Document title

EURONEXT DERIVATIVES MARKETS WEB SERVICE API - CLIENT SPECIFICATION

Version	Date
1.3	27 January 2020

PREFACE

DOCUMENT HISTORY

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

VERSION NO.	DATE	CHANGE DESCRIPTION
1.0	02 Sep 2016	Derivatives Market Data API – Initial distribution
1.1	09 Jun 2017	Removal of several fields
1.2	12 Oct 2018	Added Order Book by Price Limit (10 Best Limits) – see section 2.1.6 and Annex A: section 3.5
1.3	27 Jan 2020	Updated "Introduction" section

CONTACT INFORMATION

For additional information about the Euronext Web Services APIs or any questions about this specification, please contact **Euronext London** at **webservices@euronext.com**.

CONTENTS

1. INTRODUCTION

The Euronext Web Service API and data are now available to clients for the application development and consumption through the internet. This document intends to give detail technical inputs for the use of our APIs.

The API framework explained in this document is open from the Euronext production environment for third party application development. The user token for authentication purpose will be given to the client on a later stage when they start the integration development.

The APIs are available to clients as web services on widely used JSON protocol.

1.1 EURONEXT WEB SERVICES API AVAILABLE

Euronext provides the following data sets through its Derivatives Markets Web Service API.

Real Time/Delayed Data

DATA SETS AVAILABLE	EQUITY AND INDEX DERIVATIVES	COMMODITIES DERIVATIVES	CURRENCY DERIVATIVES
Instrument Characteristics	●	●	●
Current Trading Session	●	●	●
Previous Trading Session	●	●	●
Best Bid/Ask Orders	●	●	●
Order Book by Price Limit (10 Best Limits)	●	●	●
Instrument Performance	●	●	●

Technical details on accessing these data sets from Euronext are provided in the following sections.

2. EURONEXT WEB SERVICES API IN DETAIL

2.1 REAL TIME/DELAYED DATA

The service returns data based on the parameters provided in the request. The URL and Key provided by Euronext should be used to request the data from the API.

PARAMETERS	EQUITY AND INDEX / COMMODITIES / CURRENCY DERIVATIVES MARKETS	
	FUTURES	OPTIONS
Contract Symbol – Expiry Month ***(e.g. FCE-201607)***	●	-
Contract Symbol – Option Type – Expiry Month – Exercise Price ***(e.g. PXA-C-201606-4200)***	-	●

2.1.1 API URL

FUTURES:

http://gateway.euronext.com/api/instrumentDetail?code=**<ContractCode>**-**<Maturity>**&exchCode=**<MIC>**&codification=DER&view=FULL&sessionQuality=**<SessionQuality>**&authKey=**<Key>**

OPTIONS:

http://gateway.euronext.com/api/instrumentDetail?code=**<ContractCode>**-**<OptionType>**-**<Maturity>**-**<StrikePrice>**&exchCode=**<MIC>**&codification=DER&view=FULL&sessionQuality=**<SessionQuality>**&authKey=**<Key>**

where

<ContractCode> refers to the contract code of the instrument (e.g. FCE)

<OptionType> (applies to options only) refers to the type of option (C – call ; P – put)

<Maturity> refers to the maturity of the instrument (e.g. 201704)

<StrikePrice> (applies to options only) refers to the strike price of the option

<MIC> refers to the MIC code of the Euronext market where the instrument is listed/traded

<SessionQuality> (optional parameter for clients that have a real time market data license) allows the client to access Real Time (RT) or Delayed Data (DT) via the API. The default value is RT.

<Key> refers to the authentication key provided by Euronext to enable the client to access the Euronext Web Services API.

2.1.2 INSTRUMENT CHARACTERISTICS

Refers to the characteristics of the requested instrument. The fields description is provided in Annex A.

FIELD NAME	EQUITY AND INDEX / COMMODITIES / CURRENCY DERIVATIVES MARKETS	
	FUTURES	OPTIONS
status ***(please ignore this field)***	●	●
~~entityID~~	~~●~~	~~●~~
view ***(please ignore this field)***	●	●
sessionQuality	●	●
instr.iid	●	●
instr.exchCode	●	●
instr.cdStand	●	●
instr.codifStand	●	●
instr.type	●	●
instr.currency	●	●
instr.exchEndDt	●	-
instr.expirDt	●	-
instr.strikePx	-	●
instr.tradLot	●	●
instr.warType	●	●
~~instr.listed~~	~~●~~	~~●~~
instr.listEndDt	-	●
instr.accuracy	●	●
instr.quality	●	●
instr.transco[…].code	●	●
instr.transco[…].codification	●	●
instr.transco[…].exchCode	●	●
instr.specFeat[…].field	●	●
instr.specFeat[…].fieldType	●	●
instr.specFeat[…].value	●	●
instr.exchange[…].exchID ***(please ignore this field)***	●	●
instr.exchange[…].exchCd ***(please ignore this field)***	●	●

FIELD NAME	EQUITY AND INDEX / COMMODITIES / CURRENCY DERIVATIVES MARKETS	
	FUTURES	OPTIONS
instr.exchange[…].exchlbl ***(please ignore this field)***	●	●
~~instr.exchange[…].exchlvl~~	~~●~~	~~●~~
~~instr.exchange[…].refIdx~~	~~●~~	~~●~~
~~instr.exchange[…].ownExchId~~	~~●~~	~~●~~
instr.classInfo.contractType	●	●
instr.classInfo.type	●	●
instr.classInfo.subType	●	●
instr.classInfo.exerciseType	●	●
instr.classInfo.contractName	●	●
instr.classInfo.exchangeCode	●	●
instr.classInfo.priceExpression	●	●
instr.classInfo.currency	●	●
instr.classInfo.lotSize	●	●
instr.classInfo.accuracy	●	●
instr.classInfo.classTransco[…].code	●	●
instr.classInfo.classTransco[…].codification	●	●
instr.classInfo.classTransco[…].exchCode	●	●
instr.classInfo.underlyingTransco[…].code	●	●
instr.classInfo.underlyingTransco[…].codification	●	●
instr.classInfo.underlyingTransco[…].exchCode	●	●
instr.serieInfo.maturityDate	-	●
instr.serieInfo.lastTradingDate	-	●
instr.serieInfo.maturityType	-	●
instr.serieInfo.serieTransco[…].code	-	●
instr.serieInfo.serieTransco[…].codification	-	●
instr.serieInfo.serieTransco[…].exchCode	-	●

2.1.3 CURRENT TRADING SESSION

Refers to a trading statistics overview for the current trading session of the requested instrument. The fields description is provided in Annex A.

FIELD NAME	EQUITY AND INDEX / COMMODITIES / CURRENCY DERIVATIVES MARKETS	
	FUTURES	OPTIONS
instr.currInstrSess.sessionType	●	●
instr.currInstrSess.dateTime	●	●
instr.currInstrSess.quotationState	●	●
instr.currInstrSess.quality	●	●
instr.currInstrSess.lastPx	●	●
instr.currInstrSess.lastQty	●	●
instr.currInstrSess.openPx	●	●
instr.currInstrSess.openQty	●	●
instr.currInstrSess.openDtTm	●	●
instr.currInstrSess.indiOpenPx	●	-
instr.currInstrSess.indiOpenPxDtTm	●	-
instr.currInstrSess.tradedQty	●	●
instr.currInstrSess.nbTrades	●	●
instr.currInstrSess.lastUpdate	●	●
instr.currInstrSess.valorization	●	●
instr.currInstrSess.valorizationDateTime	●	●
instr.currInstrSess.openInt	●	●
instr.currInstrSess.openIntDateTime	●	●

2.1.4 PREVIOUS TRADING SESSION

Refers to a trading statistics overview for the previous trading session where the requested instrument traded. The field description is provided in Annex A.

FIELD NAME	EQUITY AND INDEX / COMMODITIES / CURRENCY DERIVATIVES MARKETS	
	FUTURES	OPTIONS
instr.prevInstrSess.sessionType	●	●
instr.prevInstrSess.dateTime	●	●
instr.prevInstrSess.quotationState	●	●
instr.prevInstrSess.quality	●	●
instr.prevInstrSess.lastPx	●	●
instr.prevInstrSess.lastQty	●	●

FIELD NAME	EQUITY AND INDEX / COMMODITIES / CURRENCY DERIVATIVES MARKETS	
	FUTURES	OPTIONS
instr.prevInstrSess.openPx	●	●
instr.prevInstrSess.openQty	●	●
instr.prevInstrSess.openDtTm	●	●
instr.prevInstrSess.indiOpenPx	●	-
instr.prevInstrSess.indiOpenPxDtTm	●	-
instr.prevInstrSess.closPx	●	●
instr.prevInstrSess.setlmtPx	●	●
instr.prevInstrSess.setlmtPxDtTm	●	●
instr.prevInstrSess.nbTrades	●	●
instr.prevInstrSess.lastUpdate	●	●
instr.prevInstrSess.openInt	●	●
instr.prevInstrSess.openIntDateTime	●	●

2.1.5 BEST BID/ASK ORDERS

Refers to the best bid and ask for the instrument requested. The field description is provided in Annex A.

FIELD NAME	EQUITY AND INDEX / COMMODITIES / CURRENCY DERIVATIVES MARKETS	
	FUTURES	OPTIONS
instr.ordBook.bsBidPx	●	●
instr.ordBook.bsBidQty	●	●
instr.ordBook.bsBidDtTm	●	●
instr.ordBook.bsAskPx	●	●
instr.ordBook.bsAskQty	●	●
instr.ordBook.bsAskDtTm	●	●
instr.ordBook.midPx	●	●
instr.ordBook.lastUpdate	●	●
instr.ordBook.sessionType	●	●
Instr.ordBkLnAsk.qty ***(please ignore this field)***	●	●
instr.ordBkLnAsk.px ***(please ignore this field)***	●	●
instr.ordBkLnBid.qty ***(please ignore this field)***	●	●
instr.ordBkLnBid.px ***(please ignore this field)***	●	●

2.1.6 ORDER BOOK BY PRICE LIMIT (10 BEST LIMITS)

Refers to the ten best bid and ask limits for the requested instrument. The field description is provided in Annex A.

FIELD NAME	EQUITY AND INDEX / COMMODITIES / CURRENCY DERIVATIVES MARKETS	
	FUTURES	OPTIONS
instr.ordBook.ordBkLnAsk[0…9].qty	●	●
instr.ordBook.ordBkLnAsk[0…9].nbOrd	●	●
instr.ordBook.ordBkLnAsk[0…9].px	●	●
instr.ordBook.ordBkLnAsk[0…9].type	●	●
instr.ordBook.ordBkLnAsk[0…9].dateTime	●	●
instr.ordBook.ordBkLnBid[0…9].qty	●	●
instr.ordBook.ordBkLnBid[0…9].nbOrd	●	●
instr.ordBook.ordBkLnBid [0…9].px	●	●
instr.ordBook.ordBkLnBid[0…9].type	●	●
instr.ordBook.ordBkLnBid[0…9].dateTime	●	●

2.1.7 INSTRUMENT PERFORMANCE

Refers to the performance over a period of time of the requested instrument. The field description is provided in Annex A.

FIELD NAME	EQUITY AND INDEX / COMMODITIES / CURRENCY DERIVATIVES MARKETS	
	FUTURES	OPTIONS
instr.perf[…].perType	●	●
instr.perf[…].perStartDtTm	●	●
instr.perf[…].perStartPx	●	●
instr.perf[…].var	●	●
instr.perf[…].pxVar	●	●
instr.perf[…].highPx	●	●
instr.perf[…].highPxDtTm	●	●
instr.perf[…].lowPx	●	●
instr.perf[…].lowPxDtTm	●	●
instr.perf[…].tradedQty	●	●
instr.perf[…].tradedAmt ***(please ignore this field)***	-	●
instr.perf[…].nbOpenDays	●	●

FIELD NAME	EQUITY AND INDEX / COMMODITIES / CURRENCY DERIVATIVES MARKETS	
	FUTURES	OPTIONS
instr.perf[…].updateMd	●	●
instr.perf[…].lastQuotDtTm	●	●
instr.perf[…].nationalSharesTraded	●	●
instr.perf[…].sessionType	●	●

3. APPENDIX A: FIELDS

3.1 INSTRUMENT CHARACTERISTICS

FIELD	FIELD DESCRIPTION	SAMPLE
status	***Please ignore this field***	
~~entityID~~		
view	***Please ignore this field***	
sessionQuality	Timeliness of the Data	"RT" – Real Time Data "DT" – Delayed Data
instr.iid	Instrument Internal ID	"14102444"
instr.exchCode	Instrument Location Code	"DAMS" – Euronext Amsterdam "DBRU" – Euronext Brussels "DLIS" – Euronext Lisbon "DPAR" – Euronext Paris
instr.cdStand	Instrument Identifier	"FCE-201607"
instr.codifStand	Instrument Identifier Type	"DER"
instr.type	Instrument Type	"FUT" - Futures "OPT" – Options
instr.currency	Issue Currency	"EUR"
instr.exchEndDt	Last Trading Date before expiry	"20160715"
instr.expirDt	Expiry Month	"20160701"
instr.strikePx	Exercise Price (Options only)	"4200.0"
instr.tradLot	Trading Lot Size	"10.0"
instr.warType	Option Type (Options only)	"C" - Call "P" - Put
~~instr.listed~~	~~Instrument Listed Flag~~	~~"true"~~ ~~"false"~~
instr.listEndDt	Instrument Listing Date	"20150904"
instr.accuracy	Number of Decimals in the Price	"2"
instr.transco[…].code	Instrument Identifier	"FCE-201607" "14102444"
instr.transco[…].codification	Instrument Identifier Type	"DER" – Derivative Code "IID" - Internal ID Code
instr.transco[…].exchCode	Instrument Location Code	"DAMS" – Euronext Amsterdam "DBRU" – Euronext Brussels "DLIS" – Euronext Lisbon

FIELD	FIELD DESCRIPTION	SAMPLE
		"DPAR" – Euronext Paris
instr.specFeat[...].field	Field Name	"listed" "instrumentDenominator" "strikePriceDenominator"
instr.specFeat[...].fieldType	Field Type	"listed" "fieldType": "Integer" "instrumentDenominator" "fieldType": "Integer" "strikePriceDenominator" "fieldType": "Integer"
instr.specFeat[...].value	Field Value	"listed" "value": "2" "instrumentDenominator" "value": "10" "strikePriceDenominator" "value": "100"
instr.exchange[...].exchID	***Please ignore this field***	
instr.exchange[...].exchCd	***Please ignore this field***	
instr.exchange[...].exchlbl	***Please ignore this field***	
~~instr.exchange[...].exchlvl~~		
~~instr.exchange[...].refIdx~~		
~~instr.exchange[...].ownExchId~~		
instr.classInfo.contractType	Contract Type	"FUT" – Futures "OPT" – Options
instr.classInfo.type	Contract Type	"FUT" – Futures "OPT" – Options
instr.classInfo.subType	Contract Sub -Type	"COFUT" – Commodity Futures "COOPT" – Commodity Options "CUFUT" – Currency Futures "CUOPT" – Currency Options "DSFUT" – Dividend Stock Futures "IDFUT" – Index Futures "IDOPT" – Index Options "SKOPT" – Stock Options "SSFUT" – Single Stock Futures

FIELD	FIELD DESCRIPTION	SAMPLE
instr.classInfo.exerciseType	Exercise Type (Options Type)	"EUR" – European "USA" - American
instr.classInfo.contractName	Contract Name	"CAC40 INDEX FUTURE"
instr.classInfo.exchangeCode	Exchange Code	"DAMS" – Euronext Amsterdam "DBRU" – Euronext Brussels "DLIS" – Euronext Lisbon "DPAR" – Euronext Paris
instr.classInfo.priceExpression	Price Unit Type	"CUR" – In Currency
instr.classInfo.currency	Currency	"EUR"
instr.classInfo.lotSize	Trading Lot	"10"
instr.classInfo.accuracy	Number of Decimals in the Price	"2"
instr.classInfo.classTransco[…].code	Contract Class Identifier	"PARFCEF" "FCE" "14000040"
instr.classInfo.classTransco[…].codification	Contract Class Identifier Type	"INT" – Internal "MNE" – Trading Symbol "IID" – Internal ID Code
instr.classInfo.classTransco[…].exchCode	Contract Class Exchange	"DAMS" – Euronext Amsterdam "DBRU" – Euronext Brussels "DLIS" – Euronext Lisbon "DPAR" – Euronext Paris
instr.classInfo.underlyingTransco[…].code	Underlying Identifier	BDM Code = "8520" ISIN Code = "FR0003500008" Trading Symbol = "PX1" Euronext Code = " FR0003500008" Internal ID Code = "1016520"
instr.classInfo.underlyingTransco[…].codification	Underlying Identifier Type	"BDM" – BDM Code "ISIN" – ISIN Code "MNE" – Trading Symbol "NXT"– Euronext Code "IID" – Internal ID Code
instr.classInfo.underlyingTransco[…].exchCode	Underlying Exchange	"XAMS" – Euronext Amsterdam "XBRU" – Euronext Brussels "XLIS" – Euronext Lisbon "XPAR" – Euronext Paris
instr.serieInfo.maturityDate	Expiry Date	"20160601"
instr.serieInfo.lastTradingDate	Last Trading Date before Expiry	"20160617"

FIELD	FIELD DESCRIPTION	SAMPLE
instr.serieInfo.maturityType	Expiry Type	"M" – Monthly
instr.serieInfo.serieTransco[…].code	Contract Series Identifier	"PARPXAO-20160601" "14000258"
instr.serieInfo.serieTransco[…].codification	Contract Series Identifier Type	"INT" - Internal "IID" – Internal ID Code
instr.serieInfo.serieTransco[…].exchCode	Contract Series Exchange	"DAMS" – Euronext Amsterdam "DBRU" – Euronext Brussels "DLIS" – Euronext Lisbon "DPAR" – Euronext Paris

3.2 CURRENT TRADING SESSION

FIELD	FIELD DESCRIPTION	SAMPLE
instr.currInstrSess.sessionType	Trading Session	"CUR" – Current trading session
instr.currInstrSess.dateTime	Timestamp	"20160617-12:16:24"
instr.currInstrSess.quotationState	Instrument Trading State	"HAL" - Halted "INE" – Inherited "AUT" – Auction
instr.currInstrSess.quality	Data Timeliness Type	"RT"
instr.currInstrSess.lastPx	Last Price	"4188.5"
instr.currInstrSess.lastQty	Last Price Quantity	"1.0"
instr.currInstrSess.openPx	Open Price	"4191.0"
instr.currInstrSess.openDtTm	Open Price Timestamp	"20160617-07:59:57"
instr.currInstrSess.indiOpenPx	Theoretical Open Price	"4189.0"
instr.currInstrSess.indiOpenPxDtTm	Theoretical Open Price Timestamp	"20160617-07:59:57"
instr.currInstrSess.tradedQty	Traded Quantity	"46001.0"
instr.currInstrSess.nbTrades	Number of Trades	"15785"
instr.currInstrSess.lastUpdate	Last Update Timestamp	"20160617-12:16:27"
instr.currInstrSess.valorization	Instrument Price (usually the same as Last Price)	"4188.5"
instr.currInstrSess.valorizationDateTime	Instrument Price Timestamp	"20160617-12:16:24"
instr.currInstrSess.openInt	Open Interest	"248255.0"
instr.currInstrSess.openIntDateTime	Open Interest Date	"20160616-00:00:00"

3.3 PREVIOUS TRADING SESSION

FIELD	FIELD DESCRIPTION	SAMPLE
instr.prevInstrSess.sessionType	Trading Session	"DCC" – Previous session where the instrument traded
instr.prevInstrSess.dateTime	Timestamp	"20160315-17:35:14"
instr.prevInstrSess.quotationState	Instrument Trading State	"HAL" – Halted "INE" - Inherited "AUT" – Auction
instr.prevInstrSess.quality	Data Timeliness Type	"RT" – Real Time Data "DT" – Delayed Data
instr.prevInstrSess.lastPx	Last Price	"4189.5"
instr.prevInstrSess.lastQty	Last Price Quantity	"1.0"
instr.prevInstrSess.openPx	Open Price	"4120.5"
instr.prevInstrSess.openQty	Open Price Quantity	"209.0"
instr.prevInstrSess.openDtTm	Open Price Timestamp	"20160616-08:00:00"
instr.prevInstrSess.indiOpenPx	Theoretical Open Price (refers to the following session)	"4124.0"
instr.prevInstrSess.indiOpenPxDtTm	Theoretical Open Price Timestamp	"20160616-07:59:45"
instr.prevInstrSess.closPx	Closing Price	4189.5"
instr.prevInstrSess.setlmtPx	Settlement Price (Options only)	"4140.0"
instr.prevInstrSess.setlmtPxDtTm	Settlement Price Timestamp (Options only)	"20160616-17:39:25"
instr.prevInstrSess.nbTrades	Number of Trades	"27664"
instr.prevInstrSess.lastUpdate	Last Update Time	"20160616-22:00:23"
instr.prevInstrSess.openInt	Open Interest	"236892.0"
instr.prevInstrSess.openIntDateTime	Open Interest Date	"20160615-00:00:00"

3.4 BEST BID/ASK ORDERS

FIELD	FIELD DESCRIPTION	SAMPLE
instr.ordBook.bsBidPx	Best Bid Price	"4188.0"
instr.ordBook.bsBidQty	Best Bid Quantity	"30.0"
instr.ordBook.bsBidDtTm	Best Bid Timestamp	"20160617-12:16:26"
instr.ordBook.bsAskPx	Best Ask Price	"4188.5",
instr.ordBook.bsAskQty	Best Ask Quantity	"4.0"
instr.ordBook.bsAskDtTm	Best Ask Timestamp	"20160617-12:16:26"
instr.ordBook.midPx		"4188.25"

FIELD	FIELD DESCRIPTION	SAMPLE
instr.ordBook.lastUpdate	Last Update Timestamp	"20160419-14:33:13"
instr.ordBook.sessionType	Trading Session	"CUR" - Current
Instr.ordBkLnAsk.qty	***Please ignore this field***	
instr.ordBkLnAsk.px	***Please ignore this field***	
instr.ordBkLnBid.qty	***Please ignore this field***	
instr.ordBkLnBid.px	***Please ignore this field***	

3.5 ORDER BOOK BY PRICE LIMIT (10 BEST LIMITS)

FIELD	FIELD DESCRIPTION	SAMPLE
instr.ordBook.ordBkLnAsk[0...9].qty	Aggregated Ask Price Limit – Line [0...9] Quantity	"4.0"
instr.ordBook.ordBkLnAsk[0...9].nbOrd	Aggregated Ask Price Limit – Line [0...9] Number of Orders	"2"
instr.ordBook.ordBkLnAsk[0...9].px	Aggregated Ask Price Limit – Line [0...9] Price	"4188.5"
instr.ordBook.ordBkLnAsk[0...9].type	Type of Ask Price	"N" = Normal "M" = Market order
instr.ordBook.ordBkLnAsk[0...9].dateTime	Aggregated Ask Price Limit – Line [] Timestamp	"20160617-12:16:26"
instr.ordBook.ordBkLnBid[0...9].qty	Aggregated Bid Price Limit – Line [0...9] Quantity	"30.0"
instr.ordBook.ordBkLnBid[0...9].nbOrd	Aggregated Bid Price Limit – Line [0...9] Number of Orders	"5"
instr.ordBook.ordBkLnBid [0...9].px	Aggregated Bid Price Limit – Line [0...9] Price	"4188.0"
instr.ordBook.ordBkLnBid[0...9].type	Type of Bid Price	"N" = Normal "M" = Market order
instr.ordBook.ordBkLnBid[0...9].dateTime	Aggregated Bid Price Limit – Line [0...9] Timestamp	"20160617-12:16:26"

3.6 INSTRUMENT PERFORMANCE

FIELD	FIELD DESCRIPTION	SAMPLE
instr.perf[...].perType	Performance over a period of time	"D" – Current Session "P" – Previous session where the instrument traded "1W" – Last week
instr.perf[...].perStartDtTm	Period Start Date	"20160616-00:00:00"
instr.perf[...].perStartPx	Start Date Price	"4140.0"

FIELD	FIELD DESCRIPTION	SAMPLE
instr.perf[…].var	Variation in Percentage	"0.0117"
instr.perf[…].pxVar	Variation in Currency	"48.5"
instr.perf[…].highPx	Highest Price	"4211.0"
instr.perf[…].highPxDtTm	Highest Price Timestamp	"20160617-09:30:10"
instr.perf[…].lowPx	Lowest Price	"4165.5"
instr.perf[…].lowPxDtTm	Lowest Price Timestamp	"20160617-09:00:15"
instr.perf[…].tradedQty	Traded Quantity	"46001.0"
instr.perf[…].tradedAmt	***Please ignore this field***	
instr.perf[…].nbOpenDays	Number of Trading Sessions	"1"
instr.perf[…].updateMd	Update Method	"I"
instr.perf[…].lastQuotDtTm	Period End Date/Time	"20160617-12:16:24"
instr.perf[…].nationalSharesTraded	Traded Quantity x Trading Lot	"460010.0"
instr.perf[…].sessionType	Trading Session	"CUR" - Current "DCC" – Previous session where the instrument traded. Applies only when instr.perf[…].perType = "P".