Document title

EURONEXT WEB SERVICES API CLIENT SPECIFICATION

Version	Date
1.0	18 May 2016

PREFACE

DOCUMENT HISTORY

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

VERSION NO.	DATE	CHANGE DESCRIPTION
1.0	18 May 2016	EOD Summary Data - Initial distribution

CONTACT INFORMATION

For additional information about the Euronext Web Services API or any questions about this specification, please contact **Euronext Market Data** at databyeuronext@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 starts the integration development.

The APIs are available to clients as web services on widely used JSON protocol. Clients should use the POST HTTP request method to retrieve the data. The GET method will not be supported.

1.1 EURONEXT WEB SERVICES API AVAILABLE

Euronext provides the following data sets through its web service API.

<u>Historical Data</u>

DATA SETS AVAILABLE	INDICES	CASH MARKETS	DERIVATIVES MARKETS
EOD summary data (back-historic and daily updates)	●	●	n.a.

n.a. – not currently available

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

2. EURONEXT WEB SERVICES API IN DETAIL

2.1 HISTORICAL 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	INDICES	CASH MARKETS	DERIVATIVES MARKETS	
			FUTURES	OPTIONS
ISIN - MIC Code	•	•	n.a.	n.a.

2.1.1 EOD SUMMARY DATA

Refers to end of day summary data (e.g. open, high, low, close prices) for the requested instrument. The daily updates are available at:

- 17h50CET (for all instruments except warrants & certificates)
- 18h50CET for warrants & certificates.

The fields description is provided in Annex A.

FIELD NAME	INDICES	CASH MARKETS	DERIVATIVES MARKETS
status	•	•	n.a.
entityID	•	•	n.a.
view	•	•	n.a.
beginningDate	•	•	n.a.
endingDate	•	•	n.a.
period	•	•	n.a.
sessWithNoQuot	•	•	n.a.
base100	•	•	n.a.
adjustement	•	•	n.a.
transco.code	•	•	n.a.
transco.codification	•	•	n.a.
transco.exchCode	•	•	n.a.
history.accuracy	•	•	n.a.
history.currency	•	•	n.a.
history.historyDt[…].dt	•	•	n.a.
history.historyDt[…].openPx	•	•	n.a.

FIELD NAME	INDICES	CASH MARKETS	DERIVATIVES MARKETS
history.historyDt[…].closePx	●	●	n.a.
history.historyDt[…].highPx	●	●	n.a.
history.historyDt[…].lowPx	●	●	n.a.
history.historyDt[…].lastPx	●	●	n.a.
history.historyDt[…].netRet	●	-	n.a.
history.historyDt[…].grossRet	●	-	n.a.
history.historyDt[…].closCap	●	-	n.a.
history.historyDt[…].turn	●	-	n.a.
history.historyDt[…].tickSize	●	-	n.a.
history.historyDt[…].qty	-	●	n.a.
history.historyDt[…].volNbTrade	-	●	n.a.
history.historyDt[…].volCap	-	●	n.a.
history.historyDt[…].setPx	-	●	n.a.
history.historyDt[…].tickSizeRule	-	●	n.a.

3. APPENDIX A: FIELDS

3.1 EOD SUMMARY DATA

FIELD	FIELD DESCRIPTION	SAMPLE
status	Technical Status	"0" – Normal
entityID	Data Provider	"euronext"
view	***Please ignore this field***	"FULL"
beginningDate	Start Date of the Time Series ***(request parameter)***	"20150504"
endingDate	End Date of the Time Series ***(request parameter)***	"20160503"
period	Length of the Time Series ***(request parameter)***	"1W" – One Week "1M" – One Month "3M" – Three Months "6M" – Six Months "1Y" – One Year "2Y" – Two Years "3Y" – Three Years "5Y" – Five Years "10Y" – Ten Years
sessWithNoQuot	Indicates whether trading sessions without any trades are included in the time series ***(request parameter)***	"false" "true"
base100	If set to true the history starts at 100 ***(request parameter)***	"false" "true"
adjustement	Adjusted for Corporate Actions Indicator ***(request parameter)***	"false" "true"
transco.code	Instrument Identifier	"NL0006294274"
transco.codification	Instrument Identifier Type	"ISIN"
transco.exchCode	Instrument Location Code	"XAMS" – Euronext Amsterdam "XBRU" – Euronext Brussels

FIELD	FIELD DESCRIPTION	SAMPLE
		"XLIS" – Euronext Lisbon "XPAR" – Euronext Paris
history.accuracy	Number of Decimals in the Price Fields	"2"
history.currency	Price Currency	"EUR"
history.historyDt[…].dt	Trading Date	"20160503"
history.historyDt[…].openPx	Open Price	"36.82"
history.historyDt[…].closePx	Close Price	"36.665"
history.historyDt[…].highPx	Highest Price	"36.85"
history.historyDt[…].lowPx	Lowest Price	"36.54"
history.historyDt[…].lastPx	Last Price	"36.665"
history.historyDt[…].netRet	***Please ignore this field***	
history.historyDt[…].grossRet	***Please ignore this field***	
history.historyDt[…].closCap	Instrument’s Capitalization at closing.	"1.20690960575665E12"
history.historyDt[…].turn	Instrument’s Turnover	"3.22820162303E9"
history.historyDt[…].tickSize	Tick Size	"0.01"
history.historyDt[…].qty	Number of Instruments Traded	"72887.0"
history.historyDt[…].volNbTrade	Number of Trades	"687.0"
history.historyDt[…].volCap	Turnover (in Currency)	"2672409.41"
history.historyDt[…].setPx	***Please ignore this field***	
history.historyDt[…].tickSizeRule	Tick Size Table	"ERX_07" Please refer to tick size table

