

EURONEXT CFTS TRADE RECONCILIATION SERVICE

Scope and audience: This document is for all Euronext Trading Members and presents the new Reconciliation Service that Euronext is offering to allow a wider verification of trades in the case of failure and/or failover. This service is available via the CFTS application and generates **Golden Files** and **Delta Files**.

GOLDEN FILES

Golden Files are generated to support clients with their reconciliation process in the event of a failover.

The Golden Files provide the complete list of **trades** executed during the current trading day **that will remain valid on Euronext Systems** (that is, will remain available in the trading system after the recovery from the failure and also in post-trade systems). This will allow clients to perform a reconciliation between their own trade records and the trades recorded by Euronext.

Golden Files generation

Golden Files are generated in the following cases:

- **Exceptional generation on request:** upon request from a client that needs a list of trades executed on the market following a failover or technical issue on the client's side.

Clients should make a request for the exceptional generation of a Golden File directly to the Client Support Team:

Operational Client Support Desk

Telephone:

Belgium +32 2620 0585
France +33 1 8514 8585
Ireland +353 1 6174 289
Italy +39 02 7242 6080

Netherlands +31 20 721 9585
Norway +31 20 721 9585
Portugal +351 2 1060 8585
UK +44 207 660 8585

Email: clientsupport@euronext.com

Service hours: 07:00 – 22:00 CET/CEST

Note that this service must not be used for regular reconciliation; for daily reconciliation, clients should use existing services such as EOD files or Drop Copy.

- **Triggered by Euronext in the case of an incident:** when triggered by Euronext in the case of a Serious Incident on the Exchange side. In this case, Golden Files will be generated for all clients impacted by the incident and will be generated only once (not multiple times) within the same incident. The generation of Golden Files will be confirmed via a dedicated Market Status message during the incident.

How to access Golden Files

The Golden Files are available in the CFTS application in the 'Reconciliation Data' folder. They are available for both the EUA and Production environments. Files remain available for 5 days once generated.

Please note that only clients who have requested access to the Reconciliation Data Service via CFTS will be able to retrieve the files generated in the cases described above. See below for more details on subscription to the CFTS service.

DELTA FILES

Delta Files are generated to support clients with their reconciliation process in the unlikely event of a Serious Incident on the Exchange side during which some of the **trades executed in the current trading day are considered invalid** (that is, are no longer in the trading system after the recovery from the failure and are not sent to post-trade systems).

Trades included in the Delta Files will not be considered valid on Euronext Systems, even if they have been acknowledged by the trading platform.

The Delta Files are triggered by Euronext for all clients impacted by the incident and will be generated only once (not multiple times) within the same incident. The generation of the Delta Files will be confirmed via a dedicated Market Status message during the incident.

How to access Delta Files

The Delta Files are available in the CFTS application in the 'Reconciliation Data' folder. They are available for the Production environment only. Files remain available for 5 days once generated.

Please note that only clients who have requested access to the Reconciliation Data Service via CFTS will be able to retrieve the files generated in the case described above. See below for more details on subscription to the CFTS service.

FILE STRUCTURE

The Golden Files and Delta Files are made available in compressed .Zip format containing a .CSV file.

The naming conventions are as follows:

- Golden File: GF_<yyyy-MM-dd>_<Firm ID>.zip
- Delta File: RF_<yyyyMMdd>_<hhmmss>_<Firm ID>_<Optiq segment shortname>.ZIP

Both the Golden Files and Delta Files have the following layout:

FIELD NAME	DEFINITION	EXAMPLE
TRADE_DATE	Date in format YYMMDD	20220912
TRADE_TIME	Date in format YYYY-MM-DD and execution timestamp in seconds, microseconds and nanoseconds	2022-09-12T07:00:00.019186Z
EXEC_ID	Unique identifier per instrument and per day	769
MNEMONIC	Acronym code for a company	ACAKR
ISIN	Unique and universally recognisable identification of a specific security	FR0013030129
SYMBOL_INDEX	Symbol of an instrument within Euronext	1171071
SEGMENT	Usual market segment (EQU, FXI, ETF, WAR)	FXI
AXX_TYPE	Account Type acronym (Client, House, Liquidity Provider, Related Party, RO, Structured Product Market Maker)	LP
CCP	CCP acronym (Euronext Clearing, LCH SA, LCH Limited, Bilateral Settlement, SIX x-clear, EuroCCP)	LCH SA
ORDER_ID	Note: this identifier is not the Optiq Order_ID; however, it can be deduced if necessary using the Optiq Order_ID provided in the Golden File (<i>formula available on request</i>)	1537
CLIENT_ORDER_ID	Identifier of a message assigned by the Client when submitting an order to the Exchange	4,0064E+16
SIDE	Indicates the executing side (B for Buy and S for Sell)	B
PRICE	Price of the transaction with two decimal places	98.01
QTY	Quantity of the transaction	6000

VALUE	Turnover of the transaction	588060
CURRENCY	Currency acronym of the transaction	EUR
LAST_MARKET	Market Identifier Code (MIC)	XPAR
TVTIC	Trading Venue Transaction Identification field containing the Trade Unique Identifier value	1OS5AV66Y
LOGICAL_ACC	Logical Access ID This field will be empty for trades booked into TCS	111075

More technical details are available in the document: [Common File Transfer System Members - User Guide - Euronext Cash and Derivatives Markets - External - v5.30.0](#).

SUBSCRIPTION TO CFTS – RECONCILIATION DATA SERVICE

Both Golden Files and Delta Files are only available via the CFTS (SFTP and HTTPS) service. Clients must specifically request access to the Reconciliation Data Service in order to be able to retrieve these files.

Member User guides with details of how to request access to the CFTS service, and the CFTS technical specifications, can be found at the following links:

- [MyEuronext - CFTS - Member user guide](#)
- [MyEuronext - Company Settings - Client user guide](#)
- [Common File Transfer System Members - User Guide - Euronext Cash and Derivatives Markets - External - v5.30.0](#)

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