Document title

EURONEXT DERIVATIVES MARKETS WEB SERVICE API - CLIENT SPECIFICATION

Version	Date
1.4	28 September 2022

EURONEXT

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
1.4	28 September 2022	**Effective 28 October 2022 -** Changes to Intraday Tick Data & Interval Bar Data API. Fields impacted: • intradayPoint[…].provTrdID • intradayPoint[…].strProvTrdID See sections 2.2.2 and 3.7

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
Instrument Characteristics	●	●
Current Trading Session	●	●
Previous Trading Session	●	●
Best Bid/Ask Orders	●	●
Order Book by Price Limit (10 Best Limits)	●	●
Instrument Performance	●	●

Real Time/Delayed – Intraday Tick Data & Interval Bar Data

DATA SETS AVAILABLE	ALL DERIVATIVES MARKET INSTRUMENT TYPES
	LAST PRICE / LEVEL 1 / LEVEL 2
Intraday Tick Data	●
Interval Bar Data	●

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.

2.1.1 API URL

FUTURES:
http://gateway.euronext.com/api/instrumentDetail?code=**<SYMBOL>**-**<MATURITY>**&exchCode=**<EXCODE>**&codification=DER&sessionQuality=DT&authKey=**<KEY>**

OPTIONS:
https://gateway.euronext.com/api/instrumentDetail?code=**<SYMBOL>**-**<TYPE>-<MATURITY>-<STRIKE>**&exchCode=**<EXCODE>**&codification=DER&sessionQuality=DT&authKey=**<KEY>**

where

<SYMBOL> refers to the contract code of the instrument requested

<TYPE> refers to the type of option (“C” – call or “P” – put)

<MATURITY> refers to the maturity (YYYYMM) of the instrument requested

<STRIKE> refers to the strike price of the option (YYYY-MM) requested

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

<EXCODE>	EXCHANGE
DAMS	Euronext Amsterdam
DBRU	Euronext Brussels
DLIS	Euronext Lisbon
DOSL	Oslo Børs
DPAR	Euronext Paris

<KEY> refers to the authentication key provided by Euronext London to enable the client to access data for a specific license.

2.1.2 INSTRUMENT CHARACTERISTICS

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

FIELD NAME	ALL DERIVATIVES MARKETS	
	FUTURES	OPTIONS
status ***(please ignore this field)***		
view ***(please ignore this field)***		
sessionQuality	●	●
instr.iid	●	●
instr.exchCode	●	●
instr.cdStand	●	●
instr.codifStand	●	●
instr.cfiCode	●	●
instr.type	●	●
instr.currency	●	●
instr.exchEndDt	●	-
instr.strikePx	-	●
instr.warType	●	●
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)***		
instr.exchange[…].exchlbl ***(please ignore this field)***		
instr.exchange[…].refIdx ***(please ignore this field)***		
instr.exchange[…].ownExchId ***(please ignore this***		

FIELD NAME	ALL DERIVATIVES MARKETS	
	FUTURES	OPTIONS
field)		
instr.tradingGroup.tradingMode ***(please ignore this field)***		
instr.tradingGroup.timePreOpening1 ***(please ignore this field)***		
instr.tradingGroup.timeOpening1 ***(please ignore this field)***		
instr.tradingGroup.timeClosing1 ***(please ignore this field)***		
instr.tradingGroup.timeOpening2 ***(please ignore this field)***		
instr.tradingGroup.timeOpening3 ***(please ignore this field)***		
instr.tradingGroup.eodTime ***(please ignore this field)***		
instr.stateHisto.stateDt ***(please ignore this field)***		
instr.stateHisto. stateId ***(please ignore this field)***		

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	ALL 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	●	-

FIELD NAME	ALL DERIVATIVES MARKETS	
	FUTURES	OPTIONS
instr.currInstrSess.indiOpenPxDtTm	●	-
instr.currInstrSess.tradedQty	●	●
instr.currInstrSess.nbTrades	●	●
instr.currInstrSess.lastUpdate	●	●
instr.currInstrSess.valorization	●	●
instr.currInstrSess.valorizationDateTime	●	●
instr.currInstrSess.openInt	●	●
instr.currInstrSess.openIntDateTime	●	●
instr.currInstrSess.vwap	●	●

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	ALL DERIVATIVES MARKETS	
	FUTURES	OPTIONS
instr.prevInstrSess.sessionType	●	●
instr.prevInstrSess.dateTime	●	●
instr.prevInstrSess.quotationState	●	●
instr.prevInstrSess.quality	●	●
instr.prevInstrSess.lastPx	●	●
instr.prevInstrSess.lastQty	●	●
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.tradedQty	●	●

FIELD NAME	ALL DERIVATIVES MARKETS	
	FUTURES	OPTIONS
instr.prevInstrSess.nbTrades	●	●
instr.prevInstrSess.lastUpdate	●	●
instr.prevInstrSess.openInt	●	●
instr.prevInstrSess.openIntDateTime	●	●
instr.prevInstrSess.vwap	●	●

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	ALL DERIVATIVES MARKETS	
	FUTURES	OPTIONS
instr.ordBook.bsBidPx	●	●
instr.ordBook.bsBidQty	●	●
instr.ordBook.bsBidDtTm	●	●
instr.ordBook.bsAskPx	●	●
instr.ordBook.bsAskQty	●	●
instr.ordBook.bsAskDtTm	●	●

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	ALL 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	●	●

FIELD NAME	ALL DERIVATIVES MARKETS	
	FUTURES	OPTIONS
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	ALL 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	●	●
instr.perf[...].updateMd	●	●
instr.perf[...].lastQuotDtTm	●	●
instr.perf[...].nationalSharesTraded	●	●
instr.perf[...].sessionType	●	●
instr.perf[...].vwap	●	●

2.2 INTRADAY TICK DATA & INTERVAL BAR 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.

2.2.1 URL

FUTURES
https://gateway.euronext.com/api/intraday?code=**<SYMBOL>**-**<MATURITY>**&exchCode=**<EXCODE>**&codification=DER&sessionQuality=DT&authKey=**<KEY>**

OPTIONS
https://gateway.euronext.com/api/instrumentDetail?code=**<SYMBOL>**-**<TYPE>-<MATURITY>-<STRIKE>**&exchCode=**<EXCODE>**&codification=DER&sessionQuality=DT&authKey=**<KEY>**

where

<SYMBOL> refers to the contract code of the instrument requested

<TYPE> refers to the type of option (“C” – call or “P” – put)

<MATURITY> refers to the maturity (YYYYMM) of the instrument requested

<STRIKE> refers to the strike price of the option (YYYY-MM) requested

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

<EXCODE>	EXCHANGE
DAMS	Euronext Amsterdam
DBRU	Euronext Brussels
DLIS	Euronext Lisbon
DOSL	Oslo Børs
DPAR	Euronext Paris

<KEY> refers to the authentication key provided by Euronext London to enable the client to access data for a specific license.

2.2.2 INTRADAY TICK DATA & INTERVAL BAR DATA

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

PARAMETERS	ALL DERIVATIVES MARKETS
	LAST PRICE / LEVEL 1 / LEVEL 2
status	●
entityID	●
view	●
sessionQuality	●
type	●
currency	●
accuracy	●
tickSize	●
tickSizeRule	●
intradayPoint[…].time	●
intradayPoint[…].nbTrade	●
intradayPoint[…].beginPx	●
intradayPoint[…].beginTime	●
intradayPoint[…].endPX	●
intradayPoint[…].endTime	●
intradayPoint[…].highPx	●
intradayPoint[…].lowPx	●
intradayPoint[…].beginAskTime ***(please ignore this field)***	
intradayPoint[…].endAskTime ***(please ignore this field)***	
intradayPoint[…].beginBidTime ***(please ignore this field)***	
intradayPoint[…].endBidTime ***(please ignore this field)***	
intradayPoint[…].vol	●
intradayPoint[…].amt	●
intradayPoint[…].tradeStatus	●
intradayPoint[…].tradeType	●

PARAMETERS	ALL DERIVATIVES MARKETS
	LAST PRICE / LEVEL 1 / LEVEL 2
~~intradayPoint[…].provTrdID~~ **(field to be removed as of 28 October 2022)**	~~●~~
intradayPoint[…].strProvTrdID **(field to be used as of 28 October 2022)**	●

3. APPENDIX A: FIELDS

3.1 INSTRUMENT CHARACTERISTICS

FIELD	FIELD DESCRIPTION	SAMPLE
status	***Please ignore this field***	
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 "DOSL" – Oslo Børs "DPAR" – Euronext Paris
instr.cdStand	Instrument Identifier	"FCE-201607"
instr.codifStand	Instrument Identifier Type	"DER"
instr.cfiCode	Instrument CFI	"FFICSX"
instr.type	Instrument Type	"FUT" - Futures "OPT" – Options
instr.currency	Issue Currency	"EUR"
instr.exchEndDt	Last Trading Date before expiry	"20160715"
instr.strikePx	Exercise Price (Options only)	"4200.0"
instr.warType	Option Type (Options only)	"C" - Call "P" - Put
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 "DOSL" – Oslo Børs "DPAR" – Euronext Paris

FIELD	FIELD DESCRIPTION	SAMPLE
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[…].refIdx	***Please ignore this field***	
instr.exchange[…].ownExchId	***Please ignore this field***	
instr.tradingGroup.tradingMode	***Please ignore this field***	
instr.tradingGroup.timePreOpening1	***Please ignore this field***	
instr.tradingGroup.timeOpening1	***Please ignore this field***	
instr.tradingGroup.timeClosing1	***Please ignore this field***	
instr.tradingGroup.timeOpening2	***Please ignore this field***	
instr.tradingGroup.timeOpening3	***Please ignore this field***	
instr.tradingGroup.eodTime	***Please ignore this field***	
instr.stateHisto.stateDt	***Please ignore this field***	
instr.stateHisto.stateId	***Please ignore this field***	

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"
instr.currInstrSess.vwap	VWAP	"vwap" : "4167.5678"

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

FIELD	FIELD DESCRIPTION	SAMPLE
		"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.tradedQty	Traded Quantity	"61965.0"
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"
instr.prevInstrSess.vwap	VWAP	"4156.8"

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"

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	"4.0"

FIELD	FIELD DESCRIPTION	SAMPLE
	[0...9] Quantity	
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"
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***	

FIELD	FIELD DESCRIPTION	SAMPLE
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".
instr.perf[…].vwap	VWAP	"4189.0"

3.7 INTRADAY TICK DATA & INTERVAL BAR DATA

FIELD	FIELD DESCRIPTION	SAMPLE
status	***Please ignore this field***	
entityID	Data Provider	"euronext"
View	***Please ignore this field***	
sessionQuality	Timeliness of the Data	"RT" – Real Time data "DT" – Delayed Data
Accuracy	Number of Decimals in the Price	"2"
intradayPoint[…].time	Trade Timestamp (for Intraday Tick Data) Start Timestamp (for Interval Bar Data)	"20160617-09:03:00"
intradayPoint[…].nbTrade	Number of Trades in Interval Bar	"4"
intradayPoint[…].beginPx	Trade Price (for Intraday Tick Data) Open Price (for Interval Bar Data)	"34.345"
intradayPoint[…].beginTime	Open Price Timestamp (for Interval Bar Data)	"09:03:10"
intradayPoint[…].endPX	Last Price (for Interval Bar Data)	34.36"
intradayPoint[…].endTime	Last Price Timestamp (for Interval Bar Data)	"09:03:36"
intradayPoint[…].highPx	High Price (for Interval Bar Data)	"34.36"
intradayPoint[…].lowPx	Low Price (for Interval Bar Data)	"34.345"
intradayPoint[…].beginAskPx	***Please ignore this field***	
intradayPoint[…].endAskPx	***Please ignore this field***	
intradayPoint[…].highAskPx	***Please ignore this field***	

FIELD	FIELD DESCRIPTION	SAMPLE
intradayPoint[…].lowAskPx	***Please ignore this field***	
intradayPoint[…].beginBidPx	***Please ignore this field***	
intradayPoint[…].endBidPx	***Please ignore this field***	
intradayPoint[…].highBidPx	***Please ignore this field***	
intradayPoint[…].vol	Trade Quantity (for Intraday Tick Data) Total Traded Quantity (for Interval Bar Data)	"193.0"
intradayPoint[].amt	Trade Value (in Currency) (for Intraday Tick Data) Total Traded Value (in Currency) (for Interval Bar Data)	"6629.335"
intradayPoint[…].tradeStatus	Trade Status (for Intraday Tick Data)	"VAL" – Valid "DEL" – Deleted
intradayPoint[…].tradeType	Trade Type (for Intraday Tick Data)	"00" - Exchange Continuous "01" - Exchange Cross "VT" - Valuation Trade "0R" - Retail Matching Facility "2D" - OffBook Delta Neutral "2E" - OffBook Market Vwap "2H" - OffBook Out of market "2I" - OffBook Investment funds "2R" - OffBook Secondary Listing Place "2Y" - OffBook Exchange for Physical "0OP" - Opening "3P" - OTC "00K" - Trading after knock Out "01K" - Trading after knock Out "00H" - Auction "01H" - Auction Cross "00L" - Trading at last "01L" - Trading at last "00C" - Auction "01C" - Auction cross "00A" - Auction "01A" - Auction cross

FIELD	FIELD DESCRIPTION	SAMPLE
		"OXA" - Opening "AT" - Automatic trade "QC" - Auction Closing "QO" - Auction Opening "QA" - Auction "QB" - Auction "QE" - Auction "QF" - Auction "LC" - Cancellation of on-Exchange trade after date of publication "PC" - Previous Day Contra "O" - Ordinary trade "IF" - Inter Fund Transfer "NK" - Negotiated trade DLY pub "NT" - Negotiated trade "OC" - Cancellation of OTC trade "OK" - Ordinary trade DLY pub "OT"- OTC Trade "SC" - Cancellation of SI trade after date of publication "SI" - SI Trade "SK" - SI Trade DLY pub "TK" - OTC trade - DLY pub "EA" - ExchangeAuction "EC" - ExchangeContinuous "XOT" - OTC "EM" - ExchangeMatched "ED" - ExchangeDark
~~intradayPoint[...].provTrdID~~ **(field to be removed as of 28 October 2022)**	~~Trade ID (for Intraday Tick Data)~~	~~"203"~~
intradayPoint[...].strProvTrdID **(field to be used as of 28 October 2022)**	Trade ID (for Intraday Tick Data)	" GQZU1C42E"