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CLIENT SPECIFICATION

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PREFACE

DOCUMENT HISTORY

The following table provides a description of all changes to this document.

VERSION NO.	DATE	CHANGE DESCRIPTION
2.0.1a	04/06/2010	Formatted into new template
2.0.2	15/10/2012	Removed Order Book data set Rebranded with new NYSE Technologies template
2.0.3	27/06/2014	Rebranded with new Euronext Template Inserted sections 4.3 and 4.4. Clarified possible field formats in section 4.5.
2.0.4	19/08/2014	Clarification to <Best bid price>, <Best ask price>, <Size on best bid>, <Size on best ask> in Table 11 (BBO File)
2.0.5	12/09/2014	Updated Euronext Service Operations email address
2.0.6	05/12/2014	Changes resulting from migration to new Euronext data delivery infrastructure – Planned for Mon 16 March 2015 - Added section 1 – NEW DATA DELIVERY INFRASTRUCTURE - Edited section 4 – DATA FILES
2.0.7	16/03/2015	Updated Euronext Service Operations telephone number Updated dates in section 1.2 Transition Period
2.0.8	14/05/2015	Updated Euronext Service Operations email address
2.0.9	09/11/2018	Removed section 1 – NEW DATA DELIVERY INFRASTRUCTURE Updated Table 5 (changed REFs 2.12, 2.13, 2.14, 2.15, 2.16, 2.17) Updated Table 11 (added REFs 08.14 and 08.15)
2.1.0	30/11/2018	**(Effective 04 Nov 2018)** - Euronext Dublin (former Irish Stock Exchange) Equity data will be included in the NextHistory Files - Changes to the EOD File layout will be introduced (see Table 8)
2.1.1	20/03/2020	**(Effective 06 Apr 2020)** - Dividend File (see Table 6) <Dividend payment indicator>: possible values - IntradayTrades File (see Table 9) <Trade time> field : timestamp granularity - Off-Market Intraday Trades File (see Table 10)

VERSION NO.	DATE	CHANGE DESCRIPTION
		<Trade time> field: timestamp granularity <Trade type> field: possible values - BBO File (see BBO file section) File Name: sequence number added to file name <BBO time>: timestamp granularity
2.1.2	01/09/2022	**(Effective 01 Sept 2022) – the following changes will be made** - Full Order Book (FOB) files will be added to the NextHistory offering - OPTIQ MDG binary data (RAW) files (in PCAP format) will be added to the NextHistory offering
2.2	26/01/2023	**(Effective 01 February 2023)** - File delivery via **SFTP** - except for the RAW Files - will become available (see section 3.4 – "FTP/SFTP Delivery") - File delivery via **HTTPS** will become available (see section 3.6 – "HTTPS Delivery")
		(Effective 18 March 2023) - File delivery via **FTP** will stop for all products, except for the RAW Files (see section 3.4 – "FTP/SFTP Delivery)
2.2.1	31/03/2023 (UPDATED DATES)	**(Effective 22 April 2023)** File delivery via **FTP** will stop for all products, **except for the RAW Files** (see section 3.4 – "FTP/SFTP Delivery)
2.2.2	08/04/2024	**(Effective 08 April 2024)** Added Trade Indicator = 3 for trades from the Dark Midpoint orderbook.
2.2.3	17/03/2025	**(Effective 17 March 2025)** Changes to the possible values for the field Category in the following files: Instrument Characteristics, Dividend, Adjustments, End of Day and IntradayTrades.
2.2.4	10/04/2025	**(Effective 04 May 2026)** Added Trade Indicator = 4 for Best of Book (BoB) Trades.
2.2.5	29/10/2026	**(Effective 29 October 2026)** Updated the list of Packages and Files available.

CONTACT INFORMATION

For technical support, please contact the **Euronext Service Operations** at serviceoperations@euronext.com.

FURTHER INFORMATION

For additional product information, please contact us at datasolutions@euronext.com.

CONTENTS

1. INTRODUCTION 6
2. DATA OVERVIEW 8
3. DATA FILES 10

1. INTRODUCTION

Euronext NextHistory provides high-quality historical financial data that allows users to identify price trends and gain new insights into risk management and forecasting.

Table 1 Euronext NextHistory Cash Data Products

	A END OF DAY FILE	B TRADE FILE (INCLUDES A)	C BBO FILE (INCLUDES A AND B)	D FOB FILE (INCLUDES A, B AND C)	E RAW FILES
Euronext Group (except Borsa Italiana)	√	√	√	√	√
Borsa Italiana (incl. EuroTLX)	√	√	√	√	√

The main features of Euronext NextHistory cash data are as follows:

Products A, B, C and D

- Official post-clearing data direct from the source
- End of Day file, including detailed dividend information and adjustment coefficients
- Trade file, including trade cancellations, trade IDs and off-market data (reported through TCS)
- BBO file, including best bid and offer
- Full Order Book (FOB) file, including incremental order updates

Product E

- OPTIQ MDG binary data (RAW) files, include the content of OPTIQ MDG feed messages broadcasted over the different feed channels

The **Table 2** below shows the files supplied with each package.

FILES AVAILABLE	PACKAGES					NUMBER OF FILES PROVIDED
	END-OF-DAY	TRADES	BBO	FOB	RAW	
Calendar	X	X	X	X		One covering all locations
Instrument characteristics	X	X	X	X		One per location
Dividend	X	X	X	X		One per location
Adjustments	X	X	X	X		One per location
End of Day	X	X	X	X		One per location
IntradayTrades		X	X	X		One per location

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Off-market trades		X	X	X		One per location
BBO			X	X		One per location
FOB				X		Several per location
RAW					X	One or several per channel

Markets Covered

Euronext Group Package

- Euronext Amsterdam
- Euronext Brussels
- Euronext Dublin (as from 04 February 2019)
- Euronext Lisbon
- Euronext Oslo Børs (as from 30 November 2020)
- Euronext Paris

Borsa Italiana Package

- Borsa Italiana
- EuroTLX

1.1 SOFTWARE REQUIREMENTS

Software for reading and processing data files should be purchased from a third-party supplier. Clients need to make sure that this software is capable of handling very large data files

END-OF-DAY, TRADES, BBO, FOB packages: ZIP compressed CSV files are provided.

RAW packages: GZ compressed PCAP files are provided. Euronext does not provide a file decoder.

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2. DATA OVERVIEW

Euronext NextHistory cash data is stored in the following files.

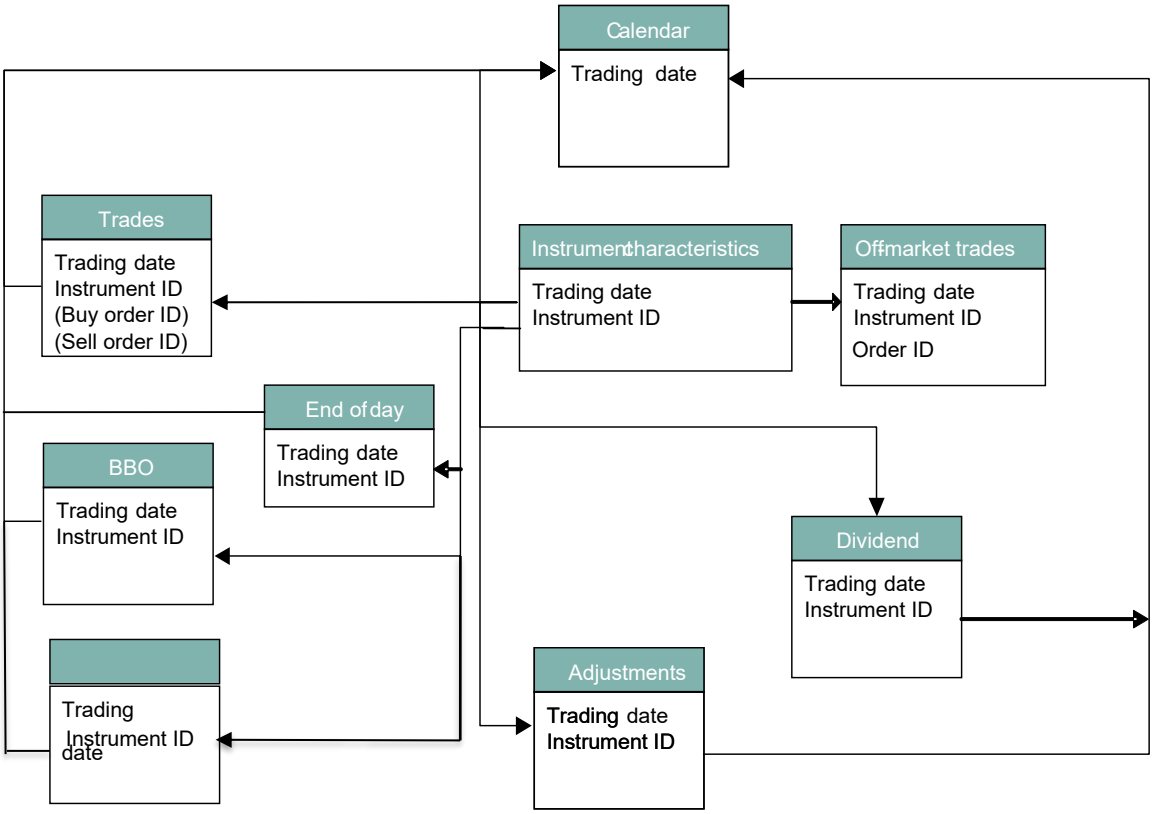
Table 3 Euronext NextHistory Cash Data Files

FILE NAME	CONTENTS
Calendar	Overview of trading days for the corresponding calendar month
Instrument characteristics	All the characteristics of a particular instrument on a given date
Dividend	Dividend payments
Adjustments	Adjustment coefficients
End of day	Daily market summary: first, last, highest and lowest prices, volumes and turnover
IntradayTrades	Trades data file excluding Order IDs. Only available in the products Trade file and BBO file. Transactions and cancellations on the central market
Off-market trades	Trades reported via the TCS system
BBO	Best bid and offer available in the central order book
FOB	Incremental order updates
RAW	As detailed in the OPTIQ MDG Client Specification and OPTIQ MDDG Connectivity documentation available on Euronext's website

The following flow chart shows how these files (except the files included in the RAW package) are linked.

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Figure 1 File Links



* Instrument ID: also referred to as ISIN code and internal code

3. DATA FILES

3.1 FORMAT

END-OF-DAY, TRADES, BBO, FOB packages

- All files are in CSV format. The delimiter is a semicolon, so this character is never used in the fields.
- The first record of each file contains a header, which contains the name of each field.
- All numerical values follow standard international practice (decimal separator is a point).

RAW packages

Euronext Group & Borsa Italiana

- All files are in PCAP format.

3.2 VOID

3.3 FILE AVAILABILITY

There is no fixed availability time for Euronext NextHistory Cash files. The files are made available on the sftp servers as soon as they are ready and the availability of the files varies per day depending on previous day's trading activity.

3.4 SFTP DELIVERY

The files are available via SFTP:

- Host: data.prodnr.euronext.cloud
- Port: 22000

Please refer to the Data Shop SFTP Guide (available here) for instructions on how to set up your sftp account.

3.5 SFTP FILE LOCATION

END-OF-DAY, TRADES, BBO, FOB packages

Euronext Group

FILES AVAILABLE	DIRECTORIES
Calendar	Most Recent File /CSH_EU_ENXT_CAL/CURRENT Historical Archive /CSH_EU_ENXT_CAL/CSH_EU_ENXT_CAL_YYYY/CSH_EU_ENXT_CAL_YYYYMM

Instrument characteristics	Most Recent File /CSH_EU_ENXT_REF/CURRENT Historical Archive /CSH_EU_ENXT_REF/CSH_EU_ENXT_REF_YYYY/CSH_EU_ENXT_REF_YYYYMM
Dividend	Most Recent File /CSH_EU_ENXT_DIV/CURRENT Historical Archive /CSH_EU_ENXT_DIV/CSH_EU_ENXT_DIV_YYYY/CSH_EU_ENXT_DIV_YYYYMM
Adjustments	Most Recent File /CSH_EU_ENXT_ADJ/CURRENT Historical Archive /CSH_EU_ENXT_ADJ/CSH_EU_ENXT_ADJ_YYYY/CSH_EU_ENXT_ADJ_YYYYMM
End of Day	Most Recent File /CSH_EU_ENXT_SUM/CURRENT Historical Archive /CSH_EU_ENXT_SUM/CSH_EU_ENXT_SUM_YYYY/CSH_EU_ENXT_SUM_YYYYMM
IntradayTrades	Most Recent File /CSH_EU_ENXT_TRADE_ONEXCH/CURRENT Historical Archive /CSH_EU_ENXT_TRADE_ONEXCH/CSH_EU_ENXT_TRADE_ONEXCH_YYYY/CSH_EU_ENXT_TRADE_ONEXCH_YYYYMM
Off-market trades	Most Recent File /CSH_EU_ENXT_TRADE_TCS/CURRENT Historical Archive /CSH_EU_ENXT_TRADE_TCS/CSH_EU_ENXT_TRADE_TCS_YYYY/CSH_EU_ENXT_TRADE_TCS_YYYYMM
BBO	Most Recent File /CSH_EU_ENXT_BBO/CURRENT Historical Archive /CSH_EU_ENXT_BBO/CSH_EU_ENXT_BBO_YYYY/CSH_EU_ENXT_BBO_YYYYMM
FOB	Most Recent File / Historical Archive /CSH_EU_ENXT_MARKET_PLACE*_ASSET_CLASS**_FOB/CSH_EU_ENXT_MARKET_PLACE*_ASSET_CLASS**_FOB _YYYY/CSH_EU_ENXT_MARKET_PLACE*_ASSET_CLASS**_FOB_YYYYMM

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Possible values for *MARKET_PLACE = AMS, BRU, DUB, LIS, OSL, PAR

Possible values for **ASSET_CLASS = CERTIFICATES, ETF, GOVERNMENT_BONDS, INVESTMENT_FUNDS, OTHER_BONDS, RIGHTS, SHARES, WARRANTS

Borsa Italiana

PACKAGES/FILES AVAILABLE	DIRECTORIES
EOD Package (incl. Calendar, Instrument characteristics, Dividend, Adjustments, End of Day Files)	Most Recent File /CSH_BIT_ALL_SUM/CURRENT Historical Archive /CSH_BIT_ALL_SUM/CSH_BIT_ALL_SUM_YYYY/CSH_BIT_ALL_SUM_YYYYMM
Trade Package (incl. **EOD** + IntradayTrades, Off-market trades Files)	Most Recent File /CSH_BIT_ALL_TRADE/CURRENT Historical Archive /CSH_BIT_ALL_TRADE/CSH_BIT_ALL_TRADE_YYYY/CSH_BIT_ALL_TRADE_YYYYMM
BBO Package (incl. **TRADE** + BBO Files)	Most Recent File /CSH_BIT_ALL_BBO/CURRENT Historical Archive /CSH_BIT_ALL_BBO/CSH_BIT_ALL_BBO_YYYY/CSH_BIT_ALL_BBO_YYYYMM
FOB Package	Most Recent File / Historical Archive /CSH_EU_ENXT_MIL_ASSET_CLASS**_FOB/CSH_EU_ENXT_ MIL_ASSET_CLASS**_FOB _YYYY/CSH_EU_ENXT_ MIL_ASSET_CLASS**_FOB_YYYYMM

Possible values for **ASSET_CLASS = RIGHTS, SHARES

RAW packages

Euronext Group

PACKAGES/FILES AVAILABLE	DIRECTORIES
RAW – Equities Belgium	Most Recent File /CSH_EU_ENXT_EQY-BE_RAW/CURRENT Historical Archive /CSH_EU_ENXT_EQY-BE_RAW/CSH_EU_ENXT_EQY-BE_RAW_yyyy/CSH_EU_ENXT_EQY-BE_RAW_yyyymm

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RAW – Equities France	Most Recent File /CSH_EU_ENXT_EQY-FR_RAW/CURRENT Historical Archive /CSH_EU_ENXT_EQY-FR_RAW/CSH_EU_ENXT_EQY-FR_RAW_yyyy/CSH_EU_ENXT_EQY-FR_RAW_yyyymm
RAW – Equities Dublin	Most Recent File /CSH_EU_ENXT_EQY-IR_RAW/CURRENT Historical Archive /CSH_EU_ENXT_EQY-IR_RAW/CSH_EU_ENXT_EQY-IR_RAW_yyyy/CSH_EU_ENXT_EQY-IR_RAW_yyyymm
RAW – Equities Netherlands	Most Recent File /CSH_EU_ENXT_EQY-NL_RAW/CURRENT Historical Archive /CSH_EU_ENXT_EQY-NL_RAW/CSH_EU_ENXT_EQY-NL_RAW_yyyy/CSH_EU_ENXT_EQY-NL_RAW_yyyymm
RAW – Equities Norway	Most Recent File /CSH_EU_ENXT_EQY-NO_RAW/CURRENT Historical Archive /CSH_EU_ENXT_EQY-NO_RAW/CSH_EU_ENXT_EQY-NO_RAW_yyyy/CSH_EU_ENXT_EQY-NO_RAW_yyyymm
RAW – Equities Portugal	Most Recent File /CSH_EU_ENXT_EQY-PT_RAW/CURRENT Historical Archive /CSH_EU_ENXT_EQY-PT_RAW/CSH_EU_ENXT_EQY-PT_RAW_yyyy/CSH_EU_ENXT_EQY-PT_RAW_yyyymm
RAW - Euronext Fixed Income	Most Recent File /CSH_EU_ENXT_BND_RAW/CURRENT Historical Archive /CSH_EU_ENXT_BND_RAW/CSH_EU_ENXT_BND_RAW_yyyy/CSH_EU_ENXT_BND_RAW_yyyymm
RAW – Euronext and Borsa Italiana ETFs & Funds	Most Recent File /CSH_EU_ENXT_FND_RAW/CURRENT Historical Archive /CSH_EU_ENXT_FND_RAW/CSH_EU_ENXT_FND_RAW_yyyy/CSH_EU_ENXT_FND_RAW_yyyymm

RAW - Euronext Warrants	Most Recent File /CSH_EU_ENXT_WAR_RAW Historical Archive /CSH_EU_ENXT_WAR_RAW/CSH_EU_ENXT_WAR_RAW_yyyy/CSH_EU_ENXT_WAR_RAW_yyyymm
RAW - Euronext Best Of Book*	Most Recent File /CSH_EU_ENXT_BOB_RAW/CURRENT Historical Archive /CSH_EU_ENXT_BOB_RAW/CSH_EU_ENXT_BOB_RAW_yyyy/CSH_EU_ENXT_BOB_RAW_yyyymm
RAW - Euronext APA	Most Recent File /CSH_EU_ENXT_OTC_RAW/CURRENT Historical Archive /CSH_EU_ENXT_OTC_RAW/CSH_EU_ENXT_OTC_RAW_yyyy/CSH_EU_ENXT_OTC_RAW_yyyymm

* Includes Borsa Italiana

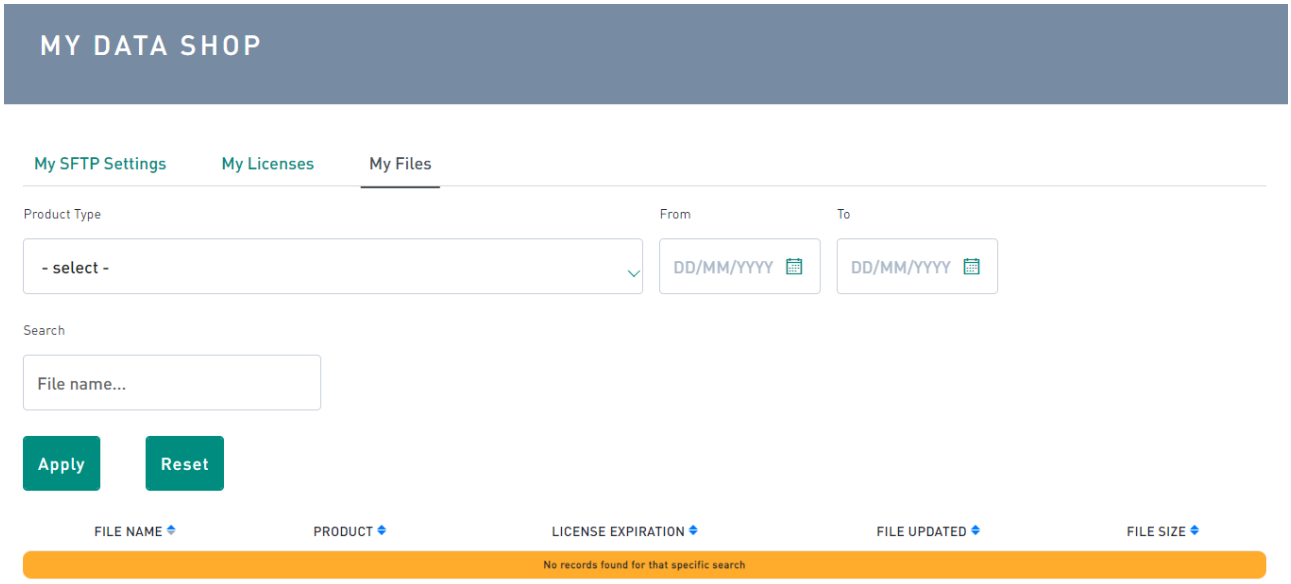
Borsa Italiana

PACKAGES/FILES AVAILABLE	DIRECTORIES
RAW – Equities Borsa Italiana	Most Recent File /CSH_EU_ENXT_EQY-IT_RAW/CURRENT Historical Archive /CSH_EU_ENXT_EQY-IT_RAW/CSH_EU_ENXT_EQY-IT_RAW_yyyy/CSH_EU_ENXT_EQY-IT_RAW_yyyymm
RAW – Equities EuroTLX	Most Recent File /CSH_EU_ENXT_EQY-ETLX_RAW/CURRENT Historical Archive /CSH_EU_ENXT_EQY-ETLX_RAW/CSH_EU_ENXT_EQY-ETLX_RAW_yyyy/CSH_EU_ENXT_EQY-ETLX_RAW_yyyymm
RAW – Borsa Italiana Fixed Income	Most Recent File /CSH_EU_ENXT_BND-FXI_RAW/CURRENT Historical Archive /CSH_EU_ENXT_BND-FXI_RAW/CSH_EU_ENXT_BND-FXI_RAW_yyyy/CSH_EU_ENXT_BND-FXI_RAW_yyyymm

RAW – EuroTLX Fixed Income	Most Recent File /CSH_EU_ENXT_BND-ETLX_RAW/CURRENT Historical Archive /CSH_EU_ENXT_BND-ETLX_RAW/CSH_EU_ENXT_BND-ETLX_RAW_yyyy/CSH_EU_ENXT_BND-ETLX_RAW_yyyymm
RAW –Borsa Italiana ATFund	Most Recent File /CSH_EU_ENXT_FND-IT_RAW/CURRENT Historical Archive /CSH_EU_ENXT_FND-IT_RAW/CSH_EU_ENXT_FND-IT_RAW_yyyy/CSH_EU_ENXT_FND-IT_RAW_yyyymm
RAW – ETF Access	Most Recent File /CSH_EU_ENXT_ETF-ACCESS_RAW/CURRENT Historical Archive /CSH_EU_ENXT_ETF-ACCESS_RAW/CSH_EU_ENXT_ETF-ACCESS_RAW_yyyy/CSH_EU_ENXT_ETF-ACCESS_RAW_yyyymm
RAW – Borsa Italiana Warrants	Most Recent File /CSH_EU_ENXT_WAR-SEDX_RAW Historical Archive /CSH_EU_ENXT_WAR-SEDX_RAW/CSH_EU_ENXT_WAR-SEDX_RAW_yyyy/CSH_EU_ENXT_WAR-SEDX_RAW_yyyymm
RAW - EuroTLX Warrants	Most Recent File /CSH_EU_ENXT_WAR-ETLX_RAW Historical Archive /CSH_EU_ENXT_WAR-ETLX_RAW/CSH_EU_ENXT_WAR-ETLX_RAW_yyyy/CSH_EU_ENXT_WAR-ETLX_RAW_yyyymm

3.6 HTTPS DELIVERY

The files are also available on https://live.euronext.com/en/user/datashop/files using the client's credentials.



3.7 FILE CONTENT

END-OF-DAY, TRADES, BBO, FOB packages

Possible Field Format:

"X": Alphanumeric

"D": Decimal/Floating Point

"N": Numeric/Integer

Some fields in the 'Instrument characteristics' file are also part of the other files. The data provided in these fields for a particular instrument is the same, irrespective of which file they appear in.

3.7.1 Calendar

Euronext Group

File name: Euronext-CAL-YYYYMMDD.csv.zip (compressed)

Euronext-CAL-YYYYMMDD.csv (uncompressed)

where YYYY = year, MM = month, DD = day.

The file contains one record per day for the relevant period.

Borsa Italiana

File name: Euronext-CashCalendar-YYYYMMDD.csv (compressed)

Euronext-CAL-YYYYMMDD.csv (uncompressed)

where YYYY = year, MM = month, DD = day.

The file contains one record per day for the relevant period.

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Table 4 Calendar File

REF.	FIELD NAME	FORMAT	DESCRIPTION
1.01	<Calendar date>	YYYY-MM-DD	
1.02	<Trading day indicator>	X	Indicates if the calendar date is a trading day or not. Possible values: ■ '0' - Not a trading day ■ '1' - Trading day

3.7.2 Instrument Characteristics

Euronext Group

File name: Euronext location-CHR-YYYYMMDD.csv.zip (compressed)

Euronext location-CHR-YYYYMMDD.csv (uncompressed)

where Euronext location = EuronextAmsterdam, EuronextBrussels, EuronextDublin, EuronextLisbon, EuronextOslo or EuronextParis; YYYY = year, MM = month, DD = day.

The file contains one record per day and per instrument.

Borsa Italiana

File name: Euronext-CashREF-Milan-YYYYMMDD.csv.zip (compressed)

Euronext-CashREF-Milan-YYYYMMDD.csv (uncompressed)

where YYYY = year, MM = month, DD = day.

The file contains one record per day and per instrument.

Table 5 Instrument Characteristic File

REF.	FIELD NAME	FORMAT	DESCRIPTION
2.01	<Effective date>	YYYY-MM-DD	Trading day to which the provided data relates.
2.02	<Internal code>	X	Internal code for the instrument also referred to as instrument ID. If the ISIN is changed, this code is not modified as a result, trading prices can be compared using an adjustment coefficient before and after the change takes place. The code enables the old ISINs to be linked to the new ones.
2.03	<ISIN code>	X	International Securities Identification Number (ISIN) which identifies the instrument in accordance with the ISO 6166 standard. Also referred to as instrument ID.
2.04	<Instrument name>	X	Brief description of a security.

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REF.	FIELD NAME	FORMAT	DESCRIPTION
2.05	<Trading place>	X	The Euronext location at which the instrument is traded (place of the Market of Reference, MoR). Possible values: ■ Amsterdam ■ Brussels ■ Dublin ■ Lisbon ■ Oslo ■ Paris
2.06	<Category> (Possible values changed on 17 March 2025)	X	Type of instrument Possible values: ■ Gov. Bonds ■ Other Bonds ■ ETCs ■ ETFs ■ ETNs ■ Inv. Funds ■ Shares ■ Structured Products
2.07	<Instrument group code>	X	Designates the group of instruments to which an instrument belongs. All the instruments of a same instrument group are governed by the same rules such as the trading timetable and authorized price fluctuation. Possible values: See the Appendix to the Euronext Cash market trading manual
2.08	<Issuing country code>	X	This code is designated in accordance with the ISO 3166-1 alpha 3 coding system and represents the country in which the corporate headquarters of the issuing company are located.
2.09		X	This field is no longer used.
2.10	<Trading currency code>	X	Code for the currency in which an instrument is traded as defined in ISO 4217alpha 3. When the price of a cash instrument is expressed as a percentage of the nominal

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REF.	FIELD NAME	FORMAT	DESCRIPTION
			value, the currency in which the nominal value is expressed must be placed in this field.
2.11	<Trading unit type>	X	Unit used to express the price and quantity of an instrument for orders and trades. Possible values: ■ '1' - Price per share expressed as a currency; quantity expressed as a number of shares ■ '2' - Price expressed as a percentage of the nominal value; quantity expressed as a number of bonds
2.12	MIC of listing place 1 (Field added on 14 Jan 2009)	X	Identifies the market to which the instrument is listed and traded (= the Market of Reference; MoR), according to ISO norm 10383.
2.13	MIC of listing place 2 (Field added on 14 Jan 2009)	X	In case of Euronext multi listed instrument the MIC code of one of the Markets where the instrument is listed (other than the MoR), according to ISO norm 10383.
2.14	MIC of listing place 3 (Field added on 14 Jan 2009)	X	In case of Euronext multi listed instrument the MIC code of one of the Markets where the instrument is listed (other than the MoR), according to ISO norm 10383.
2.15	MIC of listing place 4 (Field added on 14 Jan 2009)	X	In case of Euronext multi listed instrument the MIC code of one of the Markets where the instrument is listed (other than the MoR), according to ISO norm 10383.
2.16	MIC of listing place 5 (Field added on 14 Jan 2009)	X	In case of Euronext multi listed instrument the MIC code of one of the Markets where the instrument is listed (other than the MoR), according to ISO norm 10383.
2.17	MIC of listing place 6 (Field added on 14 Jan 2009)	X	In case of Euronext multi listed instrument the MIC code of one of the Markets where the instrument is listed (other than the MoR), according to ISO norm 10383.

3.7.3 Dividend

Euronext Group

File name: Euronext location-DIV-YYYYMMDD.csv.zip (compressed)

Euronext location-DIV-YYYYMMDD.csv (uncompressed)

where Euronext location = EuronextAmsterdam, EuronextBrussels, EuronextDublin, EuronextLisbon, EuronextOslo or EuronextParis; YYYY = year, MM = month, DD = day.

The file contains one or several record per dividend detached during the relevant period.

Borsa Italiana

File name: Euronext-CashDiv-Milan-YYYYMMDD.csv.zip (compressed)

Euronext-CashDiv-Milan-YYYYMMDD.csv (uncompressed)

where YYYY = year, MM = month, DD = day.

The file contains one or several record per dividend detached during the relevant period.

Table 6 Dividend File

REF.	FIELD NAME	FORMAT	DESCRIPTION
3.01	<Effective date>	YYYY-MM-DD	Trading day to which the provided data relates.
3.02	<Internal code>	X	Internal code for the instrument also referred to as instrument ID. If the ISIN is changed, this code is not modified as a result, trading prices can be compared using an adjustment coefficient before and after the change takes place. The code enables the old ISINs to be linked to the new ones.
3.03	<ISIN code>	X	International Securities Identification Number (ISIN) which identifies the instrument in accordance with the ISO 6166 standard. Also referred to as instrument ID.
3.04	<Instrument name>	X	Brief description of a security.
3.05	<Trading place>	X	The Euronext location at which the instrument is traded (place of the Market of Reference, MoR). Possible values: ■ Amsterdam ■ Brussels ■ Dublin ■ Lisbon ■ Oslo ■ Paris
3.06	<Category> (Possible values changed on 17 March 2025)	X	Type of instrument Possible values: ■ Gov. Bonds ■ Other Bonds ■ ETCs ■ ETFs ■ ETNs ■ Inv. Funds

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REF.	FIELD NAME	FORMAT	DESCRIPTION
			■ Shares ■ Structured Products
3.07		X	This field is no longer used.
3.08	<Net dividend>	D	Net amount of dividend, expressed in Euros.
3.09	<Gross dividend>	D	Gross amount of dividend, expressed in Euros.
3.10	<Type of dividend payment>	X	Indicates the type of dividend distributed. Possible values: ■ '0' - Share payback ■ '1' - Ordinary ■ '2' - Extraordinary ■ '3' - Bonus ■ '4' - Capital gain ■ '5' - Liquidation distribution ■ '6' - Indemnity ■ '7' - Sale of equities ■ '8' - Interest proportion ■ '9' - Loyalty bonus ■ Space Not available
3.11	<Dividend payment indicator> (Possible values changed on 06 April 2020)	X	Indicator providing further information on dividend **As of 06 April 2020** Possible values: ■ 'A' – Advance ■ 'T' – Final ■ 'S' – Balance ■ 'E' - Estimate **Prior to 06 April 2020** Possible values: ■ 'A' - Interim dividend ■ 'D' - Miscellaneous ■ 'E' - Estimated interim dividend ■ 'F' - Estimated balance ■ 'G' - Estimated global dividend

REF.	FIELD NAME	FORMAT	DESCRIPTION
			■ 'S' - Balance of global dividend ■ 'T' - Global dividend ■ Space Not available

3.7.4 Adjustments

Euronext Group

File name: Euronext location-ADJ-YYYYMMDD.csv.zip (compressed)

Euronext location-ADJ-YYYYMMDD.csv (uncompressed)

where Euronext location = EuronextAmsterdam, EuronextBrussels, EuronextDublin, EuronextLisbon, EuronextOslo or EuronextParis; YYYY = year, MM = month, DD = day.

The file contains one record per adjustment and per traded instrument during the relevant period.

See file layout in table 7a

Borsa Italiana

File name: Euronext-CashADJ-Milan-YYYYMMDD.csv.zip (compressed)

Euronext-CashADJ-Milan-YYYYMMDD.csv (uncompressed)

BRED_REFDATA_ADJ_INSTR_ETF_YYYYMMDD.zip (compressed)

BRED_REFDATA_ADJ_INSTR_ETF_YYYYMMDD.csv (uncompressed)

BRED_REFDATA_ADJ_INSTR_MTA_YYYYMMDD.zip (compressed)

BRED_REFDATA_ADJ_INSTR_MTA_YYYYMMDD.csv (uncompressed)

BRED_REFDATA_ADJ_INSTR_SDX_YYYYMMDD.zip (compressed)

BRED_REFDATA_ADJ_INSTR_SDX_YYYYMMDD.csv (uncompressed)

where ETF (refers to ETFs, ETCs, ETNs), MTA (refers to Equities), SDX (refers to Securitized Derivatives); YYYY = year, MM = month, DD = day

The file contains one record per adjustment and per traded instrument during the relevant period.

See files layout in table 7a and 7b

Table 7a Adjustments (ADJ and CashAdj) Files

REF.	FIELD NAME	FORMAT	DESCRIPTION
4.01	<Effective date>	YYYY-MM-DD	Trading day to which the provided data relates.
4.02	<Internal code>	X	Internal code for the instrument also referred to as instrument ID. If the ISIN is changed, this code is not modified as a result, trading prices can be compared using an

REF.	FIELD NAME	FORMAT	DESCRIPTION
			adjustment coefficient before and after the change takes place. The code enables the old ISINs to be linked to the new ones.
4.03	<ISIN code>	X	International Securities Identification Number (ISIN) which identifies the instrument in accordance with the ISO 6166 standard. Also referred to as instrument ID.
4.04	<Instrument name>	X	Brief description of a security.
4.05	<Trading place>	X	The Euronext location at which the instrument is traded (place of the Market of Reference, MoR). Possible values: ■ Amsterdam ■ Brussels ■ Dublin ■ Lisbon ■ Oslo ■ Paris
4.06	<Category> (Possible values changed on 17 March 2025)	X	Type of instrument Possible values: ■ Gov. Bonds ■ Other Bonds ■ ETCs ■ ETFs ■ ETNs ■ Inv. Funds ■ Shares ■ Structured Products
4.07		X	This field is no longer used.
4.08	<Adjustment coefficient>	D	Coefficient used to calculate the theoretical price of an instrument which was the subject, on a particular date, of a simple or complex corporate event that led to a modification of the price of the instrument or the number of shares issued. The method of calculation depends on the type of corporate event. Example:

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REF.	FIELD NAME	FORMAT	DESCRIPTION
			A 10:1 split occurred on 10 October 2002 in an instrument which last traded price on 9 October 2002 was €550. Based on a price adjustment coefficient of k = 0.1, the adjusted price on 9 October 2002 was 55 (550 x k).

Table 8b Adjustments (BRED_REFDATA_ADJ_INSTR) Files

REF.	FIELD NAME	FORMAT	DESCRIPTION
	<TradeDate>	YYYYMMDD	Trading day
	<ISINCode>	X	Instrument ISIN code
	<AdjustmentFactor>	D	Adjustment value
	<NoticeNumber>	X	Notice that contains the adjustment
	<NoticeDate>	YYYYMMDD	Date in which the notice related to the adjustment has been issued

3.7.5 End of Day

Euronext Group

File name: Euronext location-EOD-YYYYMMDD.csv.zip (compressed)

Euronext location-EOD-YYYYMMDD.csv (uncompressed)

where Euronext location = EuronextAmsterdam, EuronextBrussels, EuronextDublin, EuronextLisbon, EuronextOslo or EuronextParis; YYYY = year, MM = month, DD = day.

The file contains one record per instrument (including untraded instruments) and per day

See layout in table 8a

Borsa Italiana

File name: Euronext-CashEOD-Milan-YYYYMMDD.csv.zip (compressed)

Euronext-CashEOD-Milan-YYYYMMDD.csv (uncompressed)

BRED_LST_ETFP_ YYYYMMDD.zip (compressed)

BRED_LST_ETFP_YYYYMMDD.csv (uncompressed)

BRED_LST_MOT_YYYYMMDD.zip (compressed)

BRED_LST_MOT_YYYYMMDD.csv (uncompressed)

BRED_LST_MTA_YYYYMMDD.zip (compressed)

BRED_LST_MTA_YYYYMMDD.csv (uncompressed)

BRED_LST_SDX_YYYYMMDD.zip (compressed)

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BRED_LST_SDX_YYYYMMDD.csv (uncompressed)

BRED_LST_TAH_YYYYMMDD.zip (compressed)

BRED_LST_TAH_YYYYMMDD.csv (uncompressed)

where YYYY = year, MM = month, DD = day.

The file contains one record per instrument (including untraded instruments) and per day

See files layout in table 8a and 8b

Table 9a End of Day (EOD and CashEOD) Files

REF.	FIELD NAME	FORMAT	DESCRIPTION
5.01	<Effective date>	YYYY-MM-DD	Trading day to which the provided data relates.
5.02	<Internal code>	X	Internal code for the instrument also referred to as instrument ID. If the ISIN is changed, this code is not modified as a result, trading prices can be compared using an adjustment coefficient before and after the change takes place. The code enables the old ISINs to be linked to the new ones.
5.03	<ISIN code>	X	International Securities Identification Number (ISIN) which identifies the instrument in accordance with the ISO 6166 standard. Also referred to as instrument ID.
5.04	<Instrument name>	X	Brief description of a security.
5.05	<Trading place>	X	The Euronext location at which the instrument is traded (place of the Market of Reference, MoR). Possible values: ■ Amsterdam ■ Brussels ■ Dublin ■ Lisbon ■ Oslo ■ Paris
5.06	<Issuing country code>	X	This code is designated in accordance with the ISO 3166-1 alpha 3 coding system and represents the country in which the corporate headquarters of the issuing company are located.
5.07	<Category> (Possible values changed on 17 March 2025)	X	Type of instrument Possible values: ■ Gov. Bonds

REF.	FIELD NAME	FORMAT	DESCRIPTION
			■ Other Bonds ■ ETCs ■ ETFs ■ ETNs ■ Inv. Funds ■ Shares ■ Structured Products
5.08	<Trading currency code>	X	Code for the currency in which an instrument is traded as defined in ISO 4217alpha 3. When the price of a cash instrument is expressed as a percentage of the nominal value, the currency in which the nominal value is expressed must be placed in this field.
5.09		X	This field is no longer used.
5.10	<First price>	D	Price at which the first trade of the day was executed, expressed in the trading currency.
5.11	<Highest price>	D	Highest traded price of the day, expressed in the trading currency.
5.12	<Lowest price>	D	Lowest traded price of the day, expressed in the trading currency.
5.13	<Last price>	D	Last traded price of the day, expressed in the trading currency.
5.14	<Turnover in Euros>	D	Cumulative turnover for the day.
5.15	<Volume>	N	Total number of units traded during the day.
5.16	<Number of trades>	N	Total number of trades for the day.
5.17	<Best bid price> (Field added on 04 Feb 2019)	D	ATTENTION - All data presented in this column refers to <Best ask price>.
5.18	<Size on best bid> (Field added on 04 Feb 2019)	N	ATTENTION - All data presented in this column refers to <Size on best ask>
5.19	<Best ask price> (Field added on 04 Feb 2019)	D	ATTENTION - All data presented in this column refers to <Best bid price>.
5.20	<Size on best ask>	N	ATTENTION - All data presented in this column refers to <Size on best bid>

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REF.	FIELD NAME	FORMAT	DESCRIPTION
	(Field added on 04 Feb 2019)		

Table 10b End of Day (BRED_LST_) Files

REF.	FIELD NAME	FORMAT	DESCRIPTION
	<TradeDate>	YYYYMMDD	Trading day
	<ISINcode>	X	Instrument ISIN code
	<OpeningUncrossingPrice >	D	First price in opening auction
	<FirstContinuousPrice>	D	First price in continuous phase
	<OfficialPrice>	D	Official price
	<LastContinuousPrice>	D	Last price in continuous
	<LastTradedPrice>	D	Price of the last contract of the day
	<ClosingUncrossingPrice>	D	Last price in closing auction
	<ClosingPrice>	D	Reference price
	<DailyHighPrice>	D	Highest price of the day
	<DailyLowPrice>	D	Lowest price of the day
	<OpeningUncrossingQuantity>	N	Opening volume
	<ClosingUncrossingQuantity>	N	Closing volume
	<DailyTradedQuantity>	N	Total volume
	<OpeningUncrossingTradeNumber>	N	Number of contracts in opening auction
	<ClosingUncrossingTradeNumber>	N	Number of contracts in closing auction
	<TotalTrades>	N	Total number of contracts
	<TotalTurnover>	D	Total turnover
	<OpeningUncrossingTime>	hhmmssmmm	Time when the price of first Opening Auction was determined
	<ClosingUncrossingTime>	hhmmssmmm	Closing Auction price determined during the trading day
	<MaxTradePriceTime>	hhmmssmmm	Indicates the time when the first trade at maximum price was concluded

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REF.	FIELD NAME	FORMAT	DESCRIPTION
	<MinTradePriceTime>	hhmmssmmm	Indicates the time when the first trade at minimum price was concluded
	<LastUncrossingPrice>	D	Last opening price made during the day
	<Currency>	X	Currency in which price is expressed
	<MIC>	X	Market identification code
	<TradeQuantityAtMaxPrice>	N	Trade quantity at maximum price of the trading day
	<TradeQuantityAtMinPrice>	N	Trade quantity at minimum price of the trading day
	<InstrumentID>	X	Internal instrument code. It doesn't change in case of change of Isin code

3.7.6 Intraday Trades

These data files are only available in the products Trade file and BBO file.

Euronext Group

File name:

Euronext location-IntradayTrades-YYYYMMDD.csv.zip (compressed)

Euronext location-IntradayTrades-YYYYMMDD.csv (uncompressed)

where Euronext location = EuronextAmsterdam, EuronextBrussels, EuronextDublin, EuronextLisbon, EuronextOslo or EuronextParis; YYYY = year, MM = month, DD = day.

This file contains one record per trade occurring during the relevant period and one record per trade cancelled during that period.

Borsa Italiana

File name:

Euronext-CashTrades-Milan-YYYYMMDD.csv.zip (compressed)

Euronext-CashTrades-Milan-YYYYMMDD.csv (uncompressed)

Euronext-CashTrades-Milan-Algo-YYYYMMDD.csv.zip (compressed)

Euronext-CashTrades-Milan-Algo-YYYYMMDD.csv (uncompressed)

where YYYY = year, MM = month, DD = day.

This file contains one record per trade occurring during the relevant period and one record per trade cancelled during that period.

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Table 11 IntradayTrades File

REF.	FIELD NAME	FORMAT	DESCRIPTION
6.01	<Internal code>	X	Internal code for the instrument also referred to as instrument ID. If the ISIN is changed, this code is not modified as a result, trading prices can be compared using an adjustment coefficient before and after the change takes place. The code enables the old ISINs to be linked to the new ones.
6.02	<ISIN code>	X	International Securities Identification Number (ISIN) which identifies the instrument in accordance with the ISO 6166 standard. Also referred to as instrument ID.
6.03	<Instrument name>	X	Brief description of a security.
6.04	<Trading place>	X	The Euronext location at which the instrument is traded (place of the Market of Reference, MoR). Possible values: ■ Amsterdam ■ Brussels ■ Dublin ■ Lisbon ■ Oslo ■ Paris
6.05	<Category> (Possible values changed on 17 March 2025)	X	Type of instrument Possible values: ■ Gov. Bonds ■ Other Bonds ■ ETCs ■ ETFs ■ ETNs ■ Inv. Funds ■ Shares ■ Structured Products
6.06	<Issuing country code>	X	This code is designated in accordance with the ISO 3166-1 alpha 3 coding system and represents the

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REF.	FIELD NAME	FORMAT	DESCRIPTION
			country in which the corporate headquarters of the issuing company are located.
6.07		X	This field is no longer used.
6.08	<Trading currency code>	X	Code for the currency in which an instrument is traded as defined in ISO 4217alpha 3. When the price of a cash instrument is expressed as a percentage of the nominal value, the currency in which the nominal value is expressed must be placed in this field.
6.09	<Trading unit type>	X	Unit used to express the price and quantity of an instrument for orders and trades. Possible values: ■ '1' - Price per share expressed as a currency; quantity expressed as a number of shares ■ '2' - Price expressed as a percentage of the nominal value; quantity expressed as a number of bonds
6.10	<Registered date>	YYYY-MM-DD	Date when the trade was executed, modified or cancelled.
6.11	<Registered number>	N	Unique trade ID when combined with the registered date, internal code and quotation place. When a trade is cancelled or modified, a new ID is provided.
6.12	<Trade indicator>	X	Indicates whether the record concerns a trade or a trade cancellation. Possible values: ■ '1' - Trade ■ '2' - Trade cancellation ■ '3' – Dark Trade ■ '4' - BoB Trade
6.13	<Trade date>	YYYY-MM-DD	Date when the trade took place.
6.14	<Trade time> (Timestamp granularity changed on 06 April 2020)	**As of 06 April 2020** HH:MM:SS:mmmμμμnnn **Prior to 06 April 2020** HH:MM:SS:mmmμμμ	Time when the trade took place.

REF.	FIELD NAME	FORMAT	DESCRIPTION
6.15	<Cross-trade indicator>	X	Indicates whether the trade originates from a cross order type. That is a buy-sell order. Possible values: ■ '0' - Not a cross trade ■ '1' - Classic cross trade ■ '3' - Basket cross trade ■ '4' - Valuation trade
6.16	<Trade price>	D	Price at which the instrument was traded (may take the value 0).
6.17	<Trade size>	N	Number of units traded (per trade).
6.18	<Turnover in Euros>	D	Total value traded (per trade), expressed in Euros.
6.19	<BuyerExecAlgo>*	X	Traded generated by Algo on Buyer side 'Y' – Yes 'N' - No
6.20	<SellerExecAlgo>*	X	Traded generated by Algo on Seller side 'Y' – Yes 'N' - No

* Fields available in the "Euronext-CashTrades-Milan-Algo-YYYYMMDD" file layout only

3.7.7 Off-Market Intraday Trades

These data files are only available in the products Trade file and BBO file.

Euronext Group

File name: Euronext location-TCS-YYYYMMDD.csv.zip (compressed)

Euronext location-TCS-YYYYMMDD.csv (uncompressed)

where Euronext location = EuronextAmsterdam, EuronextBrussels, EuronextDublin, EuronextLisbon, EuronextOslo or EuronextParis; YYYY = year, MM = month, DD = day.

The file contains one record per off-market trade or off-market trade cancellation.

Borsa Italiana

File name:

Euronext-CashOfMarket-Milan-YYYYMMDD.csv.zip (compressed)

Euronext-CashOfMarket-Milan-YYYYMMDD.csv (uncompressed)

where YYYY = year, MM = month, DD = day.

This file contains one record per trade occurring during the relevant period and one record per trade cancelled during that period.

Table 12 Off-Market Intraday Trades File

REF.	FIELD NAME	FORMAT	DESCRIPTION
7.01	<Internal code>	X	Internal code for the instrument also referred to as instrument ID. If the ISIN is changed, this code is not modified as a result, trading prices can be compared using an adjustment coefficient before and after the change takes place. The code enables the old ISINs to be linked to the new ones.
7.02	<ISIN code>	X	International Securities Identification Number (ISIN) which identifies the instrument in accordance with the ISO 6166 standard. Also referred to as instrument ID.
7.03	<Instrument name>	X	Brief description of a security.
7.04	<Trading place>	X	The Euronext location at which the instrument is traded (place of the Market of Reference, MoR). Possible values: ■ Amsterdam ■ Brussels ■ Dublin ■ Lisbon ■ Oslo ■ Paris
7.05	<Registered date>	YYYY-MM-DD	Date when the trade was executed, modified or cancelled.
7.06	<Registered number>	N	Trade ID. Unique identifier of the trade, when combined with the ISIN code and the Registered date.
7.07	<Trade indicator>	X	Indicates whether the record concerns a trade or a trade cancellation. Possible values: ■ '1' - Trade ■ '2' - Trade cancellation

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REF.	FIELD NAME	FORMAT	DESCRIPTION
7.08	<Publication date>	YYYY-MM-DD	Date when the report of the trade was published.
7.09	<Trade date>	YYYY-MM-DD	Date when the trade took place.
7.10	<Trade time> (Timestamp granularity changed on 06 April 2020)	**As of 06 April 2020** HH:MM:SS:mmmμμμnnn **Prior to 06 April 2020** HH:MM:SS:mmmμμμ	Time when the trade took place.
7.11	<Trade size>	N	Number of units traded.
7.12	<Trade price>	D	Price at which the instrument was traded (may take the value 0).
7.13	<Turnover in Euros>	D	Total value traded, expressed in Euros.
7.14	<Trade type> (Possible values changed on 06 April 2020)	X	**As of 06 April 2020** ■ '1' – Conventional Trade ■ '5' – Guaranteed Cross Trade ■ '20' – BoB Trade ■ '25' – Out of Market Trade ■ '26' – Delta Neutral Trade – Underlying Cash Leg ■ '27' – Market VWAP Operation Trade ■ '28' – Euronext Fund Service Trade ■ '29' – Secondary Listing Trade ■ '33' – Dark Trade ■ '41' – LIS Trade **Prior to 06 April 2020** ■ 'D' - LIFFE CONNECT® delta neutral trades (trades in a cash instrument listed on Euronext that correspond to the cash leg of trades based on a delta neutral-type strategy executed in the LIFFE CONNECT system), or delta neutral trades entered in TCS by the market control department. ■ 'E' - Market VWAP trades (trades executed outside the central order book whose prices are based on the average price of the trades executed in the relevant listed instrument via

REF.	FIELD NAME	FORMAT	DESCRIPTION
			the central order book during a specific period). ■ 'G' -Block trades reported to the regulator and executed outside the regulated markets. These trades are not subject to the rules governing regulated markets due to their nature but they are subject to Euronext's rules and must be reported to the regulators. ■ 'H' - Trades executed outside the central order book outside trading hours, or block trades. ■ 'I' - Investment funds market trade ■ 'L' - Exercising of options traded outside the central order book (no price check) ■ 'O' - Other trades reported to the regulator. These trades are not subject to the rules governing regulated markets due to their nature but they must be reported to Euronext and the regulator. They do not have to meet any quality or minimum market capitalization requirements. ■ 'R' - Trades reported on listing place other than Market of Reference for multi listed instruments

3.7.8 BBO (Best Bid and Offer)

These data files are only available in the product BBO file.

Euronext Group

File name:

Euronext location-BBO-YYYYMMDD.csv.zip (compressed)

Euronext location-BBO-YYYYMMDD.csv (uncompressed)

where Euronext location = EuronextAmsterdam, EuronextBrussels, EuronextDublin, EuronextLisbon, EuronextOslo or EuronextParis; YYYY = year, MM = month, DD = day.

The file contains one record per instrument per day and per BBO.

Borsa Italiana

File name:

EuronextMilan-BBO-YYYYMMDD.csv.zip (compressed)

EuronextMilan-BBO-YYYYMMDD.csv (uncompressed)

where YYYY = year, MM = month, DD = day.

The file contains one record per instrument per day and per BBO.

Table 13 BBO File

REF.	FIELD NAME	FORMAT	DESCRIPTION
08.01	<Internal code>	X	Internal code for the instrument also referred to as instrument ID. If the ISIN is changed, this code is not modified as a result, trading prices can be compared using an adjustment coefficient before and after the change takes place. The code enables the old ISINs to be linked to the new ones.
08.02	<ISIN code>	X	International Securities Identification Number (ISIN) which identifies the instrument in accordance with the ISO 6166 standard. Also referred to as instrument ID.
08.03	<Instrument name>	X	Brief description of a security.
08.04	<Trading place>	X	The Euronext location at which the instrument is traded (place of the Market of Reference, MoR). Possible values: ■ Amsterdam ■ Brussels ■ Dublin ■ Lisbon ■ Oslo ■ Paris
08.05	<BBO date>	YYYY-MM-DD	Date when the BBO was available.
08.06	<BBO time> (Timestamp granularity changed on 06 April 2020)	**As of 06 April 2020** HH:MM:SS:mmmµµµnnn **Prior to 06 April 2020** HH:MM:SS:mmmµµµ	Time when the BBO was available.
08.07	<BBO ID>	N	Unique ID for BBO.

REF.	FIELD NAME	FORMAT	DESCRIPTION
08.08	<Best bid price>	D	Price of best bid limit. For trading sessions prior to 25 Jun 2018, the label for this field in the header record in the actual data files is <Best ask price>, but it should read <Best bid price>. All data presented in this column / position in the file refers to <Best bid price>.
08.09	<Best ask price>	D	Price of best ask limit. For trading sessions prior to 25 Jun 2018, the label for this field in the header record in the actual data files is <Best bid price>, but it should read <Best ask price>. All data presented in this column / position in the file refers to <Best ask price>.
08.10	<Size on best bid>	N	Total order size at best bid. For trading sessions prior to 25 Jun 2018, the label for this field in the header record in the actual data files is <Size on best ask>, but it should read <Size on best bid>. All data presented in this column / position in the file refers to <Size on best bid>.
08.11	<Size on best ask>	N	Total order size at best ask. For trading sessions prior to 25 Jun 2018, the label for this field in the header record in the actual data files is <Size on best bid>, but it should read <Size on best ask>. All data presented in this column / position in the file refers to <Size on best ask>.
08.12	<Number of orders with best bid>	N	Total number of orders at best bid.
08.13	<Number of orders with best ask>	N	Total number of orders at best ask.
08.14	<LP presence indicator at the sell limit> (Field added on 23 Mar 2009)	X	Indicates if a Liquidity Provider is present at the sell limit Possible values: ■ L – LP present ■ Blank – no LP present
08.15	<LP presence indicator at the buy limit> (Field added on 23 Mar 2009)	X	Indicates if a Liquidity Provider is present at the buy limit Possible values: ■ L – LP present ■ Blank – no LP present

3.7.9 Full Order Book (FOB)

Euronext Group & Borsa Italiana

File name: MIC_AssetClass_TradingGroup_YYYYMMDD.csv.zip (compressed)

MIC_AssetClass_TradingGroup_YYYYMMDD.csv (uncompressed)

where YYYY = year, MM = month, DD = day.

The files contain one record per order update.

Table 12 Full Order Book Cash File

Ref.	Field name	Format	Description
09.01	<cvalbdm>	N	Internal code for the instrument also referred to as instrument ID. If the ISIN is changed, this code is not modified as a result, trading prices can be compared using an adjustment coefficient before and after the change takes place. The code enables the old ISINs to be linked to the new ones.
09.02	<ISIN>	X	International Securities Identification Number (ISIN) which identifies the instrument in accordance with the ISO 6166 standard. Also referred to as instrument ID.
09.03	<mic>	X	The Euronext location at which the instrument is traded. XAMS = Amsterdam XBRU = Brussels ALXB = Growth Brussels MLXB = Access Brussels TNLB = Trading Facility Brussels VPXB = Ventes Publiques Brussels XMSM = Dublin XESM = Growth Dublin XLIS = Lisbon ALXL = Growth Lisbon ENXL = Access Lisbon XOSL = Oslo XOAS = Expand Oslo MERK = Growth Oslo XPAR = Paris

Ref.	Field name	Format	Description
			ALXP = Growth Paris XMLI = Access Paris – to be added later
09.04	<cidgrc>	X	Trading group.
09.05	<event_date>	DD/MM/YYYY	Date of the event.
09.06	<event_time_utc>	HH:MM:SS:mmmμμμnnn	Time of the event in UTC time.
09.07	<event_time_cet>	HH:MM:SS:mmmμμμnnn	Time of the event in CET.
09.08	<sequence_number>	N	Unique sequence number of the event.
09.09	<event_id>	N	Unique event id.
09.10	<order_id>	N	Unique order id.
09.11	<order_event_type>	X	Possible values: - Cancel - Fill - Modify - New - Reload
09.12	<order_side>	X	Possible values: - Buy - Sell
09.13	<order_price>	D	Price of the order.
09.14	<order_size>	D	Total order size.
09.15	<order_type>	X	Possible values: - Limit - Market
09.16	<time_in_force>	X	Possible values: - Blank - Valid for Closing - Valid for Uncrossing
09.17	<execution_id>	N	The execution id of a trade related to the order.
09.18	<trade_size>	D	The size of a trade related to the order.
09.19	<trade_price>	D	The price of a trade related to the order.

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RAW packages

Euronext Group & Borsa Italiana

File name: mdg.<ip address>.YYYYMMDD

where YYYY = year, MM = month, DD = day.

Content as detailed in the OPTIQ MDG Client Specification and OPTIQ MDG Connectivity documentation available on Euronext's website.