refer to MIC field to have all the authorized values.
Used For	Cash and Derivatives
Format	Alphanumerical ID
Length	4
Possible Values	(See field description)
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

Underlying Type

Field Name	Underlying Type
Description	Defines the instrument type of the underlying.
Used For	Derivatives
Format	Enumerated
Length	1
Possible Values	C = Commodity F = Future I = Index S = Stock X = Exchange Rate
Used In	DerivativesStandingDataFile (9013)

V

Vega Protect for MM

Field Name	Vega Protect for MM
Description	Vega Protection for Market Makers Level.
Used For	Derivatives
Format	Enumerated
Length	1
Possible Values	0 = Protection for Market Makers enabled at a contract level 1 = Protection for Market Makers enabled at a contract and expiry level.
Used In	DerivativesStandingDataFile (9013)

Venue

Field Name	Venue
Description	Identification of the venue where the transaction was executed using the ISO 10383 segment MIC for transactions executed on a trading venue. Otherwise the BIC is sent following ISO 9362.
Used For	Derivatives

Format	Alphanumerical ID
Length	11
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

Volume Protect for MM

Field Name	Volume Protect for MM
Description	Volume Protection for Market Makers Level.
Used For	Derivatives
Format	Enumerated
Length	1
Possible Values	0 = Protection for Market Makers enabled at a contract level 1 = Protection for Market Makers enabled at a contract and expiry level.
Used In	DerivativesStandingDataFile (9013)

W

WhRFC Days Before Expiry

Field Name	WhRFC Days Before Expiry
Description	Wholesale RFC Days Before Expiry defines the number of days (0 to 99) from expiry from which the RFC will no longer be available. Available only if the Request For Cross (7) is set in Available Wholesale Trade Type.
Used For	Derivatives
Format	Numerical
Length	1
Possible Values	From 0 to 2^8-2
Used In	DerivativesStandingDataFile (9013)

WhRFC Improvement Period

Field Name	WhRFC Improvement Period
Description	Wholesale RFC Improvement Period is the number of seconds that defines the duration of the RFC Improvement Period. Available only if the Request For Cross (7) is set in Available Wholesale Trade Type.
Used For	Derivatives
Format	Numerical
Length	1
Possible Values	From 0 to 2^8-2
Used In	DerivativesStandingDataFile (9013)

WhRFC Minutes Before Closing

Field Name	WhRFC Minutes Before Closing
Description	Wholesale RFC Minutes Before Close allows the setup of the number of minutes (1 to 99) from market

	close from which the RFC will be deactivated.
Used For	Derivatives
Format	Numerical
Length	1
Possible Values	From 0 to 2^8-2
Used In	DerivativesStandingDataFile (9013)

WhRFC Pick Up Perc

Field Name	WhRFC Pick Up Perc
Description	Defines the percentage of the RFC Initiator quantity that is available for RFC responses during the final execution at the RFC price. This pick up percentage is not relevant during the final execution with RFC responses improving the RFC Price. Available only for Wholesale Trade Type = 9.
Used For	Derivatives
Format	Numerical
Length	1
Possible Values	From 0 to 2^8-2
Used In	DerivativesStandingDataFile (9013)

APPENDIX A: SBE DISCLAIMER

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APPENDIX B: DOCUMENT HISTORY

Version	Date	Change Description
1.1.0	29 Sep 2016	**First Version**
1.2.0	4 Jan 2017	**Specification changes:** - In the Standing Data files, the feed configuration part has been improved. This imply structure changes. - Chapter 2 added including Feed Configuration - In SBE Template the maximum, minimum and null values have been changed **File changes:** - File name convention changed. - Changed definition of Current folder to 5 rolling trading days. - Removed “version” from file name, will become a tag inside the files. **Field changes:** - “Strike Price Flex Increment” description improved - “Start Time Vwap” and “End Time Vwap” are cash only fields - “Primary Source IP Range” and “Secondary Source IP Range” has been renamed in “Source IP Range” - Multicast IP size changed - “Optiq Segment” possible values added
1.3.0	27 Jan 2017	**Specification changes:** o Renaming Retail Matching Service by Best of Book **File changes:** - FullTradeInformationFile (9030): o Following fields are now optional: "Publication Date Time", "MiFID Price Notation", "MMT Market Mechanism", “MMT Publication Mode”, "MMT Trading Mode", "MMT Transaction Category", "MMT Negotiation Indicator", "MMT Agency Cross Trade Indicator", "MMT Modification Indicator", "MMT Benchmark Indicator", "MMT Special Dividend Indicator", "MMT Off Book Automated Indicator", "MMT Contribution to Price", "MMT Algorithmic Indicator", "MMT Post Trade Deferral", "MMT Duplicative Indicator", "Effective Date Indicator", “Notional Currency”, “Trade Type”, “MiFID Currency”, “MiFID Notional Amount”, “Venue”, “MiFID Instrument Id” and “MiFID Instrument Id Type” o Following fields are set to null for step 1: “Mifid Price Notation”, “MiFID Qty in Msrmt Unit Notation”, ”Mifid Quantity Measurement Unit”, “Publication Date Time”, “MMT Market Mechanism”, “MMT Trading Mode”, “MMT Transaction Category”, “MMT Negotiation Indicator”, “MMT Agency Cross Trade Indicator”, “MMT Modification Indicator”, “MMT Benchmark Indicator”, “MMT Special Dividend Indicator”, “MMT Off Book Automated Indicator”, “MMT Contribution to Price”, “MMT Algorithmic Indicator”, “MMT Post Trade Deferral” and “MMT Duplicative Indicator” o “Venue Of Publication” has been removed o Trade Qualifier has 2 new possible values (only for phase 2): “NAV Trade expressed in bps” and “ NAV Trade expressed in price currency” o “Trade Type” value “Valuation Trade” removed

Version	Date	Change Description
		o “MMT Algorithmic indicator”, “MMT Duplicative Indicator”, “MMT Negotiation Indicator” and “MMT Special Dividend Indicator” are cash only not cash and derivatives o Fields “MiFID Emission Allowance Type” and “Market Of Reference MIC” added - TimetableFile (9001): o “Instrument State” field renamed into “Phase Id” and value halted removed o “EMM”, “Symbol Index” and “Pattern ID” fields are now optional o “Price Limits” and “Quote Spread Multiplier” fields removed o “Trading Mode” Renamed in “Phase Qualifier” and values numbers changed (+1 for each value to avoid 0) o “Trading Side” field removed - CashStandingData (9007): o “Partition ID”, “Nomincal Currency” and “Issue Price” added o “Nominal Market Price” and “Repo Settlement Price” removed o Following field are now optional: “Mnemonic”, “Type of Market Admission” and “Pattern ID” o “Instrument Group Code” field is now mandatory o “Market Model” Field added o “CFI” field is mandatory - DerivativesStandingDataFile (9013): o Addition of: “Lot Size” and “Underlying Expiry”, “Partition ID”, “Outright LIS Trade Threshold “, “Strategy LIS Trade Threshold “, “Outright G.Cross Threshold “, “Strategy G.Cross Threshold “, “Instrument Trading Code”, “EMM”, “Premium Pricing Threshold”, “Tick Value” and “Premium Pricing Tick Size” o “Tick Size Denominator” renamed in “Instrument Decimals Ratio” o “Instrument Numerator EDSP” renamed in “Instrument EDSP Tick Size” o “Tick Size Numerator” renamed in “Instrument Tick Size” o “Strike Price Denominator” renamed in “Strike Price Decimals Ratio” o “Instrument Numerator Settlement” renamed into “Instrument Settlement Tick Size” o “Strategy Code” field added in a repeated section and is optional o following field are now optional: **“**Option Type” and “Strike Price” o “Instrument Unit Expression” field added - StrategyStandingDataUnitary: o “Price / Index Level Decimal”, “Ratio / Multiplier Decimal”, “Quantity Decimal” and “Amount Decimal” have been removed **Field changes:** - “EMM” field has a new possible value only for phase “2: ETF MTF - NAV Central Order Book” and Naming of possible values reviewed

Version	Date	Change Description
		- "MiFID Execution ID": description improved with the details on how the value is generated - "Currency Coefficient" description has been improved with the use of the decimal scale code - "Strike Price Flex Increment" description improved with the Decimal field to use - "Trade Type": o possible values "Delta Neutral Trade - Future Leg", "Total Traded Volume" and "Hidden Quantity" added o Value "26 - Delta Neutral - cash leg" is Cash Only and not Cash and Derivatives - "Par Value" field is now an amount instead of a price - "CFI" field description improved with the correct ISO and values removed. Please refer to the according ISO - "MIC" field is Cash and derivatives and not Cash Only - "Trading Mode" is now a 16bits fields (instead of 32) - Continuous Uncrossing value added in fields: "Instrument State" and "Phase Id" - "Order Entry Qualifier" a new value added "Cancel Only" - MIC field description improved with possible values on derivatives - EMM field: removed value Possible Value
1.4.0	15 Mar 2017	**Specification changes:** - In "Preface" part, a new scope "Trade Reporting and Publication" has been added. - In field descriptions, the format have been updated with the functional type instead of the technical one. - Section 1.3 File Name Convention: Version of the file removed from its name **Message changes:** - FullTradeInformationFile (9030): o "MiFID Instrument ID Type" and "MiFID Price Notation" fields are now with a format type as "Text" instead of "Alphanum id" o In "Trade Type" field the value "34 Delta Neutral Trade - Underlying Future Leg" is now "Derivatives Only" instead of "Cash and Derivatives" o "MiFID Price Notation": new possible value added (BAPO –Basis Point) o "MiFID Emission Allowance Type": OTHR added in the possible values (for others) o "Transaction Type" is now optional (not used for derivatives) - DerivativesStandingDataFile (9013): o "Throttle for Incoming Orders" field description improved o "Instrument Decimals Ratio" and "Strike Price Decimals Ratio" field description improved o OutrightStandingDataUnitary: "CFI" field is optional o StrategyStandingDataUnitary: field "Contract Symbol Index" added **Field changes:**

Version	Date	Change Description
		- In "EMM" field, the word "APA" from value "Euronext APA off-exchange trade reports" has been removed - "Premium Pricing Tick Size" description corrected (it is not premium over the threshold but premium under the threshold) - "Trade Type": "Total Traded Volume" value not used any more - "Phase Time" way to provide time changed (from number of sec to hhmmss) - "Strike Price Decimals Ratio" and "Quantity Notation" fields description improved - "Instrument Name" is cash only instead of Cash and Derivatives - "Instrument Decimals Ratio" description improved - "PhaseQualifier", "Trade Qualifier", "Order Type Rules" and "Available Wholesale Trade Type" field descriptions have been updated - "Channel ID" description has been improved - "Strategy Code": New value "U - Inter Commodity Spread" added

1.4.1	15 May 2017	**Message changes:**
		- FullTradeInformationFile (9030): MiFID Clearing Flag is now optional
		- DerivativesStandingDataFile (9013):
		    o Following fields are now optional when it contains underlying referential: "Contract Event Date", "Contract Type", "Price / Index Level Decimals", "Quantity Decimals", "Amount Decimals", "Ratio / Multiplier Decimals", "MIC", "Country Of Exchange", "Order Type Rules", "Settlement Method", "Available Wholesale Trade Type", "Strike Price Decimals Ratio", "Premium Pricing Tick Size", "Premium Pricing Threshold", "Tick Value", "Outright LIS Trade Threshold", "Strategy LIS Trade Threshold", "Outright G.Cross Threshold" and "Strategy G.Cross Threshold"
		    o Field "Underlying Instrument Trading Code" added
		Field changes:
		- Market Model is Cash only and not Cash and Derivatives
		Section change:
		- In MulticastDataRealTime and MulticastDataSnapshot sections, field Partition ID has been added