EURONEXT DUBLIN BOND & FUND FEED

MDG CLIENT SPECIFICATIONS

Version 1.0

5 Feb 2020

PREFACE

About This Document

The purpose of this document is to describe the specifications of the new messages issued from the Optiq® Market Data Gateway for the Euronext Dublin Bond & Fund Feed.

It completes the full MDG client specifications provided by the ***Euronext Markets - Optiq MDG Client Specifications*** document available on the Euronext web site. For any information regarding the overall MDG messaging, including the SBE protocol, please refer to that document.

Please note also that the definitive version of the SBE protocol of this set of messages is based on will be defined at a further stage.

Document Audience

This document must be read by Euronext's clients developing a Market Data Feed Handler.

Associated Documents

The following lists the associated documents, which either should be read in conjunction with this document or which provide other relevant information for the user:

- Euronext Markets – Optiq MDG Client Specifications
- Euronext Derivatives Market – Optiq Kinematics Specifications
- Euronext Cash and Derivatives - File Specifications.

What's New?

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

Version no.	Date	Change description
1.0	5 Feb 2020	Euronext Cash Market – Dublin Bond & Fund feed Specifications

Support

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

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CONTENTS

1. MESSAGES

1.1 BF INSTRUMENT REFERENCE (1201)

The BF Instrument Reference (1201) message is sent as part of standing data dedicated to the IBF Optiq segment.

Field	Short Description	Format	Len	Values	Presence	Page
Market Data Sequence Number	Assigned by MDG for each message. Each channel has its own Market Data Sequence Number sequence.	Sequence	8	From 0 to 2^64-2	Optional	14
Rebroadcast Indicator	Indicates if this message is resent or new (1 if resent, 0 otherwise). For a snapshot, this field will always be set to '1'.	Numerical ID	1	From 0 to 2^8-2	Mandatory	23
Symbol Index	Exchange identification code of the instrument/contract.	Numerical ID	4	From 0 to 2^32-2	Mandatory	24
Optiq Segment	An Optiq segment is a universe of instruments sharing common trading properties.	Enumerated	1	(See field description)	Mandatory	20
ISIN Code	Instrument ISIN following ISO 6166.	Alphanumerical ID	12	(See field description)	Optional	13
SEDOL Code	Alphanumerical identifier of an instrument on the ISE Bonds and Fonds segment.	Alphanumerical ID	7	(See field description)	Optional	23
Long Issuer Name	Indicates the name of the Legal Issuing Entity, long format.	Text	250	(See field description)	Optional	14
Long Instrument Name	Full Instrument Name, long format.	Text	250	(See field description)	Optional	14
Currency	Code of the currency (ISO 4217-3A).	Alphanumerical ID	3	(See field description)	Optional	9
Date of Initial Listing	Date the instrument was initially listed.	Date	2	From 0 to 2^16-2	Optional	9
Share / Amount in Issue	Total amount issued for the whole fixed income instrument.	Price	8	From -2^63-1 to 2^63-1	Optional	23
Opened/Closed Fund	Indicates whether the fund is open or closed.	Enumerated	1	O = Open C = Closed	Optional	20
Last NAV Price	Last NAV Price	Price	8	From -2^63-1 to 2^63-1	Optional	14
Gross of CDSC Indicator	Indicates if Contingent Deferred Sales Charges fee is gross or not.	Enumerated	1	N = No Y = Yes	Optional	12
Coupon	Price of coupon.	Price	8	From -2^63-1 to 2^63-1	Optional	9
Maturity Date	Maturity Date of the instrument (text formatted as YYYYMMDD).	Text	8	(See field description)	Optional	15
Closing Price	Previous day's closing price (to be calculated with the Price / Index Level Decimals).	Price	8	From -2^63-1 to 2^63-1	Optional	9
MIC	Identifies the market to which an instrument belongs by its MIC (Market Identification Code), segment MIC according to ISO 10383.	Alphanumerical ID	4	(See field description)	Optional	15
Gross Dividend Payable per Unit	Gross dividend payable, expressed in dividend currency.	Price	8	From -2^63-1 to 2^63-1	Optional	11
Dividend Currency	Currency of dividend.	Text	3	(See field description)	Optional	10

Field	Short Description	Format	Len	Values	Presence	Page
Dividend Record Date	Date of dividend record.	Date	2	From 0 to 2^16-2	Optional	10
Dividend Rate	Dividend rate.	Ratio	8	From 0 to 2^64-2	Optional	10
Ex-Dividend Date	Date of ex-dividend.	Date	2	From 0 to 2^16-2	Optional	11
Dividend Payment Date	Dividend payment date.	Date	2	From 0 to 2^16-2	Optional	10
Tax Description Attaching to a Dividend	Gives precisions about tax attaching to a dividend.	Enumerated	1	D = Deduced at Source	Optional	24
Next Meeting	Date of next general meeting, or any free-formatted information related to next meeting.	Text	8	(See field description)	Optional	19
Gross Dividend in Euros	Gross dividend payable, expressed in euros.	Price	8	From -2^63-1 to 2^63-1	Optional	12
Issue Date	Date at which the instrument has been offered to the market, expressed as number of days since Epoch.	Date	2	From 0 to 2^16-2	Optional	13
Issuing Country	Issuing country.	Alphanumerical ID	3	(See field description)	Optional	13
CFI	Classification code of a financial instrument defined by the ISO-10962:2015 standard.	Text	6	(See field description)	Optional	8
Payment Frequency	Frequency of dividend payment.	Enumerated	1	(See field description)	Optional	21
Minimum Amount	Minimum amount a bond can be bought.	Price	8	From -2^63-1 to 2^63-1	Mandatory	17
Instrument Category	Indicates to which category the instrument belongs.	Enumerated	1	(See field description)	Mandatory	12
Security Condition	Security status.	Enumerated	2	(See field description)	Optional	23
MiFID Price Notation	Indication as to whether the price is expressed in monetary value, in percentage or in yield.	Text	4	(See field description)	Optional	16
Price / Index Level Decimals	Indicates the number of decimals for each Price / Index Level related to this Symbol Index	Decimal Places	1	From 0 to 2^8-2	Optional	21
Quantity Decimals	Indicates the number of decimals for each Quantity related to this Symbol Index	Decimal Places	1	From 0 to 2^8-2	Optional	22
Amount Decimals	Indicates the number of decimals for each Amount related to this Symbol Index	Decimal Places	1	From 0 to 2^8-2	Optional	8
Ratio / Multiplier Decimals	Indicates the number of decimals for each Ratio / Multiplier related to this Symbol Index	Decimal Places	1	From 0 to 2^8-2	Optional	22
Block length of repeating section #1		Numerical	1	2	Mandatory	
Number of occurrences of repeating section #1		Numerical	1	From 0 to 4	Mandatory	
Interest Payment Date	Next interest payment date, expressed as number of days since Epoch.	Date	2	From 0 to 2^16-2	Mandatory	12

1.2 BF INSTRUMENT SUSPENSION (1204)

The BF Instrument Suspension provides instrument status updates for the IBF Optiq segment.

The Security Condition provides the latest instrument status.

This message is sent during the trading session whenever the instrument status changes as compared to the initial instrument condition provided by the BF Instrument Reference (1201) message or to a previous BF Instrument Suspension (1204) message.

Field	Short Description	Format	Len	Values	Presence	Page
Market Data Sequence Number	Assigned by MDG for each message. Each channel has its own Market Data Sequence Number sequence.	Sequence	8	From 0 to 2^64-2	Optional	14
Rebroadcast Indicator	Indicates if this message is resent or new (1 if resent, 0 otherwise). For a snapshot, this field will always be set to '1'.	Numerical ID	1	From 0 to 2^8-2	Mandatory	23
Symbol Index	Exchange identification code of the instrument/contract.	Numerical ID	4	From 0 to 2^32-2	Mandatory	24
Event Time	Time when an event has been processed	Epoch Time in Nanoseconds	8	From 0 to 2^64-2	Mandatory	11
Security Condition	Security status.	Enumerated	2	(See field description)	Optional	23

1.3 BF NAV (1203)

The BF NAV (1203) message provides Net Asset Value information for the ISE IBF Optiq segment.

The MMT Modification Indicator indicates whether it is a new NAV, a NAV amendment or a NAV cancellation.

Field	Short Description	Format	Len	Values	Presence	Page
Market Data Sequence Number	Assigned by MDG for each message. Each channel has its own Market Data Sequence Number sequence.	Sequence	8	From 0 to 2^64-2	Optional	14
Rebroadcast Indicator	Indicates if this message is resent or new (1 if resent, 0 otherwise). For a snapshot, this field will always be set to '1'.	Numerical ID	1	From 0 to 2^8-2	Mandatory	23
Symbol Index	Exchange identification code of the instrument/contract.	Numerical ID	4	From 0 to 2^32-2	Mandatory	24
Bid/Offer Date Time	Date/time of Bid/Offer, expressed as number of nanoseconds since Epoch.	Date	8	From 0 to 2^64-2	Optional	8
MiFID Transaction ID	MiFID Transaction Identification Code is a unique reported trade identifier.	Alphanumerical ID	52	(See field description)	Mandatory	16
MMT Modification Indicator	Defines the modification indicator following MMT level 3.4.	Text	4	(See field description)	Mandatory	17
NAV Price	NAV Price	Price	8	From -2^63-1 to 2^63-1	Mandatory	19
Event Time	Time when an event has been processed	Epoch Time in Nanoseconds	8	From 0 to 2^64-2	Optional	11
NAV Bid Price	Net Asset Value bid price.	Price	8	From -2^63-1 to 2^63-1	Optional	18
NAV Offer Price	Net Asset Value offer price.	Price	8	From -2^63-1 to 2^63-1	Optional	19

1.4 BF TRADE (1202)

The BF Trade (1202) message provides trade information for the ISE IBF Optiq segment.

The MMT Modification Indicator indicates whether it is a new trade, a trade amendment or a trade cancellation.

Field	Short Description	Format	Len	Values	Presence	Page
Market Data Sequence Number	Assigned by MDG for each message. Each channel has its own Market Data Sequence Number sequence.	Sequence	8	From 0 to 2^64-2	Optional	14
Rebroadcast Indicator	Indicates if this message is resent or new (1 if resent, 0 otherwise). For a snapshot, this field will always be set to '1'.	Numerical ID	1	From 0 to 2^8-2	Mandatory	23
Symbol Index	Exchange identification code of the instrument/contract.	Numerical ID	4	From 0 to 2^32-2	Mandatory	24
MiFID Transaction ID	MiFID Transaction Identification Code is a unique reported trade identifier.	Alphanumerical ID	52	(See field description)	Mandatory	16
Event Time	Time when an event has been processed	Epoch Time in Nanoseconds	8	From 0 to 2^64-2	Mandatory	11
Bid/Offer Date Time	Date/time of Bid/Offer, expressed as number of nanoseconds since Epoch.	Date	8	From 0 to 2^64-2	Mandatory	8
MMT Modification Indicator	Defines the modification indicator following MMT level 3.4.	Text	4	(See field description)	Mandatory	17
Price	Price per unit of quantity (to be calculated with the Price/Index Level Decimals).	Price	8	From -2^63-1 to 2^63-1	Optional	21
Bid Price	Quote bid price, (To be calculated with Price/Index Level Decimals).	Price	8	From -2^63-1 to 2^63-1	Optional	8
Offer Price	Quote offer price, (To be calculated with Price/Index Level Decimals).	Price	8	From -2^63-1 to 2^63-1	Optional	20
Quantity	Number of traded or ordered units (to be calculated with Quantity Decimals).	Quantity	8	From 0 to 2^64-2	Mandatory	21
MMT Agency Cross Trade Indicator	Defines the agency cross trade indicator following MMT level 3.3.	Text	4	(See field description)	Optional	17
MMT Benchmark Indicator	Defines the benchmark indicator or the reference price indicator following MMT level 3.5.	Text	4	(See field description)	Optional	17
MMT Special Dividend Indicator	Defines the special dividend indicator following MMT level 3.6.	Text	4	(See field description)	Optional	18
MMT Trading Mode	Differentiates transactions by defining the trading mode under which the trade was executed following MMT level 2.	Enumerated	1	(See field description)	Optional	18
MiFID Price Notation	Indication as to whether the price is expressed in monetary value, in percentage or in yield.	Text	4	(See field description)	Optional	16
Quantity Notation	Indication of the type of measurement (e.g. number of units, nominal, monetary value, etc.) in which the transaction is expressed.	Text	3	(See field description)	Optional	22
Notional Amount Traded	Whole amount of the trade.	Amount	8	From -2^63-1 to 2^63-1	Optional	19
Trading Currency	Code of the currency (ISO 4217-3A).	Alphanumerical ID	3	(See field description)	Optional	24

2. FIELD DESCRIPTION

A

Amount Decimals

Field Name	Amount Decimals
Description	Indicates the number of decimals for each Amount related to this Symbol Index
Format	Decimal Places (unsigned integer 8)
Length	1
Possible Values	From 0 to 2^8-2
Used In	BF Instrument Reference
User For	Cash and Derivatives

B

Bid Price

Field Name	Bid Price
Description	Quote bid price, (To be calculated with Price/Index Level Decimals).
Format	Price (signed integer 64)
Length	8
Possible Values	From -2^63-1 to 2^63-1
Used In	BF Trade
User For	Cash and Derivatives

Bid/ Offer Date Time

Field Name	Bid/Offer Date Time
Description	Date/time of Bid/Offer, expressed as number of nanoseconds since Epoch.
Format	Date (unsigned integer 64)
Length	8
Possible Values	From 0 to 2^64-2
Used In	BF NAV BF Trade
User For	Cash

C

CFI

Field Name	CFI
Description	Classification code of a financial instrument defined by the ISO-10962:2015 standard.
Format	Text (character)
Length	6

Field Name	CFI
Possible Values	(See field description)
Used In	BF Instrument Reference
User For	Cash and Derivatives

Closing Price

Field Name	Closing Price
Description	Previous day's closing price (to be calculated with the Price / Index Level Decimals).
Format	Price (signed integer 64)
Length	8
Possible Values	From -2^63-1 to 2^63-1
Used In	BF Instrument Reference
User For	Derivatives

Coupon

Field Name	Coupon
Description	Price of coupon. To be interpreted in conjunction with Price/Index Level Decimals. Applicable to Bonds only.
Format	Price (signed integer 64)
Length	8
Possible Values	From -2^63-1 to 2^63-1
Used In	BF Instrument Reference
User For	Cash

Currency

Field Name	Currency
Description	Code of the currency (ISO 4217-3A).
Format	Alphanumerical ID (character)
Length	3
Possible Values	(See field description)
Conditions	For MiFID Declaration Trade Entry (40) message, the Symbol Index or MIC - ISIN - Currency must be specified. If both Symbol Index and MIC - ISIN - Currency are populated, MIC - ISIN - Currency will be ignored and only the Symbol Index will be taken into consideration.
Used In	BF Instrument Reference
User For	Cash and Derivatives

D

Date of Initial Listing

Field Name	Date of Initial Listing
Description	Date the instrument was initially listed. Expressed as number of days since Epoch.

Field Name	Date of Initial Listing
Format	Date (unsigned integer 16)
Length	2
Possible Values	From 0 to 2^16-2
Used In	BF Instrument Reference
User For	Cash

Dividend Currency

Field Name	Dividend Currency
Description	Currency of dividend.
Format	Text (character)
Length	3
Possible Values	(See field description)
Used In	BF Instrument Reference
User For	Cash

Dividend Payment Date

Field Name	Dividend Payment Date
Description	Dividend payment date. Expressed as number of days since Epoch.
Format	Date (unsigned integer 16)
Length	2
Possible Values	From 0 to 2^16-2
Used In	BF Instrument Reference
User For	Cash

Dividend Rate

Field Name	Dividend Rate
Description	Dividend rate.
Format	Ratio (unsigned integer 64)
Length	8
Possible Values	From 0 to 2^64-2
Used In	BF Instrument Reference
User For	Cash

Dividend Record Date

Field Name	Dividend Record Date
Description	Date of dividend record. Expressed as number of days since Epoch.
Format	Date (unsigned integer 16)
Length	2
Possible Values	From 0 to 2^16-2
Used In	BF Instrument Reference

Field Name	Dividend Record Date
User For	Cash

E

Event Time

Field Name	Event Time
Description	(Time in number of nanoseconds since 01/01/1970 UTC).
Format	Epoch Time in Nanoseconds (unsigned integer 64)
Length	8
Possible Values	From 0 to 2^64-2 Null value: 2^64-1
Used In	BF Instrument Suspension BF NAV BF Trade
User For	Cash and Derivatives

Ex- Dividend Date

Field Name	Ex-Dividend Date
Description	Date of ex-dividend. Expressed as number of days since Epoch.
Format	Date (unsigned integer 16)
Length	2
Possible Values	From 0 to 2^16-2
Used In	BF Instrument Reference
User For	Cash

G

Gross Dividend in Euros

Field Name	Gross Dividend in Euros
Description	Gross dividend payable, expressed in euros. To be interpreted in conjunction with Price/Index Level Decimals.
Format	Price (signed integer 64)
Length	8
Possible Values	From -2^63-1 to 2^63-1
Used In	BF Instrument Reference
User For	Cash

Gross Dividend Payable per Unit

Field Name	Gross Dividend Payable per Unit
Description	Gross dividend payable, expressed in dividend currency.

Field Name	Gross Dividend Payable per Unit
	To be interpreted in conjunction with Price/Index Level Decimals.
Format	Price (signed integer 64)
Length	8
Possible Values	From -2^63-1 to 2^63-1
Used In	BF Instrument Reference
User For	Cash

Gross of CDSC Indicator

Field Name	Gross of CDSC Indicator
Description	Indicates if Contingent Deferred Sales Charges fee is gross or not.
Format	Enumerated (character)
Length	1
Possible Values	N = No Y = Yes
Used In	BF Instrument Reference
User For	Cash

I

Instrument Category

Field Name	Instrument Category
Description	Indicates to which category the instrument belongs.
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	1 = Equities 2 = Fixed Income 3 = Warrants And Certificates 6 = Trackers 7 = Futures 10 = Options 11 = Indices 12 = Euronext Funds Services 14 = iNAV (Indicative Net Asset Value) 15 = Fund 254 = Miscellaneous
Used In	BF Instrument Reference
User For	Cash and Derivatives

Interest Payment Date

Field Name	Interest Payment Date
Description	Next interest payment date, expressed as number of days since Epoch. Provided for bonds only. The BF Instrument Reference (1201) message can provide up to the 4 next interest payment dates.
Format	Date (unsigned integer 16)

Field Name	Interest Payment Date
Length	2
Possible Values	From 0 to 2^16-2
Used In	Interest Payment Date Rep
User For	Cash

ISIN Code

Field Name	ISIN Code
Description	Instrument ISIN following ISO 6166. Identifier of a product. Combined with MIC and Currency, identifies an instrument traded on a given market using a given currency.
Format	Alphanumerical ID (character)
Length	12
Possible Values	(See field description)
Conditions	For MiFID Declaration Trade Entry (40) message, the Symbol Index or MIC - ISIN - Currency must be specified. If both Symbol Index and MIC - ISIN - Currency are populated, MIC - ISIN - Currency will be ignored and only the Symbol Index will be taken into consideration.
Used In	BF Instrument Reference
User For	Cash and Derivatives

Issue Date

Field Name	Issue Date
Description	Date at which the instrument has been offered to the market, expressed as number of days since Epoch. Provided for bonds only. The BF Instrument Reference (1201) message can provide up to the 4 next interest payment dates.
Format	Date (unsigned integer 16)
Length	2
Possible Values	From 0 to 2^16-2
Used In	BF Instrument Reference
User For	Cash

Issuing Country

Field Name	Issuing Country
Description	Issuing country. Provides the ISO 3166 (Alpha 3) code for the country of headquarter company that issued the instrument.
Format	Alphanumerical ID (character)
Length	3
Possible Values	(See field description)
Used In	BF Instrument Reference
User For	Cash

L

Last NAV Price

Field Name	Last NAV Price
Description	Last NAV Price
Format	Price (signed integer 64)
Length	8
Possible Values	From -2^63-1 to 2^63-1
Used In	BF Instrument Reference
User For	Cash

Long Instrument Name

Field Name	Long Instrument Name
Description	Full Instrument Name, long format. Can be the concatenation of two fields: instrument name and its associated series.
Format	Text (character)
Length	250
Possible Values	(See field description)
Used In	BF Instrument Reference
User For	Cash

Long Issuer Name

Field Name	Long Issuer Name
Description	Indicates the name of the Legal Issuing Entity, long format. Can be the concatenation of two fields: Issuer Name and Co-issuer Name.
Format	Text (character)
Length	250
Possible Values	(See field description)
Used In	BF Instrument Reference
User For	Cash

M

Market Data Sequence Number

Field Name	Market Data Sequence Number
Description	Assigned by MDG for each message. Each channel has its own Market Data Sequence Number sequence. This sequence will always increment but not by 1 during the day, except for "Health Status" messages that will contain the Market Data Sequence Number of the last message (that is not a "Health Status" message) sent on the channel.
Format	Sequence (unsigned integer 64)
Length	8
Possible Values	From 0 to 2^64-2
Used In	BF Instrument Reference BF Instrument Suspension

Field Name	Market Data Sequence Number
	BF NAV BF Trade
User For	Cash and Derivatives

Maturity Date

Field Name	Maturity Date
Description	Maturity Date of the instrument (text formatted as YYYYMMDD). For Derivative instruments populated with the Calendar day of expiry (text formatted as YYYYMMDD). Calendar day may not be an active trading date, the actual last date of trading is indicated in the field Last Trading Date. For repo (repurchase agreement) it represents the inclusive date until which a lending/borrowing contract can be traded.
Format	Text (character)
Length	8
Possible Values	(See field description)
Used In	BF Instrument Reference
User For	Cash and Derivatives

MIC

Field Name	MIC
Description	Identifies the market to which an instrument belongs by its MIC (Market Identification Code), segment MIC according to ISO 10383. Euronext owns the following MICs: - 'ALXA' – ALTERNEXT AMSTERDAM - 'ALXB' – EURONEXT GROWTH BRUSSELS - 'ALXL' - EURONEXT GROWTH LISBON - 'ALXP' – EURONEXT GROWTH PARIS - 'EMTF' – EURO MTF - 'ENXB' – EURONEXT - EASY NEXT - 'ENXL' – EURONEXT ACCESS LISBON - 'MFOX' - EURONEXT - MERCADO DE FUTUROS E OPÇÕES - 'MLXB' - EURONEXT ACCESS BRUSSELS - 'TNLA' – EURONEXT - TRADED BUT NOT LISTED AMSTERDAM - 'TNLB' – EURONEXT – TRADING FACILITY BRUSSELS - 'VPXB' - EURONEXT - VENTES PUBLIQUES BRUSSELS - 'WQXL' – EURONEXT - MARKET WITHOUT QUOTATIONS LISBON - 'XAMS' – EURONEXT - EURONEXT AMSTERDAM - 'XBRD' - EURONEXT - EURONEXT BRUSSELS - DERIVATIVES - 'XBRU' – EURONEXT - EURONEXT BRUSSELS - 'XEUC' - EURONEXT COM, COMMODITIES FUTURES AND OPTIONS - 'XEUE' - EURONEXT EQF, EQUITIES AND INDICES DERIVATIVES - 'XEUI' - EURONEXT IRF, INTEREST RATE FUTURE AND OPTIONS - 'XLDN' – EURONEXT - EURONEXT LONDON - 'XLIS' – EURONEXT - EURONEXT LISBON - 'XLUX' – LUXEMBOURG STOCK EXCHANGE - 'XMAT' - EURONEXT PARIS MATIF - 'XMLI' – EURONEXT ACCESS PARIS - 'XMON' - EURONEXT PARIS MONEP - 'XOTH' - Others - This MIC is not registered. It is use for testing purpose in both p-EUA and Production. - 'XPAR' – EURONEXT - EURONEXT PARIS - 'XSPM' - EURONEXT STRUCTURED PRODUCTS MTF - ‘XSMP’ – EURONEXT BLOCK

Field Name	MIC
	- 'XBLK' – EURONEXT BLOCK 2 - 'XEYE' – GLOBAL EXCHANGE MARKET - 'XMSM' – EURONEXT DUBLIN
Format	Alphanumerical ID (character)
Length	4
Possible Values	(See field description)
Conditions	For MiFID Declaration Trade Entry (40) message, the Symbol Index or MIC - ISIN - Currency must be specified. If both Symbol Index and MIC - ISIN - Currency are populated, MIC - ISIN - Currency will be ignored and only the Symbol Index will be taken into consideration.
Used In	BF Instrument Reference
User For	Cash and Derivatives

Mi FID Price Notation

Field Name	MiFID Price Notation
Description	Indication as to whether the price is expressed in monetary value, in percentage or in yield. Possible values: 'MONE' – Monetary value 'PERC' – Percentage 'YIEL' – Yield 'BAPO' – Basis points.
Format	Text (character)
Length	4
Possible Values	(See field description)
Conditions	For MiFID Declaration Trade Entry (40) message, it is mandatory for APA (i.e. when ARM APA Indicator = '2' or '3').
Used In	BF Instrument Reference BF Trade
User For	Cash and Derivatives

Mi FID Transaction ID

Field Name	MiFID Transaction ID
Description	MiFID Transaction Identification Code is a unique reported trade identifier. It is composed of: - Euronext APA MIC (4 char): ''XAPA''; - Euronext venue (Y) or not (N)(1 char) = ''N''; - Transaction Identifier (30 char) = ''000408227570310605339900000653''; - Trading Date (8 Char AAAAMMJJ) = ''20180220''. The above example will give us this MiFID Transaction Id (padded with '\0'): "XAPAN00040822757031060533990000065320180220"
Format	Alphanumerical ID (character)
Length	52
Possible Values	(See field description)
Used In	BF NAV BF Trade
User For	Cash and Derivatives

Minimum Amount

Field Name	Minimum Amount
Description	Minimum amount a bond can be bought. To be interpreted in conjunction with Price/Index Level Decimals.
Format	Price (signed integer 64)
Length	8
Possible Values	From -2^63-1 to 2^63-1
Used In	BF Instrument Reference
User For	Cash

MMT Agency Cross Trade Indicator

Field Name	MMT Agency Cross Trade Indicator
Description	Defines the agency cross trade indicator following MMT level 3.3. Possible values: - 'ACTX': Agency Cross Trade - '-': No Agency Cross Trade
Format	Text (character)
Length	4
Possible Values	(See field description)
Used In	BF Trade
User For	Cash and Derivatives

MMT Benchmark Indicator

Field Name	MMT Benchmark Indicator
Description	Defines the benchmark indicator or the reference price indicator following MMT level 3.5. Possible values: - 'BENC': Benchmark Trade - 'RFPT': Reference Price Trade - '-': No Benchmark or Reference Price Trade
Format	Text (character)
Length	4
Possible Values	(See field description)
Used In	BF Trade
User For	Cash and Derivatives

MMT Modification Indicator

Field Name	MMT Modification Indicator
Description	Defines the modification indicator following MMT level 3.4. Possible values: - 'CANC': Trade Cancellation - 'AMND': Trade Amendment - '-': New Trade
Format	Text (character)
Length	4
Possible Values	(See field description)

Field Name	**MMT Modification Indicator**
Used In	BF NAV BF Trade
User For	Cash and Derivatives

MMT Special Dividend Indicator

Field Name	**MMT Special Dividend Indicator**
Description	Defines the special dividend indicator following MMT level 3.6. Possible values: - 'SDIV': Special Dividend Trade - '-': No Special Dividend Trade
Format	Text (character)
Length	4
Possible Values	(See field description)
Used In	BF Trade
User For	Cash

MMT Trading Mode

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

N

NAV Bid Price

Field Name	**NAV Bid Price**
Description	Net Asset Value bid price.
Format	Price (signed integer 64)
Length	8
Possible Values	From -2^63-1 to 2^63-1
Used In	BF NAV

Field Name	NAV Bid Price
User For	Cash

NAV Offer Price

Field Name	NAV Offer Price
Description	Net Asset Value offer price.
Format	Price (signed integer 64)
Length	8
Possible Values	From -2^63-1 to 2^63-1
Used In	BF NAV
User For	Cash

NAV Price

Field Name	NAV Price
Description	NAV Price
Format	Price (signed integer 64)
Length	8
Possible Values	From -2^63-1 to 2^63-1
Used In	BF NAV
User For	Cash

Next Meeting

Field Name	Next Meeting
Description	Date of next general meeting, or any free-formatted information related to next meeting.
Format	Text (character)
Length	8
Possible Values	(See field description)
Used In	BF Instrument Reference
User For	Cash

Notional Amount Traded

Field Name	Notional Amount Traded
Description	Whole amount of the trade.
Format	Amount (signed integer 64)
Length	8
Possible Values	From -2^63-1 to 2^63-1
Used In	BF Trade
User For	Cash

O

Offer Price

Field Name	Offer Price
Description	Quote offer price, (To be calculated with Price/Index Level Decimals).
Format	Price (signed integer 64)
Length	8
Possible Values	From -2^63-1 to 2^63-1
Used In	BF Trade
User For	Cash and Derivatives

Opened/ Closed Fund

Field Name	Opened/Closed Fund
Description	Indicates whether the fund is open or closed.
Format	Enumerated (character)
Length	1
Possible Values	O = Open C = Closed
Used In	BF Instrument Reference
User For	Cash

Optiq Segment

Field Name	Optiq Segment
Description	An Optiq segment is a universe of instruments sharing common trading properties. Instruments have the flexibility to be moved from one partition to another within an Optiq segment.
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	1 = Equities 2 = Funds 3 = Fixed Income 4 = Warrants and Certificates 5 = Bourse de Luxembourg 6 = Financial Options 7 = Financial Futures 8 = Commodity Derivatives 9 = Indices 10 = Trade Reporting and Publication 14 = Block 11 = Index Derivatives 12 = Equity Derivatives 13 = Financial Derivatives 26 = ISE Bonds and Fonds Feed
Used In	BF Instrument Reference
User For	Cash and Derivatives

P

Payment Frequency

Field Name	Payment Frequency
Description	Frequency of dividend payment.
Format	Enumerated (character)
Length	1
Possible Values	1 = Annual 2 = Semi-Annual 3 = Quarterly 4 = Monthly 5 = Bi-Monthly 6 = Daily 7 = Migration-NA 8 = Other
Used In	BF Instrument Reference
User For	Cash

Price

Field Name	Price
Description	Price per unit of quantity (to be calculated with the Price/Index Level Decimals).
Format	Price (signed integer 64)
Length	8
Possible Values	From -2^63-1 to 2^63-1
Conditions	In New Wholesale Order (64) message for the Derivative markets, when price is not applicable, field Price should be populated with value of zero (0).
Used In	BF Trade
User For	Cash and Derivatives

Price / Index Level Decimals

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

Q

Quantity

Field Name	Quantity
Description	Number of traded or ordered units (to be calculated with Quantity Decimals).

Field Name	Quantity
Format	Quantity (unsigned integer 64)
Length	8
Possible Values	From 0 to 2^64-2
Conditions	For Declaration Entry (40) message, it must always be provided when Operation Type = '1', '4', '5' or '7'. For a trade/declaration on Dutch Funds if expressed as an amount (Operation Type = '6'), this field should not be provided. In New Wholesale Order (64) message for the Derivative markets, when Quantity is not applicable, field Quantity should be populated with value of zero (0).
Used In	BF Trade
User For	Cash and Derivatives

Quantity Decimals

Field Name	Quantity Decimals
Description	Indicates the number of decimals for each Quantity related to this Symbol Index
Format	Decimal Places (unsigned integer 8)
Length	1
Possible Values	From 0 to 2^8-2
Used In	BF Instrument Reference
User For	Cash and Derivatives

Quantity Notation

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

R

Ratio / Multiplier Decimals

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

Rebroadcast Indicator

Field Name	Rebroadcast Indicator
Description	Indicates if this message is resent or new (1 if resent, 0 otherwise). For a snapshot, this field will always be set to '1'.
Format	Numerical ID (unsigned integer 8)
Length	1
Possible Values	From 0 to 2^8-2
Used In	BF Instrument Reference BF Instrument Suspension BF NAV BF Trade
User For	Cash and Derivatives

S

Security Condition

Field Name	Security Condition
Description	Security status.
Format	Enumerated (character)
Length	2
Possible Values	= Normal D = Ex-Dividend C = Ex-Cap R = Ex-Rights E = Ex-Entitlement S = Dealings temporarily suspended N = Not Listed
Used In	BF Instrument Reference BF Instrument Suspension
User For	Cash

SEDOL Code

Field Name	SEDOL Code
Description	Alphanumerical identifier of an instrument on the ISE Bonds and Fonds segment. Legacy instrument identifier provided by compatibility. Symbol Index should be used instead.
Format	Alphanumerical ID (character)
Length	7
Possible Values	(See field description)
Used In	BF Instrument Reference
User For	Cash

Share / Amount in Issue

Field Name	Share / Amount in Issue
Description	Total amount issued for the whole fixed income instrument. To be interpreted in conjunction with Price/Index Level Decimals.

Field Name	Share / Amount in Issue
Format	Price (signed integer 64)
Length	8
Possible Values	From -2^63-1 to 2^63-1
Used In	BF Instrument Reference
User For	Cash

Symbol Index

Field Name	Symbol Index
Description	Exchange identification code of the instrument/contract. This identifier is unique per triplet: MIC, ISIN and currency. The correspondence of the Symbol Index and with the instrument characteristics is provided in the standing data messages and associated files. Symbol Index is valid for the life of the instrument.
Format	Numerical ID (unsigned integer 32)
Length	4
Possible Values	From 0 to 2^32-2
Conditions	For inbound messages, the Symbol Index must be specified. For second listing place trade, the Symbol Index and the MIC of secondary listing must be specified. If provided in the User Notification (39) message, it specifies the scope of the action specified in User Status. In the Reject (07) message, it is populated only if provided as a valid value in the corresponding Inbound request AND the corresponding Inbound request was technically correctly formatted; otherwise it is provided at the Null value. Field not populated in Reject (07) messages for rejection of strategy creation on derivatives markets. For all messages, with exception of MM sign-in and MM protection, this field represent the Symbol Index of the Instrument. For the MM sign-in and MM protection this field represents the Symbol Index of the Contract. For wholesale order this represents numerical leg instrument identifier (Security ID).
Used In	BF Instrument Reference BF Instrument Suspension BF NAV BF Trade
User For	Cash and Derivatives

T

Tax Description Attaching to a Dividend

Field Name	Tax Description Attaching to a Dividend
Description	Gives precisions about tax attaching to a dividend.
Format	Enumerated (character)
Length	1
Possible Values	D = Deduced at Source
Used In	BF Instrument Reference
User For	Cash

Trading Currency

Field Name	Trading Currency
Description	Code of the currency (ISO 4217-3A).

Field Name	Trading Currency
Format	Alphanumerical ID (character)
Length	3
Possible Values	(See field description)
Used In	BF Trade
User For	Cash and Derivatives

APPENDIX A: REVISION HISTORY

Document History

Version No.	Date	Author	Change Description
1.0	4 Feb 2020	FBO – BA Team, Euronext IT	Euronext Cash and Derivatives - File Specifications