

Document title

# **EURONEXT CASH MARKETS – OPTIQ® END OF DAY INTERFACE CHANGE HIGHLIGHTS**

Migration Phase 2

Version number

1.0.0

Date

31 Jan 2018

Number of pages

27

Author

Euronext

This document is for information purposes only. The information and materials contained in this document are provided 'as is' and Euronext does not warrant the accuracy, adequacy or completeness and expressly disclaims liability for any errors or omissions. This document is not intended to be, and shall not constitute in any way a binding or legal agreement, or impose any legal obligation on Euronext. This document and any contents thereof, as well as any prior or subsequent information exchanged with Euronext in relation to the subject matter of this presentation, are confidential and are for the sole attention of the intended recipient. Except as described below, all proprietary rights and interest in or connected with this publication shall vest in Euronext. No part of it may be redistributed or reproduced without the prior written permission of Euronext. Portions of this presentation may contain materials or information copyrighted, trademarked or otherwise owned by a third party. No permission to use these third party materials should be inferred from this presentation.

Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>.

## PREFACE

---

### PURPOSE

The purpose of this document is to provide high level description of changes to the End of Day Interface, between the current Euronext files used by customers to obtain daily member firm specific “End of Day” order and trade information from the Universal Trading Platform (UTP) and those provided with Optiq.

The intended audience of this document is any client currently using End of Day files for the Euronext Cash markets.

**Note:** This document is for informational purposes only, and should be consulted alongside its associated documents, as outlined below.

---

### SCOPE

End of Day application files for Euronext Cash Markets, covering data for the Optiq segments of: Equities, Funds, Fixed Income, Warrants and Certificates.

---

### CONTACT

Optiq Support Desk

Tel: +33 1 70 48 25 55

Email: [optiq@euronext.com](mailto:optiq@euronext.com)

---

### WHAT’S NEW?

The following lists only the most recent modification made to this revision/version. For the Document History table, see the [Appendix](#).

REVISION NO./ VERSION NO.	DATE	CHANGE DESCRIPTION
1.0.0	31 January 2018	First release for Phase 2 of migration to Optiq (Cash markets). Details of the changes between Optiq and legacy format are covered in the Change highlights document.

---

### ASSOCIATED DOCUMENTS

The following documents should be read in conjunction with this document:

- Euronext Cash Markets – End Of Day Interface Specifications (for Optiq)
- Euronext Cash Markets - Optiq OEG Client Specifications - SBE Interface

For the latest version of documentation please visit <http://www.euronext.com/optiq>

## CONTENTS

<b>1.</b>	<b>OVERVIEW .....</b>	<b>4</b>
<b>2.</b>	<b>TECHNICAL CHANGES .....</b>	<b>5</b>
2.1	File Format & Availability .....	5
2.1.1	Order Files .....	5
2.1.2	Trade File .....	5
2.1.3	File Availability .....	5
2.1.4	File References for Retrieving EOD Files by Script .....	5
2.2	Fields & Data .....	5
2.2.1	Field Changes .....	5
2.2.2	Field Formats .....	6
2.2.3	Data for Optiq Segments, Partitions & Logical Accesses .....	6
2.2.4	Symbol Indexes & EMM .....	6
2.2.5	Improved Timestamps in Private messages .....	7
<b>3.</b>	<b>FUNCTIONAL CHANGES .....</b>	<b>8</b>
3.1	Market Scope Changes .....	8
3.2	Decommissioned Files .....	8
3.3	Common Field Change .....	8
3.3.1	Account Type .....	8
3.3.2	Reconciling Account Type between the Order and Trade End of Day files .....	8
3.3.3	Systematic Internalizer Fields & Values .....	9
3.4	Trade File .....	9
3.5	Order Files .....	9
3.5.1	Order Id .....	10
3.5.2	Reconciling Order ID Between the Order and Trade End of Day Files & Reconciliation with Clearing Partners .....	10
<b>4.</b>	<b>FIELD CHANGE DETAILS .....</b>	<b>11</b>
4.1	New Fields / Concepts in Order Files .....	11
4.2	‘Future Use’ Fields .....	11
4.3	Field modifications .....	11
4.3.1	Field Name Changes .....	12
4.3.2	Field Format Changes .....	12
4.4	Transformed & Removed Fields in Order Files .....	12
<b>5.</b>	<b>FIELD MAPPING .....</b>	<b>14</b>
5.1	Trade File ( <i>FTRRM</i> ) .....	14
5.2	Order Files ( <i>FORDC</i> for Equities, Fund, Bonds & <i>FORDCW</i> for Warrants & Certificates) .....	17

---

## 1. OVERVIEW

The purpose of this document is to provide high level description of changes to the End of Day Interface, between the current Euronext files used by customers to obtain daily member firm specific “End of Day” order and trade information from the Universal Trading Platform (UTP) and those provided with Optiq.

To provide order and trade reports that are in line with the Optiq system and message, and those required for provision of MIFID II related data, some fields were added to the files. For the same purposes some of the fields currently used with UTP Cash were removed, and some will have a change in format, name, and values due to the migration to Optiq. The End of Day interface specifications provide a full description of the file structure, fields and values that will be used with Optiq.

This document provides:

- High level description of:
  - technical changes
  - functional changes
- Details of:
  - mapping between existing UTP files & new Optiq files, and fields within them
  - changes made to the structure of message (removed / added fields)
  - adjustment to format and values of individual fields

As identified in an update of the EOD specifications document for UTP – the EOD files may be retrieved manually, or using an automated script. For more details on the script or obtaining access to the EOD application clients should review the Euronext Cash Markets – End Of Day Interface Specifications (for Optiq)

---

## 2. TECHNICAL CHANGES

---

### 2.1 FILE FORMAT & AVAILABILITY

---

#### 2.1.1 Order Files

To reduce impact of client migration for Day 1 of Optiq End of Day Order files will be provided in their existing “legacy” format. In addition, an XML version of the files will be provided as well. When possible, clients are advised to start using the XML version of the files, as in the future the “legacy” format of the files will be decommissions and the XML version will be kept long term. The date of legacy format decommissioning will be announced to clients in due course.

---

#### 2.1.2 Trade File

To reduce impact on clients, for the migration to Optiq End of Day Order file will be provided in its existing “legacy” format, with some modification to the fields to accommodate the new data from Optiq. For day 1 of Optiq the Trade file will be provided in this single format.

---

#### 2.1.3 File Availability

File availability remains unchanged. As currently, the End of Day files will be made available via the End of Day web interface as a value-added service. Files will be generated on a daily basis, and as currently the files of the past five (5) trading dates will be available in the application.

---

#### 2.1.4 File References for Retrieving EOD Files by Script

New parameters are added to the sample of a script that could be used as an example of what could be setup by clients to retrieve the EOD files in an automated fashion.

The previously available parameters remain unchanged. The parameters added are to identify the newly added format of the Order files in XML and legacy format made available in Optiq and are as follows:

Parameter	File Name	File Description
10	FORDCOPT	Active Orders (RM) in legacy format for Optiq
11	FORDCXML	Active Orders (RM) in XML Optiq format
12	FORDCWXML	Active Orders (Warrant) in XML Optiq format
14	FORDCWOPT	Active Orders (Warrant) in legacy format for Optiq

---

## 2.2 FIELDS & DATA

---

### 2.2.1 Field Changes

**New fields:** New fields are added to support new Optiq architecture, functionalities, as well as those needed for MIFID II compliance.

**Field Modifications:** To provide files that are in line with the Optiq order entry messages and architecture names, format and values of existing fields are also adjusted. A column is added in the file specifications to indicate cases where the field names are changing, and to which legacy field the newly named field can be loosely associated to. In addition some fields are modified to be in the MIFID II compliant format / granularity.

Please note that in some cases in Optiq the format is changing considerably and won't be represented by similar format. Clients are urged to use the provided mapping of existing to new fields with caution.

**Removal of fields:** A number of fields that are no longer supported with Optiq (e.g. replaced by a different functionality or concept, MIFID I specific fields, etc.) have been removed from the End of Day files. A dedicated section identifying all fields per file that have been removed is provided within this document.

---

### 2.2.2 Field Formats

As indicated in the specifications document, the field formats will contain data in ASCII format, and use the character types and length described in the specs.

As formats and sizes of fields will change, the off-set currently provided for each field will change as well, and for the future versions of the files, notable with migration to XML format, will no longer be relevant or provided.

---

### 2.2.3 Data for Optiq Segments, Partitions & Logical Accesses

To reduce impact on existing clients data for various Optiq Segments, partitions and Logical accesses of the same firm (identified by Firm ID) will be combined into a single file (in line with the market scope of each file). To assist in identify where the order data originated from Optiq segment to which the order belongs to is listed in the file.

While the Optiq Segment is not subject to modification, the Partition to which an order belongs to, and the Logical access may be modified by clients throughout the life of the order, as such the original and modified values of these two fields will be included in the file.

---

### 2.2.4 Symbol Indexes & EMM

In Optiq each instrument for Euronext markets is uniquely identified by a Symbol Index. Symbol Index represents a combination of the ISIN, MIC and Currency and is valid for the lifetime of the instrument. Symbol Index may be impacted by a Corporate Event; however whether the Symbol Index value will change depends on the nature of the corporate even applied. Information on the action taken on the instrument and its identifier is communicated by the notices for the Corporate Events.

In Optiq Symbol Indexes is used as the system-wide identifier of an instrument. Thus, both public and private messaging systems rely on this identification, which also allow easier reconciliation of public and private messages. With Optiq the End of Day files will contain the Symbol Index and EMM reference of the instruments, and fields for ISIN, MIC and Currency are removed.

---

**2.2.5 Improved Timestamps in Private messages**

Optiq will deliver an improvement in the timestamp field by providing an even higher granularity of nanoseconds that is supported by the matching engine.

---

## 3. FUNCTIONAL CHANGES

---

### 3.1 MARKET SCOPE CHANGES

Due to their decommissioning, data for the following markets and market models are not going to be provided in the End of Day files

- SmartPool
- BondMatch
- Primary Market for the Warrants Market

---

### 3.2 DECOMISSIONED FILES

The following files will no longer be provided within the End of Day application

- SmartPool Trades file (FTRSP) – removed as SmartPool is decommissioned
- End of Day Order Audit files – no longer provided as the files had limited use, and with MIFID II processing of order life has fully changed making the audit file unnecessary

---

### 3.3 COMMON FIELD CHANGE

---

#### 3.3.1 Account Type

In Optiq order entry messages the field Rule80A is replaced with the fields Account Type and LP Role. Values in Account Type were updated to remove unused values, and enriched to reflect the functionalities available in Optiq and required for compliance with MIFID II.

Please note: as Trade file format and values are changing minimally, until target XML format of the files is delivered the field AccountType used in Optiq order entry, and provided in the Order file, is mapped to the legacy field Rule80A in the Trade file.

- Unused values removed
  - 8 = Riskless Principal SP
  - S = SI Order RM (trade record only)
- New value added:
  - 8 = Structured Product Market Maker

---

#### 3.3.2 Reconciling Account Type between the Order and Trade End of Day files

In the Trade files the structure of the Account Type field will remain as is currently in the legacy format, with a single field representing all values. However, in Optiq the Retail Liquidity Provider has been migrated into a new field called “LP Role”. Table below provides mapping between the fields in the two files, to obtain single result that will be used in the future in all files in Optiq.



File >	Optiq Trade File	Optiq Order Files	
Fields > UTP Value ↓	Rule80A	Account Type	LP Role
'1' Client	1 = Client	1 = Client	Not filled in
'2' House	2 = House	2 = House	Not filled in
'3' RLO	3 = RLO	6 = Liquidity Provider	3 = Retail Liquidity Provider
'4' RO	4 = RO	4 = RO	Not filled in
'6' Liquidity Provider	6 = Liquidity Provider	6 = Liquidity Provider	1 = Liquidity Provider or Market Maker
'7' Related Party	7 = Related Party	7 = Related Party	Not filled in
N/A	8 = Structured Product Market Maker <b>[NEW]</b>	8 = Structured Product Market Maker <b>[NEW]</b>	Not filled in

### 3.3.3 Systematic Internalizer Fields & Values

Systematic Internalizer service will no longer be offered, as such the associated fields and values have been removed from the End of Files produced for Optiq. The associated removed field and values are listed below:

File Type	Type of Change	Field Impacted	Details
Order & Trade	Value Removed	Account Type (field in the Trade file replacing Rule80A) Rule80A (field identifying the AccountTyoe in the Order file)	Value removed: S = SI Order RM (trade record only)
Order	Field Removed	COBSIndicator	Field removed
Order & Trade	Value Removed	MIC	Set to 'SI' for an SI trade

## 3.4 TRADE FILE

The structure and data associated to trades has been modified minimally, with the fields and formats that are mandatory for migration to Optiq. Order of fields, and most values provided largely remain the same. Mapping of fields, their updated formats and values are provided in the Field mapping section of this document.

## 3.5 ORDER FILES

The structure and data associated to Orders has changed greatly with the required adjustment for MIFID II and the architecture of Optiq. To reduce impact to clients attempts were made to keep the order of fields in the file as close to the current "legacy" format as possible, however many modifications in order, names of fields, format, length and values of individual fields was unavoidable. The main differences made are listed in the sections below.

### 3.5.1 Order Id

The *Order ID* field used in the Optiq order entry messages for trading purposes is a numerical order identifier assigned by the matching engine, unique per instrument over the entire lifetime of the order, which means that this value remains unchanged, even upon submission of the modifications of the order. The End of Day files will contain this new value, and as such won't track "modification" of order id.

### 3.5.2 Reconciling Order ID Between the Order and Trade End of Day Files & Reconciliation with Clearing Partners

In the Orders files for Optiq the value of order id will be provided in the field *OrderID*. The size of the field, and the format used, matches the one provided in private order entry messages.

As Trade file remains mainly unchanged, order id will be provided in the field *NSeqOm*. The size of the field, and the format used, matches the one currently exchanged with the Euronext's clearing & settlement partners.

Information below should allow clients to reconcile the order id values between the order and trade files. For more information on reconciling order id between the private messages and the information used by Euronext's clearing & settlement partners clients should refer to the private message specifications for SBE or FIX.

The order id provided in the Trade file is a sub-set of data provided in the related field in the Order files. Clients may obtain the Order Number and the Order Entry Date from the *Order ID* field provided in the Order files, which is composed of two parts required for this, as depicted below:

- **Number of Days:** The least-significant 5 characters include the relative calendar days number since 1-jan-1970 at 0:00 UTC (EPOCH); (Please note, currently the clearing partners may use the date corresponding to this value in ASCII format)
- **Order Number:** The remaining most-significant 15 characters will include the Order Number

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20
Order Number															Nb of Days				

In the *NSeqOm* the Trade file contains the "Order Number" portion of the information of the field.

---

## 4. FIELD CHANGE DETAILS

The End of Day files are provided to support client's trading activity on Euronext markets. With migration to Optiq the files are being adjusted to move them closer to the Optiq messages and fields and allow for easier reconciliation day to day activity. To accomplish this End of Day files are being updated with new and modified fields, and some fields are being removed as no longer in use. Sections below provide more details on these field changes.

---

### 4.1 NEW FIELDS / CONCEPTS IN ORDER FILES

New fields are added to the End of Day files to support new Optiq architecture, functionalities, as well as those needed for MIFID II compliance.

List of main field added to the Order files is provided below:

- Symbol Index & EMM field are added to provide identification of instruments. This change has already been done to the Trade file, and is now also being added to the files for Orders.
- Optiq Segment field added to the file to improve readability, as data from multiple segments will be made available in a single file.
- StopTriggeredTimeInForce field added to accommodate the new functionality added in Optiq allowing clients to indicate a time in force that would apply to the order after the stop order is triggered. This value applies to orders only.
- LP Role field is added to provide the LP value roles that have been moved to this field in Optiq. This field is added in the Order files and will be represented differently in the Trade file. In the trade file the values of LP role will be incorporated into the Account Type field.

---

### 4.2 'FUTURE USE' FIELDS

In preparation for roll-out of various functionalities expected to be implemented in the future on Optiq a number of fields were added in the End of Day files and are flagged as "For Future Use".

Details of fields and values flagged in the specifications as "For Future Use" are provided for information purposes only, and may change significantly until such time as the finalised specifications for the relevant service are communicated to clients.

Such fields will not be populated / supported on day 1 implementation of Optiq for the Cash markets. A dedicated communication for these functionalities and features will be issued at the appropriate date, and will identify what changes and values will be supported for these in End of Day files.

---

### 4.3 FIELD MODIFICATIONS

Sections below describe the field changes made to align with the Optiq order entry messages and architecture, covering changes of name, format and values of some of the existing fields.

#### 4.3.1 Field Name Changes

To be as close to Optiq order entry the names of fields, even representing the same concepts, is being changed in the End of Day files.

The Orders file contains the largest number of such changes, however clients should review the full updated clients specifications to be sure not to miss any modifications. To assist clients in mapping old and new fields a column is added in the section of specifications describing the Order file, which indicates the legacy field to which the field in Optiq can be loosely associated to.

Clients are strongly urged to review the file specifications in detail and use the new names of fields as:

- even in cases where the field name is not changing the format and value changes are often extensive
- in the future this column of legacy field names will be removed from the specifications

#### 4.3.2 Field Format Changes

With migration to Optiq field are undergoing various changes in sizes, type of field, format and values. As an illustration for such changes: *for Field size* - field will be modified to provide higher granularity offered in Optiq in existing fields (timestamp), *for Type of field format* - from alphanumeric to integer and vice versa (Client Order ID).

Please note that in some cases in Optiq the format is changing considerably and the field, even if maintaining its name, won't be represented by similar format. Clients are urged to use the provided mapping of existing to new fields with caution and refer to the full file specifications for details of the file.

#### 4.4 TRANSFORMED & REMOVED FIELDS IN ORDER FILES

Some of the functionalities and fields existing in UTP are removed, or migrated to be provided via a different solution. The table below identifies the fields removed in the Order files, and in cases where they are being replaced, the method by which they would be provided in Optiq.

UTP Field	Change Description
AmsAndNonWarrProduct	Legacy field removed from the files
ClOrdIDMod	Client Order ID remains the same for the life of the instrument as such a modification record for this field won't be in use
COBSIndicator	Removed with decommissioning of the Systematic Internalizer services in Optiq
Currency	With implementation of new methodology identification of instruments, ISIN, MIC and Currency fields will be replaced by the data provided in the field Symbol Index and EMM. The details of ISIN, MIC and Currency that are represented by a Symbol Index are available in the MDG Standing data.
DarkIndicator	Data expected to be provided in this field has been incorporated into the field DarkExecutionInstruction
DefTradReq	Data expected to be provided in this field has been incorporated into the field DarkExecutionInstruction
DisplayedOrderInteraction	Data expected to be provided in this field has been incorporated into the field DarkExecutionInstruction
DarkWaiver	Field removed from the file

ExecInst	<p>All values of this field are either incorporated into other fields or decommissioned.</p> <p>Value 'X' Cross is incorporated into the field OrderSide</p> <p>Values 'R' Primary Peg and 'P' Market Peg of this field are incorporated into the field OrderType and are for Future use.</p> <p>Values 'G' All Or None, M' Mid-price Peg, 'x' Best-bid Peg and 'z' Best-offer Peg of this field are removed due to decommissioning of BondMatch and SmartPool markets.</p>
ExpireTimeFlag	Orders that expire will not be included in the files, as the scope of the file will only contain orders that are active on the next active trading session. Field removed as unused.
Filler	All Filler fields are removed as unused
IcebergOrder	Identification of Iceberg orders is moving to be managed in field OrderType. As such field being removed as unused.
IOmApl	Field currently used to indicate Cross orders and resulting immediate trades. As a Cross order is immediately executed (or rejected in case of issues with data) such orders are not kept in the file, as the scope of the file will only contain orders that are active on the next active trading session. Field removed as unused.
MarketPlace	Legacy field removed from the files
MarketSegment	Values previously provided in this field are either decommissioned or no longer in use. Field to be removed.
MIC	With implementation of new methodology identification of instruments, ISIN, MIC and Currency fields will be replaced by the data provided in the field Symbol Index and EMM. The details of ISIN, MIC and Currency that are represented by a Symbol Index are available in the MDG Standing data.
MinQtyType	Data expected to be provided in this field has been incorporated into the field DarkExecutionInstruction
NSeqOmMod	Order ID remains the same for the life of the instrument as such a modification record for this field won't be in use
OrderEntryDate	The information associated to the order entry date is incorporated into the Timestamp field OrderEntryTime
OrderModificationDate	The information associated to the order entry date of modification is incorporated into the Timestamp field OrderModificationTime
PegDifference	Field replaced by the field PegOffset, which will allow to provide the Peg offset in ticks. Peg orders will not be available for day 1 of Optiq implementation
STPIndicator	Self-trade prevention (STP) service in Optiq is improved to allow for different types of STP. To address this the STP Indicator field is being replaced by field STP Aggressor Indicator to manage different associated values
Spread	Field specific to the decommissioned BondMatch market, and is removed as unused
SweepOrder	Data expected to be provided in this field has been incorporated into the field DarkExecutionInstruction
Yield	Field specific to the decommissioned BondMatch market, and is removed as unused

## 5. FIELD MAPPING

The tables below provide detailed mapping of fields used in UTP End of Day files to the fields provided same files produced for Optiq.

Field mapping identifies the new, modified or removed fields. The type of change is indicated in the 'Action' column in the tables below, and the indicated values represent the following:

- New: New field added in the messages
- Modified : The field is kept, but either its characteristics or list of possible values is modified
- Removed : The field is removed
- '-': No changes

### Conventions and Display :

In the following tables the changes are presented as described below:

Optiq Trade (FTRRM) File					UTP Trade (FTRRM) File				Change Summary	
Field	Format	Len	Values	Description	Field	Format	Len	Values	Action	Notes

### 5.1 TRADE FILE (FTRRM)

Optiq Trade (FTRRM) File					UTP Trade (FTRRM) File				Change Summary	
Field	Format	Len	Values	Description	Field	Format	Len	Values	Action	Notes
EnsYRec	Int	2	'02' Body record	Record Type	EnsYRec	Int	2	'02' Body record	-	
InstrMnemoCode	String	5	Alphanumeric	Mnemonic code of a cash instrument.	InstrMnemoCode	String	5	Alphanumeric	-	
InstrMktPlace	Int	3	Numerical	ID of the market place where instrument price is established	InstrMktPlace	Int	3	Numerical	-	
InstrLongID	String	12	Alphanumeric	Alphanumeric	InstrLongID	String	12	Alphanumeric	-	
Symbol	String	12	ISIN or ISIN-like	Instrument ID	Symbol	String	12	ISIN or ISIN-like	-	
MIC	String	4	ISO 10383 standard	Market identification code.	MIC	String	4	ISO 10383 standard or <del>'SI'</del>	Modified	Value removed
Currency	String	3	ISO 4217 standard	Currency code. Identifies currency used for price.	Currency	String	3	ISO 4217 standard	-	
TradeDate	String	8	YYYYMMDD	Date of the trade	TradeDate	String	8	YYYYMMDD	-	
TradeRefID	Int	10	Numerical	Trade reference ID.	TradeRefID	Int	10	Numerical	-	
LastShares	Int	12	Quantity	Quantity of last fill.	LastShares	Int	12	Quantity	-	
LastPx	Int	19	Price (1+18)	Price of last fill.	LastPx	Int	19	Price (1+18)	-	

Optiq Trade (FTRRM) File					UTP Trade (FTRRM) File				Change Summary	
Field	Format	Len	Values	Description	Field	Format	Len	Values	Action	Notes
ITranYApl	Char	1	'0' Normal trade '1' Cross trade  '5' Internalized trade '6' Internalized cross trade '7' RMF trade '8' Internalized RMF trade	Trade type indicator.	ITranYApl	Char	1	'0' Normal trade '1' Cross trade <del>'4' Valuation trade</del> '5' Internalized trade '6' Internalized cross trade '7' RMF trade '8' Internalized RMF trade	Modified	Value removed
FinancialMarketCode	String	3	025: Paris - cash instruments (regulated and non-regulated markets) 277: Paris - Lending/Borrowing 278: Brussels - cash instruments 279: Amsterdam - cash instruments 290: Lisbon - cash instruments 274: Paris - MONEP instruments 276: Paris - MATIF instruments 278: Brussels - cash instruments 279: Amsterdam - cash instruments 280: Brussels - derivative instruments 281: Amsterdam - derivative instruments 290: Lisbon - cash instruments 291: Lisbon - derivative instruments 295: Luxembourg Cash markets 299: Europe	Code of the financial market.	FinancialMarketCode	String	3	025: Paris - cash instruments (regulated and non-regulated markets) 277: Paris - Lending/Borrowing 278: Brussels - cash instruments 279: Amsterdam - cash instruments 290: Lisbon - cash instruments 274: Paris - MONEP instruments 276: Paris - MATIF instruments 278: Brussels - cash instruments 279: Amsterdam - cash instruments 280: Brussels - derivative instruments 281: Amsterdam - derivative instruments 290: Lisbon - cash instruments 291: Lisbon - derivative instruments 295: Luxembourg Cash markets 299: Europe <del>304: Sigma-X</del>	Modified	Value removed
TradeDateTime	String	14	YYYYMMDDHHMMSS	Date and time of the trade	TradeDateTime	String	14	YYYYMMDDHHMMSS	-	
ClassID	String	2	Alphanumeric	Class identifier.	ClassID	String	2	Alphanumeric	-	
Side	Char	1	'A' Buy 'V' Sell	Order side.	Side	Char	1	'A' Buy 'V' Sell	-	
SideTaker	Char	1	'A' Buy 'V' Sell	Taker order side.	SideTaker	Char	1	'A' Buy 'V' Sell	-	
OrderEntryDate	String	8	YYYYMMDD	Date of order entry.	OrderEntryDate	String	8	YYYYMMDD	-	
NSeqOm10	Int	10	Numerical	Order ID.	NSeqOm10	Int	10	Numerical	-	

Optiq Trade (FTRRM) File					UTP Trade (FTRRM) File				Change Summary	
Field	Format	Len	Values	Description	Field	Format	Len	Values	Action	Notes
TraderID	String	8	Alphanumeric	Trader ID.	TraderID	String	8	Alphanumeric	-	
OnBehalfOfCompID 8	String	8	Firm ID	ID of the order's issuing firm.	OnBehalfOfCompID 8	String	8	Firm ID	-	
Rule80A	Char	1	'1' Client '2' House '3' RLO '4' RO '6' Liquidity Provider '7' Related Party '8' Structured Product Market Maker	Order origin.	Rule80A	Char	1	'1' Client '2' House '3' RLO '4' RO '6' Liquidity Provider '7' Related Party '8' Riskless Principal	Modified	Value modified
CCPID	Char	1	'0' No settlement '1' LCH '6' EuroCCP '7' Euroclear '8' X-Clear	Indicates the identification of the Clearing organization handling the trade.	CCPID	Char	1	'0' No settlement '1' LCH '6' EuroCCP '7' Euroclear '8' X-Clear	-	
SymbolIndex	Int	10	From 1 to 4280099999	Exchange identification code of the instrument.	SymbolIndex	Int	10	From 1 to 4280099999		
EMM	Int	2	'1' Cash and Derivative Central Order Book (COB) '2' NAV Trading Facility '4' Derivative Wholesales '5' Cash On Exchange Off book '6' Euronext off-exchange trade reports '7' Derivative On Exchange Off book '8' ETF MTF - NAV Central Order Book '99' Not Applicable (For indices and iNAV)	Defines the Exchange Market Mechanism applied on each platform.	EMM	Int	2	'1' Cash and Derivative Central Order Book (COB) '2' NAV Trading Facility '4' Derivative Wholesales '5' Cash On Exchange Off book '6' Euronext off-exchange trade reports '7' Derivative On Exchange Off book '8' ETF MTF - NAV Central Order Book '99' Not Applicable (For indices and iNAV)	-	
WaiverIndicator	Char	4	(blank) As the field is optional 'NLIQ' Negotiated transactions in liquid financial instruments 'OILQ' Negotiated transactions in illiquid financial instruments 'PRIC' Negotiated transactions subject to conditions other than the current market price of that equity financial instrument	Indication as to whether the transaction was executed under a pre-trade waiver in accordance with Articles 4 and 9 of Regulation (EU) 600/2014	WaiverIndicator	Char	4	(blank) As the field is optional 'NLIQ' Negotiated transactions in liquid financial instruments 'OILQ' Negotiated transactions in illiquid financial instruments 'PRIC' Negotiated transactions subject to conditions other than the current market price of that equity financial instrument	-	
TradeTimeSecondsGranularity	Char	6	From 0 to 999999	Indicates the number of microseconds in the time at	TradeTimeSecondsGranularity	Char	6	From 0 to 999999	-	



Optiq Trade (FTRRM) File					UTP Trade (FTRRM) File				Change Summary	
Field	Format	Len	Values	Description	Field	Format	Len	Values	Action	Notes
				which the trade is generated (ssssss).						
Filler	String	30			Filler	String	30		-	

## 5.2 ORDER FILES (*FORDC* FOR EQUITIES, *FUND*, *BONDS* & *FORDCW* FOR WARRANTS & CERTIFICATES)

Optiq Order (FORDCOPT / FORDCWOPT) Files					UTP Order (FORDC / FORDCW) Files				Change Summary	
Field	Format	Len	Values	Description	Field	Format	Len	Values	Action	Notes
EnsYRec	Int	2	'02' Body	Record Type	EnsYRec	Int	2	'02' Body	-	
OrderEntryTime	Epoch Time in Nanoseconds	20	From 0 to 2 <sup>64</sup> -2	Matching Engine IN time (in ns), time at which the corresponding inbound message entered the Matching Engine. (Time in number of nanoseconds since 01/01/1970 UTC)	OrderEntryDate	String	8	YYYYMMDD	Removed	Field renamed Format modified Length modified Values modified
SenderCompID	Alphanumeric ID	8	Firm ID	Identifier of the member firm that sends the message.	SenderCompID	String	11	Gateway ID	Modified	Field renamed Format modified Length modified
LogicalAccessID	Numerical ID	10	From 0 to 2 <sup>32</sup> -2	Identifier of the Logical Access.	OnBehalfOfLocationID	String	11	Firm's front-end server ID	Modified	Field replaced by a new concept in Optiq
ClientOrderID	Numerical ID	20	From -2 <sup>63</sup> +1 to 2 <sup>63</sup> -1	Clients must provide a Client Order ID in every inbound application message, otherwise the message will be immediately rejected by the OEG.	ClOrdID	String	30	Alphanumeric	Modified	Field renamed Format modified Length modified
OrderID	Numerical ID	20	From 0 to 2 <sup>64</sup> -2	Numerical order identifier assigned by the matching engine, unique per instrument and	NSeqOm	String	24	Alphanumeric	Modified	Field renamed Format modified

Optiq Order (FORDCOPT / FORDCWOPT) Files					UTP Order (FORDC / FORDCW) Files				Change Summary	
Field	Format	Len	Values	Description	Field	Format	Len	Values	Action	Notes
				EMM.						Length modified
OrderModificationTime	Epoch Time in Nanoseconds	20	From 0 to 2 <sup>64</sup> -2	Matching Engine IN time (in ns), time at which the corresponding inbound message entered the Matching Engine. (Time in number of nanoseconds since 01/01/1970 UTC)	OrderModificationDate	String	8	YYYYMMDD	Removed	Field renamed Format modified Length modified Values modified
ModifiedSenderCompID	Alphanumeric ID	8	Firm ID	Identifier of the member firm that sends the message.	SenderCompIDMod	String	11	Gateway ID	Modified	Field renamed Format modified Length modified
ModifiedLogicalAccessID	Numerical ID	10	From 0 to 2 <sup>32</sup> -2	Identifier of the Logical Access.	OnBehalfOfLocationIDMod	String	11	Firm's front-end server ID	Modified	Field replaced by a new concept in Optiq
N/A	N/A	N/A	N/A	N/A	CIOrdIDMod	String	30	Alphanumeric	Removed	Field removed
N/A	N/A	N/A	N/A	N/A	NSeqOmMod	String	24	Alphanumeric	Removed	Field removed
N/A	N/A	N/A	N/A	N/A	OrderEntryTime	String	12	hhmmssµµµµµµ	Modified	Field removed
OrderPriority	Numerical ID	20	From 0 to 2 <sup>64</sup> -2	Rank giving the priority of the order. The order with the lowest value of Order Priority has the highest priority.	OrderPriorityTime	Int	20	YYYYMMDDhhmmssµµµµµµ	Modified	Field renamed Format modified Values modified
N/A	N/A	N/A	N/A	N/A	CancelReplaceTime	Int	20	YYYYMMDDhhmmssµµµµµµ	Modified	Field merged with another
EODOrderStatus	Enumerated	3	0 = New 1 = Partially Filled 2 = Replaced	Order status.	OrdStatus	Char	1	'0' New '1' Partially filled '2' Filled '3' Done for Day '4' Cancelled '5' Replaced '8' Rejected	Modified	Field renamed Format modified Values modified Length

Optiq Order (FORDCOPT / FORDCWOPT) Files					UTP Order (FORDC / FORDCW) Files				Change Summary	
Field	Format	Len	Values	Description	Field	Format	Len	Values	Action	Notes
								'C' Expired 'S' Cancelled by Market Operation 'O' Eliminated by corporate event 'P' Cancelled by STP (only in unbooked file)		modified
OnBehalfOfFirmID	Alphanumeric ID	8	Firm ID	Identifier of the member firm that sends the message.	OnBehalfOfCompID	String	11	Firm ID	Modified	Field renamed Length modified
OptiqSegment	Enumerated	3	1 = Equities 2 = Funds 3 = Fixed Income 4 = Warrants and Certificates	An Optiq segment is a universe of instruments sharing common trading properties.	N/A	N/A	N/A	N/A	New	New Field
SymbolIndex	Numerical ID	10	From 0 to 2^32-2	Exchange identification code of the instrument.	Symbol	String	12	ISIN or ISIN-like	Modified	Field replaced by a new concept in Optiq
EMM	Enumerated	3	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] 99 = Not Applicable (For indices and iNAV) [C]	Defines the Exchange Market Mechanism applied on each platform.	N/A	N/A	N/A	N/A	New	New Field
N/A	N/A	N/A	N/A	N/A	MIC	String	4	ISO 10383 standard or 'SI'	Removed	Field removed
N/A	N/A	N/A	N/A	N/A	Currency	String	3	ISO 4217 standard	Removed	Field removed
OrderSide	Enumerated	3	1 = Buy	Indicates the side of the	Side	Char	1	'1' Buy	Modified	Field

Optiq Order (FORDCOPT / FORDCWOPT) Files					UTP Order (FORDC / FORDCW) Files				Change Summary	
Field	Format	Len	Values	Description	Field	Format	Len	Values	Action	Notes
	ated		2 = Sell 3 = Cross [i]	order.				'2' Sell		renamed Values modified Length modified
OrderType	Enumerated	3	1 = Market 2 = Limit 3 = Stop-market or Stop-market-on-quote 4 = Stop-limit or Stop-limit-on-quote <b>5 = Primary Peg</b> <b>6 = Market to limit</b> <b>7 = Market Peg (For Future Use)</b> <b>8 = Mid-Point Peg (For Future Use)</b> <b>9 = Average Price (For Future Use)</b> <b>10 = Iceberg</b>	Type of Order.	OrderType	Char	1	'1' Market '2' Limit '3' Stop / Stop on Quote '4' Stop Limit / Stop on Quote Limit <b>'P' Pegged</b> <b>'K' Market To Limit</b> <b>'Q' Bulk Quote on Warrants (not on Certificats)</b>	Modified	Values modified Length modified
ExecutionInstruction	Bitmap	8	0 = STP resting order [C] 1 = STP incoming order [C] 2 = Disclosed Quantity Randomization [C] 3 = Disabled Cancel On Disconnect Indicator 4 = RFQ Answer [C] 5 = RFQ Confirmation [C]	Field used as instruction for order handling. 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.	ExecInst	Char	1	(blank) Default value 'R' Primary Peg 'P' Market Peg 'X' Cross 'G' All Or None 'M' Mid-price Peg 'x' Best-bid Peg 'z' Best-offer Peg	Removed	Field renamed Values modified Length modified
TimeInForce	Enumerated	3	0 = Day 1 = Good Till Cancel <b>2 = Valid for Uncrossing</b> 3 = Immediate or Cancel 4 = Fill or Kill <b>5 = Good till Time</b> <b>6 = Good till Date</b> <b>7 = Valid for Closing Uncrossing</b>	Specifies the maximum validity of an order.	TimeInForce	Char	1	'0' Day '1' GTC (Good Till Cancel) <b>'2' VFA (Valid For Auction)</b> '3' IOC (Immediate Or Cancel) '4' FOK (Fill Or Kill) <b>'6' GTD (Good Till Date) / GTT (Good Till Time)</b> <b>'7' VFC (Valid For Closing</b>	Modified	Values modified Length modified

Optiq Order (FORDCOPT / FORDCWOPT) Files					UTP Order (FORDC / FORDCW) Files				Change Summary	
Field	Format	Len	Values	Description	Field	Format	Len	Values	Action	Notes
								<b>auction</b>		
TriggeredStopTimeInForce	Enumerated	3	0 = Day 1 = Good Till Cancel 6 = Good till Date	Specifies the maximum validity of an triggered stop order.	N/A	N/A	N/A	N/A	New	New Field
OrderExpirationDate	Date	5	From 0 to 2^16-2	Field used as date of order expiration for GTD orders.	N/A	N/A	N/A	N/A	New	New Field
OrderExpirationTime	Numerical ID	10	From 0 to 2^32-2	Field used as time of order expiration for GTT orders.	ExpireTime	String	8	YYYYMMDD or hhmmss (left-padded with blanks)	Modified	Field renamed Format modified Values modified Length modified
OrderPrice	Price	20	From -2^63+1 to 2^63-1	Instrument price per quantity unit (To be calculated with Price/Index Level Decimals).	Price	Int	19	Price (1+18)	Modified	Field renamed Format modified Length modified
StopTriggerPrice	Price	20	From -2^63+1 to 2^63-1	Stop Trigger Price is mandatory for stop orders.	StopPx	Int	19	Price (1 +18)	Modified	Field renamed Format modified Length modified
PegOffset	Numerical ID	4	From -127 to 127	<b>(Future Use)</b> Tick offset for a pegged order.	PegDifference	Int	19	Price (1 +18)	Modified	Field renamed Format modified Values modified Length modified
N/A	N/A	N/A	N/A	N/A	Filler	Int	19		Removed	Field removed
N/A	N/A	N/A	N/A	N/A	Filler	Char	1		Removed	Field removed
OrderQuantity	Quantity	20	From 0 to 2^64-2	Total order quantity, per quantity unit.(To be	OrderQty	Int	18	Quantity	Modified	Field renamed

Optiq Order (FORDCOPT / FORDCWOPT) Files					UTP Order (FORDC / FORDCW) Files				Change Summary	
Field	Format	Len	Values	Description	Field	Format	Len	Values	Action	Notes
				calculated with Quantity Level Decimals)						Length modified
MinimumOrderQuantity	Quantity	20	From 0 to 2^64-2	Minimum quantity to be executed upon order entry (else the order is rejected), (To be calculated with Quantity Level Decimals).	MinQty	Int	18	Quantity	Modified	Field renamed Length modified
DisclosedQuantity	Quantity	20	From 0 to 2^64-2	Maximum number of quantity units to be shown to market participants (Iceberg Order). (To be calculated with Quantity Level Decimals)	MaxFloor	Int	18	Quantity (ignored if '0')	Modified	Field renamed Length modified
CumulatedQuantity	Quantity	20	From 0 to 2^64-2	Cumulated quantity (to be calculated with Quantity Level Decimals). Total number of shares filled.	CumQty	Int	18	Quantity	Modified	Field renamed Length modified
N/A	N/A	N/A	N/A	N/A	IOmApl	Char	1	'0' Not a cross order '1' Cross order	Removed	Field merged into another
TechnicalOrigin	Enumerated	3	1 = Index trading arbitrage 2 = Portfolio strategy 3 = Unwind order 4 = Other orders (default) 5 = Cross margining	Indicates the origin of the order; for example, manual entry, or an order coming from a Program Trading system. This field is part of the clearing aggregate.	TechnicalOrderType	Char	1	(blank) As the field is optional 'I' Index trading arbitrage 'P' Portfolio strategy 'G' Unwind order... 'A' Other orders 'C' Cross margining	Modified	Field renamed Values modified Length modified
AccountType	Enumerated	3	1 = Client 2 = House 4 = RO 6 = Liquidity Provider 7 = Related Party <b>8 = Structured Product Market Maker</b>	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.	Rule80A	Char	1	'1' Client '2' House <b>'3' RLO</b> '4' RO '6' Liquidity Provider '7' Related Party <b>'8' Riskless Principal</b>	Modified	Field renamed Format modified Values modified Length modified
LPRole	Enumerated	3	1 = Liquidity Provider or Market Maker 3 = Retail Liquidity	Liquidity Provider Role identifies the type of the Liquidity Provider when	N/A	N/A	N/A	N/A	New	New Field

Optiq Order (FORDCOPT / FORDCWOPT) Files					UTP Order (FORDC / FORDCW) Files				Change Summary	
Field	Format	Len	Values	Description	Field	Format	Len	Values	Action	Notes
			Provider [C]	Account Type is equal to "Liquidity Provider".						
AccountNumber	Alphanumerical ID	12	Alphanumeric	Account Number. Client account number identifying the investor's account. This field is part of the clearing aggregate.	Account	String	12	Alphanumeric	Modified	Field renamed
ClientID	Alphanumerical ID	8	Alphanumeric	Field used to identify the client (investor).	ClientID	String	16	Alphanumeric	Modified	Length modified
FreeText	Text	18	Any	Free Text is manually entered by the trader issuing the order. This field is part of the clearing aggregate.	FreeText	String	18	Any	-	
ClearingFirmID	Alphanumerical ID	8	Firm ID	Clearing firm ID.	ClearingFirm	String	11	Firm ID	Modified	Field renamed
OpenClose	Bitmap	10	0 = Field Actively Used 1 = Leg 1 2 = Leg 2 [D] 3 = Leg 3 [D] 4 = Leg 4 [D] 5 = Leg 5 [D] 6 = Leg 6 [D] 7 = Leg 7 [D] 8 = Leg 8 [D] 9 = Leg 9 [D]	Open Close Indicator, Posting action. This field is part of the clearing aggregate.	OpenClose	Char	1	'O' Open 'C' Close	Modified	Format modified Values modified Length modified
ClearingInstruction	Enumerated	5	0 = Process normally (formerly Systematic posting) 8 = Manual mode 9 = Automatic posting mode 10 = Automatic give-up mode	Clearing Instruction.	ClearingHandlingType	Char	1	(blank) Systematic posting '0' Manual mode '1' Automatic extraction '2' Automatic allocation	Modified	Field renamed Format modified Values modified Length modified
N/A	N/A	N/A	N/A	N/A	ExpireTimeFlag	Char	1	(blank) Allowed if the order is non GTT/GTD 'D' ExpireTime is a date 'T' ExpireTime is a time	Removed	Field removed

Optiq Order (FORDCOPT / FORDCWOPT) Files					UTP Order (FORDC / FORDCW) Files				Change Summary	
Field	Format	Len	Values	Description	Field	Format	Len	Values	Action	Notes
N/A	N/A	N/A	N/A	N/A	MarketPlace	String	3	- 006: Brussels - 025: Paris - 037: Amsterdam Derivative Instruments - 038: Amsterdam Cash Instruments - 047: Luxembourg - 051: Lisbon - 260: non-Euronext instrument - prices of French origin - 261: instruments awaiting to be traded on UTP - 726: London	Remove d	Field removed
N/A	N/A	N/A	N/A	N/A	MarketSegment	String	2	(blank) Default 'LE' Leverage 'IN' Investment 'PM' Primary Market	Remove d	Field removed
N/A	N/A	N/A	N/A	N/A	STPIndicator	Int	1	'0' or null STP treatment not activated '1' STP treatment activated	Remove d	Field merged into another
N/A	N/A	N/A	N/A	N/A	Filler	String	1		Remove d	Field removed
PartitionID	Numeri cal ID	5	From 0 to 2^16-2	Identifies uniquely an Optiq partition across all the Exchange partitions.	EngineID	String	11	Alphanumeric	Modified	Field replaced by a new concept in Optiq
N/A	N/A	N/A	N/A	N/A	Yield	Int	19	Signed percentage	Remove d	Field removed
N/A	N/A	N/A	N/A	N/A	Spread	Int	19	Signed percentage	Remove d	Field removed
N/A	N/A	N/A	N/A	N/A	COBSIndicator	Int	1	'0' Not an SI participant '1' SI order or order having matched against an SI order.	Remove d	Field removed
LeavesQuantity	Quantit y	20	From 0 to 2^64-2	Indicates the remaining quantity of an order, i.e. the quantity open for further execution.	LeavesQty	Int	18	Quantity	Modified	Field renamed Length modified



Optiq Order (FORDCOPT / FORDCWOPT) Files					UTP Order (FORDC / FORDCW) Files				Change Summary	
Field	Format	Len	Values	Description	Field	Format	Len	Values	Action	Notes
DisplayedQuantity	Quantity	20	From 0 to 2^64-2	Order quantity displayed to the market (Iceberg only)	DisplayedQty	Int	18	Quantity	Modified	Field renamed Length modified
N/A	N/A	N/A	N/A	N/A	AmsAndNonWarrProduct	Char	1	'0' No '1' Yes	Removed	Field removed
N/A	N/A	N/A	N/A	N/A	IcebergOrder	Char	1	'0' No '1' Yes	Removed	Field merged into another
N/A	N/A	N/A	N/A	N/A	DarkIndicator	Char	1	'0' or null No '1' Yes	Removed	Field merged into another
N/A	N/A	N/A	N/A	N/A	DefTradReq	Char	1	'0' or null Immediate '1' Deferred	Removed	Field merged into another
N/A	N/A	N/A	N/A	N/A	MinQtyType	Char	1	'0' or null MAQ '1' MES	Removed	Field merged into another
DarkExecutionInstruction	Bitmap	8	0 = Dark Indicator 1 = Deferred Trade Indicator 2 = Displayed Order Interaction 3 = Sweep Order Indicator 4 = Minimum Quantity Type	Field used as instruction for dark order handling (For Future Use). 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.	N/A	N/A	N/A	N/A	New	New Field
UndisclosedPrice	Price	20	From -2^63+1 to 2^63-1	(Future Use) Optional price for the hidden part of an Iceberg order.	UndisclosedPrice	Int	19	Price (1 +18)	Modified	Field renamed Format modified Length modified
UndisclosedIcebergType	Enumerated	3	1 = Limit 2 = Peg Mid-Point 3 = Peg Primary 4 = Peg Market	(Future Use) Order handling related to the undisclosed part of an Iceberg order eligible to a matching in the Dark pool of liquidity.	UndisclosedExecInst	Char	1	'L' Limit 'M' MidPoint PEG 'R' Primary PEG 'P' Market PEG	Modified	Field renamed Format modified Values modified Length modified
N/A	N/A	N/A	N/A	N/A	DisplayedOrderIn	Char	1	'0' or null No	Remove	Field merged

Optiq Order (FORDCOPT / FORDCWOPT) Files					UTP Order (FORDC / FORDCW) Files				Change Summary	
Field	Format	Len	Values	Description	Field	Format	Len	Values	Action	Notes
					teraction			'1' Yes	d	into another
N/A	N/A	N/A	N/A	N/A	DarkWaiver	Char	1	'0' N/A (No) '1' LIS '2' RPW	Remove d	Field removed
N/A	N/A	N/A	N/A	N/A	DisplayQtyRdm	Char	1	'0' or null No '1' Yes	Modified	Field merged into another
N/A	N/A	N/A	N/A	N/A	SweepOrder	Char	1	'0' or null No '1' Yes	Remove d	Field merged into another
N/A	N/A	N/A	N/A	N/A	Filler	String	37		Remove d	Field removed

---

## APPENDIX A: REVISION HISTORY

---

### REVISION HISTORY

Version	Change Description
1.0.0	First release for Phase 2 of migration to Optiq (Cash markets). Details of the changes between Optiq and legacy format are covered in the Change highlights document.

---

### DOCUMENT HISTORY

REVISION NO./ VERSION NO.	DATE	AUTHOR	CHANGE DESCRIPTION
1.0.0	31 January 2018	Euronext	First release for Phase 2 of migration to Optiq (Cash markets).