EURONEXT

Document title

EURONEXT NEXTHISTORY® INDICES CLIENT SPECIFICATION

Document type or subject

CLIENT SPECIFICATION

Revision number	Date
Revision Number: 1.1	20 March 2020

PREFACE

DOCUMENT HISTORY

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

VERSION NO.	DATE	CHANGE DESCRIPTION
1.0	01 Mar 2016	Initial distribution
1.1	20 Mar 2020	**(Effective 06 Apr 2020) – the following changes will be made** - End of Day Summary File "Open Price Time" field: timestamp granularity "High Price Time" field: timestamp granularity "Low Price Time" field : timestamp granularity "Close Price Time" field : timestamp granularity - Tick Data File "Price Time" field : timestamp granularity

CONTACT INFORMATION

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FURTHER INFORMATION

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CONTENTS

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 Indices Data Products

	END OF DAY PACKAGE	TICK DATA PACKAGE
Referential Files	√	√
End of Day Files	√	√
Intraday Files		√

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 large data files (all files are CSV files compressed in ZIP format).

2. DATA OVERVIEW

Euronext NextHistory Indices is stored in the following files.

FILE NAME	CONTENTS
Referential Files	Historical referential for Euronext indices and iNAVs published on Euronext market data feeds. Offers one file covering all Euronext Indices and iNAVs.
End of Day Files	Historical end-of-day summary data for Euronext indices and iNAVs published on Euronext market data feeds. Offers one file covering all Euronext Indices and iNAVs.
Intraday Files	Historical tick-by-tick data for Euronext indices and iNAVs published on Euronext market data feeds. Offers one file covering all Euronext Indices and iNAVs.

3.   DATA FILES

3.1   FILE FORMAT

■   All files are in CSV format (ZIP compressed). The field delimiter is a semicolon.

■   All numerical values follow standard international practice (decimal separator is a point).

3.2   FILE AVAILABILITY

There is no fixed availability time for Euronext NextHistory Indices files. The files are made available on the ftp servers as soon as they are ready and the availability of the files varies per day.

3.3   FILE NAMING CONVENTION

FILE TYPE	FILE NAME
Referential File	EuronextIndices-CHR-yyyymmdd.csv.zip
End of Day Summary File	EuronextIndices-EOD-yyyymmdd.csv.zip
Tick Data File	EuronextIndices-Intraday-yyyymmdd.csv.zip

where

- yyyymmdd refers to the creation date of the file

3.4   FILE LOCATION

The files are available on our ftp servers as follows:

- Production: ftp.data.euronext.com
- EUA: ftp.eua-data.euronext.com

Directories

FILE TYPE	DIRECTORIES
Referential File	/IDX_EU_ENXT_REF Most Recent File - IDX_EU_ENXT_REF/CURRENT Historical Archive - IDX_EU_ENXT_REF/ IDX_EU_ENXT_REF_YYYY/ IDX_EU_ENXT_REF_YYYYMM
End of Day Summary File	/IDX_EU_ENXT_SUM

	Most Recent File • IDX_EU_ENXT_SUM/CURRENT Historical Archive • IDX_EU_ENXT_SUM/ IDX_EU_ENXT_SUM_YYYY/ IDX_EU_ENXT_SUM_YYYYMM
Tick Data File	/IDX_EU_ENXT_INTRADAY Most Recent File • IDX_EU_ENXT_INTRADAY/CURRENT Historical Archive • IDX_EU_ENXT_INTRADAY/ IDX_EU_ENXT_INTRADAY _YYYY/ IDX_EU_ENXT_INTRADAY _YYYYMM

3.5   FILE LAYOUTS

Referential File

FIELD NAME	FIELD TYPE	DESCRIPTION
Effective Date	Alphanumeric	Effective Date of the data (dd/mm/yyyy)
Internal Code	Alphanumeric	BDM Internal Instrument Code (BDM is Euronext's database)
Instrument Type	Alphanumeric	Type of Instrument • Index • iNAV)
ISIN code	Alphanumeric	ISIN Code of the instrument
Symbol	Alphanumeric	Symbol of the instrument
Instrument Name	Alphanumeric	Name of the instrument
Exchange Name	Alphanumeric	Name of the Exchange
MIC	Alphanumeric	Market Identification Code
Issuing Country Code	Alphanumeric	Country code (ISO 3166- 3A)
Currency Code	Alphanumeric	Currency code (ISO 4217-3A)
Price Unit	Alphanumeric	Unit in which the security is quoted. '1' – In units
Trading Group	Alphanumeric	Designates the group of instruments to which the index/iNAV belongs.

End of Day Summary File

FIELD NAME	FIELD TYPE	DESCRIPTION
Effective Date	Alphanumeric	Effective Date of the data
Internal Code	Alphanumeric	BDM Internal Instrument Code (BDM is Euronext's database)
ISIN Code	Alphanumeric	ISIN Code of the instrument
Symbol	Alphanumeric	Symbol of the instrument
Instrument Name	Alphanumeric	Name of the instrument
MIC	Alphanumeric	Market Identification Code
Currency Code	Alphanumeric	Currency code (ISO 4217-3A)
Previous Close Price	Decimal/Floating Point	Previous day closing price
Open Price	Decimal/Floating Point	Opening price on the effective date
Open Price Time **(Timestamp granularity changed on 06 April 2020)**	Alphanumeric	Time of the opening price on the effective date **As of 06 April 2020** HH:MM:SS:mmmµµµnnn (Although the timestamp mask now supports nanoseconds timestamps. The actual timestamp granularity only goes to the seconds level.) **Prior to 06 April 2020** HH:MM:SS
High Price	Decimal/Floating Point	Highest price on the effective date
High Price Time **(Timestamp granularity changed on 06 April 2020)**	Alphanumeric	Time of the highest price on the effective date **As of 06 April 2020** HH:MM:SS:mmmµµµnnn (Although the timestamp mask now supports nanoseconds timestamps. The actual timestamp granularity only goes to the seconds level.) **Prior to 06 April 2020** HH:MM:SS
Low Price	Decimal/Floating Point	Lowest price on the effective date
Low Price Time **(Timestamp granularity changed on 06 April 2020)**	Alphanumeric	Time of the lowest price on the effective date **As of 06 April 2020**

FIELD NAME	FIELD TYPE	DESCRIPTION
		HH:MM:SS:mmmμμμnnn (Although the timestamp mask now supports nanoseconds timestamps. The actual timestamp granularity only goes to the seconds level.) **Prior to 06 April 2020** HH:MM:SS
Close Price	Decimal/Floating Point	Closing price on the effective date
Close Price Time **(Timestamp granularity changed on 06 April 2020)**	Alphanumeric	Time of the closing price on the effective date **As of 06 April 2020** HH:MM:SS:mmmμμμnnn (Although the timestamp mask now supports nanoseconds timestamps. The actual timestamp granularity only goes to the seconds level.) **Prior to 06 April 2020** HH:MM:SS

Tick Data File

FIELD NAME	FIELD TYPE	DESCRIPTION
Effective Date	Alphanumeric	Effective Date of the data
Internal Code	Alphanumeric	BDM Internal Instrument Code (BDM is Euronext's database)
ISIN Code	Alphanumeric	ISIN Code of the instrument
Symbol	Alphanumeric	Symbol of the instrument
Instrument Name	Alphanumeric	Name of the instrument
MIC	Alphanumeric	Market Identification Code
Currency Code	Alphanumeric	Currency code (ISO 4217-3A)
Price	Decimal/Floating Point	Index/iNAV price level
Price Time **(Timestamp granularity changed on 06 April 2020)**	Alphanumeric	Time of the index/iNAV price (Although the timestamp mask now supports nanoseconds timestamps. The actual timestamp granularity only goes to the seconds level.) **As of 06 April 2020** HH:MM:SS:mmmμμμnnn **Prior to 06 April 2020**

FIELD NAME	FIELD TYPE	DESCRIPTION
		HH:MM:SS
Price Type	Alphanumeric	Indicates the type of index/iNAV level • A: Official Opening Level This level is always calculated at opening and with the condition market capitalization is equal or greater than a pre-defined percentage. • B: Preliminary Reference Level This level is calculated only during the session phase, only for continuous broadcast mode, once a A-level has already been calculated and with the condition that the market capitalization value becomes less than a pre-defined percentage. • C: Closing Reference Level This level is always calculated when the index passes temporary closing phase and into the final closing phase. • 2: Real-time level (except the Official Opening level considered as the first level of the session). This level is calculated only during the session phase and only for continuous broadcast indices. • 3: Automatic Indicative level This level is calculated only during the session phase and only for continuous broadcast indices and when market capitalization is less than pre-defined percentage. • 5: Closing Reference level This level is calculated only with the last prices of the day and during the temporary closing phase and during the final closing phase.

FIELD NAME	FIELD TYPE	DESCRIPTION
	11 of 11	• 7: At-expiration Settlement level This level is calculated from the average of index levels, and calculated during a period configured at the index level, for a continuous index that supports the derivatives market.