Document title

EURONEXT INDICES WEB SERVICES API - CLIENT SPECIFICATION

Version	Date
1.2	09 June 2017

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	Index Data API - Initial distribution
1.1	02 Sep 2016	Inclusion of “Intraday Tick Data”
1.2	09 Jun 2017	Removal of several fields

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. 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 Indices Web Service API.

Real Time/Delayed

DATA SETS AVAILABLE	INDICES
Instrument Characteristics	●
Current Trading Session	●
Previous Trading Session	●
Instrument Performance	●

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

DATA SETS AVAILABLE	INDICES
Intraday Tick Data	●
Intraday Bar Data	●

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

2. EURONEXT INDICES WEB SERVICES API IN DETAIL

2.1 REAL TIME/DELAYED

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
ISIN - MIC Code	●

2.1.1 API URL

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

where

<ISIN> refers to the ISIN code of the index

<MIC> refers to the MIC code of the index

<SessionQuality> (optional parameter for clients that have a real time market data license) allows the client to access Real Time (RT) or Delayed Data (DLY) 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	INDICES
status ***(please ignore this field)***	●
~~entityID~~	~~●~~
View	●
sessionQuality	●
instr.iid	●
instr.exchCode	●
instr.cdStand	●

FIELD NAME	INDICES
instr.codifStand	●
~~instr.tradGrpID~~	~~●~~
instr.longNm	●
~~instr.providerNm~~	~~●~~
instr.type	●
instr.cfiCode	●
~~instr.cfiCodeDecompOrder~~	~~●~~
instr.currency	●
~~instr.faceVal~~	~~●~~
~~instr.grossCoup~~	~~●~~
instr.issuer	●
instr.issuerCtry	●
instr.countryGroup	●
instr.issuerType	●
instr.isSRDTradable ***(please ignore this field)***	●
instr.isISAEligibility ***(please ignore this field)***	●
instr.marketOfReference	●
~~instr.netCoup~~	~~●~~
~~instr.prevDayRefIdx~~	~~●~~
instr.priceUnitType	●
instr.qtyNotat	●
instr.strikePx ***(please ignore this field)***	●
instr.tradLot	●
~~instr.listed~~	~~●~~
instr.listBeginDt ***(please ignore this field)***	●
instr.nbShare ***(please ignore this field)***	●
instr.accuracy	●
instr.tickSize	●
~~instr.tickSizeRule~~	~~●~~
instr.quality	●
instr.transco[…].code	●
instr.transco[…].codification	●

FIELD NAME	INDICES
instr.transco[…].exchCode	●
instr.specFeat[…].field	●
instr.specFeat[…].fieldType	●
instr.specFeat[…].value	●
instr.exchange[…].exchID	●
instr.exchange[…].exchCd	●
instr.exchange[…].exchlbl	●
~~instr.exchange[…].exchlvl~~	~~●~~
~~instr.exchange[…].refIdx~~	~~●~~
~~instr.exchange[…].ownExchId~~	~~●~~
~~instrRel …~~	~~●~~
instr.tradingGroup.tradingGroupCode	●
instr.tradingGroup.tradingMode	●
instr.tradingGroup.instrumentType	●

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	INDICES
instr.currInstrSess.sessionType	●
instr.currInstrSess.dateTime	●
instr.currInstrSess.quotationState	●
instr.currInstrSess.quality	●
instr.currInstrSess.lastPx	●
instr.currInstrSess.openPx	●
instr.currInstrSess.openDtTm	●
instr.currInstrSess.nbTrades ***(please ignore this field)***	●
instr.currInstrSess.lastUpdate	●
instr.currInstrSess.valorization	●
instr.currInstrSess.valorizationDateTime	●
instr.currInstrSess.marketCapitalisation ***(please ignore this field)***	●

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	INDICES
instr.prevInstrSess.sessionType	●
instr.prevInstrSess.dateTime	●
instr.prevInstrSess.quotationState	●
instr.prevInstrSess.quality	●
instr.prevInstrSess.lastPx	●
instr.prevInstrSess.openPx	●
instr.prevInstrSess.openDtTm	●
instr.prevInstrSess.closPx	●
instr.prevInstrSess.nbTrades ***(please ignore this field)***	●
instr.prevInstrSess.lastUpdate	●
instr.prevInstrSess.firstPx ***(please ignore this field)***	●
instr.prevInstrSess.firstPxDtTm ***(please ignore this field)***	●
instr.prevInstrSess.tickSize	●
instr.prevInstrSess.tickSizeRule ***(please ignore this field)***	●

2.1.5 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	INDICES
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[…].nbOpenDays	●

FIELD NAME	INDICES
instr.perf[…].updateMd	●
instr.perf[…].lastQuotDtTm	●
instr.perf[…].sessionType	●

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.

PARAMETERS	INDICES
ISIN - MIC Code	●

2.2.1 URL

http://gateway.euronext.com/api/intraday?code=**<ISIN>**&codification=ISIN&exchCode=**<MIC>**&view=FULL&depth=<Depth>&type=**<Type>**&resolution=**<Resolution>**&sessionQuality=**<SessionQuality**>&authKey=**<Key>**

where

<ISIN> refers to the ISIN code of the index

<MIC> refers to the MIC code of the index

<Depth> (optional parameter) allows the client to select data for the one (=1) of two (=2) index calculation dates. If the client selects two the API will return data for the current index calculation date and for previous index calculation date. The default value is 1.

<Type> (optional parameter) allows the client to access data for all intraday index levels (=TRA) or interval bar data (=MIN). The default value is MIN

<Resolution> (optional parameter when using Type = MIN) allows the client to set the length of the interval bars in milliseconds. The default value is 60000 (i.e. 60 seconds)

<SessionQuality> (optional parameter for clients that have a real time market data license) allows the client to access Real Time (RT) or Delayed Data (DLY) 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.

2.2.2 INTRADAY TICK DATA & INTERVAL BAR DATA

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

FIELD NAME	INDICES
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	●
intradayPoint[…].endAskTime	●
intradayPoint[…].beginBidTime	●
intradayPoint[…].endBidTime	●
intradayPoint[…].vol	●
intradayPoint[…].tradeStatus	●
intradayPoint[…].tradeType	●

3. APPENDIX A: FIELDS

3.1 INSTRUMENT CHARACTERISTICS

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
instr.iid	Instrument Internal ID	"1016520",
instr.exchCode	Instrument Location Code	"XAMS" – Euronext Amsterdam "XBRU" – Euronext Brussels "XLIS" – Euronext Lisbon "XPAR" – Euronext Paris
instr.cdStand	Instrument Identifier	"FR0003500008"
instr.codifStand	Instrument Identifier Type	"ISIN"
~~instr.tradGrpID~~		
instr.longNm	Instrument Long Name	"CAC 40"
~~instr.providerNm~~		
instr.type	Instrument Type	"INDEX" - Index
instr.cfiCode	Instrument CFI Code	"MRIXXX"
~~instr.cfiCodeDecompOrder~~	~~CFI Code Structure~~	~~"CFIVotingRight,CFIOwnership,CFIPaymentStatus,CFIForm"~~
instr.currency	Instrument Issue Currency	"EUR"
instr.faceVal	***Please ignore this field***	
~~instr.grossCoup~~		
instr.issuer	Issuer Code	"019783"
instr.issuerCtry	Issuer's Country	"FRA"
instr.countryGroup	Issuer's Region	"Europe"
instr.issuerType	Issuer Type	"OTH"
instr.isSRDTradable	Deferred Settlement Indicator ***Please ignore this field***	
instr.isISAEligibility	French Investment Saving Plan ***Please ignore this field***	
instr.marketOfReference	Instrument Market of Reference	"XPAR"
~~instr.netCoup~~	~~***Please ignore this field***~~	

FIELD	FIELD DESCRIPTION	SAMPLE
instr.prevDayRefIdx	***Please ignore this field***	
instr.priceUnitType	Instrument Price Unit Type	"CUR" – In Currency
instr.qtyNotat	Instrument Quantity Notation	"UNT" – In Units
instr.strikePx	***Please ignore this field***	
instr.tradLot	Instrument Trading Lot Size	"1.0"
~~instr.listed~~	~~Instrument Listed Flag~~	~~"true"~~ ~~"false"~~
instr.listBeginDt	***Please ignore this field***	
instr.nbShare	***Please ignore this field***	
instr.accuracy	Number of Decimals in the Price	"2"
instr.tickSize	Tick Size	"0.01"
~~instr.tickSizeRule~~		
instr.quality	Timeliness of the Data	"RT" – Real Time data "DT" – Delayed Data
instr.transco[…].code	Instrument Identifier	BDM Code = "8520" ISIN Code = "FR0003500008" Trading Symbol = "PX1" Euronext Code = ""FR0003500008" Internal ID Code = "1016520"
instr.transco[…].codification	Instrument Identifier Type	"BDM" – BDM Code "ISIN" – ISIN Code "MNE" – Trading Symbol "NXT"– Euronext Code "IID" – Internal ID Code
instr.transco[…].exchCode	Instrument Location Code	"XAMS" – Euronext Amsterdam "XBRU" – Euronext Brussels "XLIS" – Euronext Lisbon "XPAR" – Euronext Paris
instr.specFeat[…].field	Field Name	"currencyCoef" ***Please ignore this field***
		"eventDate" ***Please ignore this field***
		"MIC" Identifies the market to which an instrument y belongs by its MIC (Market Identification Code), according to ISO 10383.

FIELD	FIELD DESCRIPTION	SAMPLE
		"officialQuotationListSection" ***Please ignore this field***
		"marketFeedCode" ***Please ignore this field***
		"instrumentCategory" ***Please ignore this field***
		"isaEligibility" ***Please ignore this field***
		"tradedNotListed" ***Please ignore this field***
		"timeLagEuronextUTC" Effective difference time between CET (Euronext time) and UTC. To be interpreted in conjunction with the time difference between MiFID regulators and UTC.
		"nextprime" ***Please ignore this field***
		"tradingCurrencyIndicator" ***Please ignore this field***
		"priceMultiplier" Number of units of the financial instrument that are contained in a trading lot.
		"sourceName" ***Please ignore this field***
		"marketTypeWithoutTranslation" ***Please ignore this field***
		"bdmSource" ***Please ignore this field***
		"listed" ***Please ignore this field***
		"typeOfCorporateEvent" ***Please ignore this field***
		"lendingMarketUnderlyingSecurityIndicator" ***Please ignore this field***
		"marketIndicator" ***Please ignore this field***

FIELD	FIELD DESCRIPTION	SAMPLE
		"notRegulatedMarket" ***Please ignore this field***
		"financialMarketCode" ***Please ignore this field***
		"timeLagMiFIDRegUTC" ***Please ignore this field***
		"isAccruedInterest" ***Please ignore this field***
		"typeOfInstrumentWithoutTranslation" ***Please ignore this field***
		"CFIFurtherGrouping" ***Please ignore this field***
		"periodIndicator" ***Please ignore this field***
		"nexteco" = "nexteco" ***Please ignore this field***
		"typeOfDerivatives" ***Please ignore this field***
		"officialQuotationListHeading" ***Please ignore this field***
		"strikeCurrencyIndicator" ***Please ignore this field***
		"officialList" ***Please ignore this field***
instr.specFeat[…].fieldType	Field Type	"currencyCoef", ***Please ignore this field***
		"eventDate" ***Please ignore this field***
		"MIC" fieldType = "String"
		"officialQuotationListSection", ***Please ignore this field***
		"marketFeedCode" ***Please ignore this field***
		"instrumentCategory" ***Please ignore this field***

FIELD	FIELD DESCRIPTION	SAMPLE
		"isaEligibility" ***Please ignore this field***
		"tradedNotListed" ***Please ignore this field***
		"timeLagEuronextUTC" fieldType = "String"
		"nextprime" ***Please ignore this field***
		"tradingCurrencyIndicator" ***Please ignore this field***
		"priceMultiplier" fieldType = "Double"
		"sourceName" ***Please ignore this field***
		"marketTypeWithoutTranslation" ***Please ignore this field***
		"bdmSource" ***Please ignore this field***
		"listed" ***Please ignore this field***
		"typeOfCorporateEvent" ***Please ignore this field***
		"lendingMarketUnderlyingSecurityIndicator" ***Please ignore this field***
		"marketIndicator" ***Please ignore this field***
		"notRegulatedMarket" ***Please ignore this field***
		"financialMarketCode" ***Please ignore this field***
		"timeLagMiFIDRegUTC" ***Please ignore this field***
		"isAccruedInterest" ***Please ignore this field***
		"typeOfInstrumentWithoutTranslation" ***Please ignore this field***

FIELD	FIELD DESCRIPTION	SAMPLE
		"CFIFurtherGrouping" ***Please ignore this field***
		"periodIndicator" ***Please ignore this field***
		"nexteco", ***Please ignore this field***
		"typeOfDerivatives", ***Please ignore this field***
		"officialQuotationListHeading" ***Please ignore this field***
		"strikeCurrencyIndicator" ***Please ignore this field***
		"officialList" ***Please ignore this field***
instr.specFeat[…].value	Field Value	"currencyCoef" ***Please ignore this field***
		"eventDate" ***Please ignore this field***
		"MIC" values = "XAMS" – Euronext Amsterdam "XBRU" – Euronext Brussels "XLIS" – Euronext Lisbon "XPAR" – Euronext Paris
		"officialQuotationListSection" ***Please ignore this field***
		"marketFeedCode" ***Please ignore this field***
		"instrumentCategory" ***Please ignore this field***
		"isaEligibility" ***Please ignore this field***
		"tradedNotListed" ***Please ignore this field***
		"timeLagEuronextUTC" value = "+0200"

FIELD	FIELD DESCRIPTION	SAMPLE
		"nextprime" ***Please ignore this field***
		"tradingCurrencyIndicator" ***Please ignore this field***
		"priceMultiplier" value = "1.0"
		"sourceName" ***Please ignore this field***
		"marketTypeWithoutTranslation" ***Please ignore this field***
		"bdmSource" ***Please ignore this field***
		"listed" ***Please ignore this field***
		"typeOfCorporateEvent" ***Please ignore this field***
		"lendingMarketUnderlyingSecurityIndicator" ***Please ignore this field***
		"marketIndicator" ***Please ignore this field***
		"notRegulatedMarket" ***Please ignore this field***
		"financialMarketCode" ***Please ignore this field***
		"timeLagMiFIDRegUTC" ***Please ignore this field***
		"isAccruedInterest" ***Please ignore this field***
		"typeOfInstrumentWithoutTranslation" ***Please ignore this field***
		"CFIFurtherGrouping" ***Please ignore this field***
		"periodIndicator" ***Please ignore this field***
		"nexteco" ***Please ignore this field***

FIELD	FIELD DESCRIPTION	SAMPLE
		"typeOfDerivatives" ***Please ignore this field***
		"officialQuotationListHeading" ***Please ignore this field***
		"strikeCurrencyIndicator" ***Please ignore this field***
		"officialList" ***Please ignore this field***
instr.exchange[…].exchID	Exchange Classification ID	"1" – Euronext Paris "2" – Euronext Brussels "3" – Euronext Lisbon "4" – Euronext Amsterdam
instr.exchange[…].exchCd	Exchange Classification Code	"XAMS" – Euronext Amsterdam "XBRU" – Euronext Brussels "XLIS" – Euronext Lisbon "XPAR" – Euronext Paris
instr.exchange[…].exchlbl	Exchange Classification Description	"1" – Euronext - Euronext Paris "2" – Euronext - Euronext Brussels "3" – Euronext - Euronext Lisbon "4" – Euronext - Euronext Amsterdam
~~instr.exchange[…].exchlvl~~		
~~instr.exchange[…].refIdx~~		
~~instr.exchange[…].ownExchId~~		
~~instr.instrRel …~~		
instr.tradingGroup.tradingGroupCode	Instrument Trading Group	"80"
instr.tradingGroup.tradingMode	Instrument Trading Mode	"CON" – Continuous "AUC" - Auction
instr.tradingGroup.instrumentType	Instrument Type	"INDEX"

3.2 CURRENT TRADING SESSION

FIELD	FIELD DESCRIPTION	SAMPLE
instr.currInstrSess.sessionType	Trading Session	"CUR" – Current (for indices calculated throughout the day) "DCC" – Previous (for indices calculated daily)
instr.currInstrSess.dateTime	Timestamp	"20160518-10:30:45"

FIELD	FIELD DESCRIPTION	SAMPLE
instr.currInstrSess.quotationState	Instrument Trading State	"HAL" - Halted "INE" - Inherited "AUT" – Auction
instr.currInstrSess.quality	Data Timeliness Type	"RT" – Real Time Data "DT" – Delayed Data
instr.currInstrSess.lastPx	Last Price	"4275.66"
instr.currInstrSess.openPx	Open Price	"4275.39"
instr.currInstrSess.openDtTm	Open Price Timestamp	"20160518-09:00:26"
instr.currInstrSess.nbTrades	***Please ignore this field***	
instr.currInstrSess.lastUpdate	Last Update Timestamp	"20160518-10:30:45"
instr.currInstrSess.valorization	Index Level (last or closing)	"4275.66"
instr.currInstrSess.valorizationDateTime	Index Level Timestamp	"20160518-10:30:45"
instr.currInstrSess.marketCapitalisation	***Please ignore this field***	

3.3 PREVIOUS TRADING SESSION

FIELD	FIELD DESCRIPTION	SAMPLE
instr.prevInstrSess.sessionType	Trading Session	"DCC" – Previous session (for indices calculated throughout the day) "ANT" – Last session where the Index has been calculated (for indices calculated daily)
instr.prevInstrSess.dateTime	Timestamp	"20160517-18:05:01"
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	"4297.57"
instr.prevInstrSess.openPx	Open Price	"4325.11"
instr.prevInstrSess.openDtTm	Open Price Timestamp	"20160517-09:00:26"
instr.prevInstrSess.closPx	Closing Price	"4297.57"
instr.prevInstrSess.nbTrades	***Please ignore this field***	
instr.prevInstrSess.lastUpdate	Last Update Time	"20160517-18:05:01"
instr.prevInstrSess.firstPx	***Please ignore this field***	
instr.prevInstrSess.firstPxDtTm	***Please ignore this field***	
instr.prevInstrSess.tickSize	Tick Size	"0.01"

FIELD	FIELD DESCRIPTION	SAMPLE
instr.prevInstrSess.tickSizeRule	***Please ignore this field***	

3.4 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
		"1M" - Last month
		"3M" – Last three months
		"52W" – Last 52 weeks
		"6M" – Last six months
		"Y" – Year-to-date
instr.perf[…].perStartDtTm	Period Start Date	"20160517-00:00:00"
instr.perf[…].perStartPx	Start Date Price	"4297.57"
instr.perf[…].var	Variation in Percentage	"-0.0051"
instr.perf[…].pxVar	Variation in Currency	"-21.91"
instr.perf[…].highPx	Highest Price	"4292.09"
instr.perf[…].highPxDtTm	Highest Price Timestamp	"20160518-09:37:15"
instr.perf[…].lowPx	Lowest Price	"4267.71"
instr.perf[…].lowPxDtTm	Lowest Price Timestamp	20160518-09:18:00"
instr.perf[…].nbOpenDays	Number of Trading Sessions	"1"
instr.perf[…].updateMd	Update Method	"I" - Intraday
instr.perf[…].lastQuotDtTm	Period End Timestamp	"20160518-10:30:45"
instr.perf[…].sessionType	Trading Session	"CUR" – Current (for indices calculated throughout the day) "DCC" – Last session where the index has been calculated - Applies only when instr.perf[].perType = "P".

3.5 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
Type	***Please ignore this field***	
Currency	Currency	"EUR"
Accuracy	Number of Decimals in the Price	"2"
TickSize	Tick Size	"0.01"
tickSizeRule	***Please ignore this field***	
intradayPoint[…].time	Trade Timestamp (for Intraday Tick Data) Start Timestamp (for Interval Bar Data)	"20160617-09:01:00"
intradayPoint[…].nbTrade	Number of Trades in Interval Bar	"4"
intradayPoint[…].beginPx	Trade Price (for Intraday Tick Data) Open Price (for Interval Bar Data)	"4177.4"
intradayPoint[…].beginTime	Open Price Timestamp (for Interval Bar Data)	"09:01:00"
intradayPoint[…].endPX	Last Price (for Interval Bar Data)	"4177.27"
intradayPoint[…].endTime	Last Price Timestamp (for Interval Bar Data)	" "09:01:45"
intradayPoint[…].highPx	High Price (for Interval Bar Data)	"4177.87"
intradayPoint[…].lowPx	Low Price (for Interval Bar Data)	"4176.85"
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	***Please ignore this field***	
intradayPoint[].amt	***Please ignore this field***	
intradayPoint[…].tradeStatus	Price Status (for Intraday Tick Data)	"VAL" – Valid "DEL" – Deleted
intradayPoint[…].tradeType	Price Type (for Intraday Tick Data)	"I0" - Indicative index "I2" - Real-time index "I3" - Automatic indicative index

FIELD	FIELD DESCRIPTION	SAMPLE
		"I5" - Closing Reference index "I7" - Options liquidation index "IA" - Official opening index "IB" - Preliminary Reference index "IC" - Confirmed Reference index