Document title

EURONEXT CASH AND DERIVATIVES MARKETS – OPTIQ® FILES SPECIFICATIONS

Document type or subject

Optiq® Files Specifications

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2.8.0

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130

SBE Template Version

116

EURONEXT

PREFACE

PURPOSE

The purpose of this document is to describe all the file specifications on Optiq™.

TARGET AUDIENCE

This document must be read by Euronext's clients developing tools for retrieving and processing Market Data files.

SCOPE

The scope of this document is listed below (✓ In scope, ✖ Out of scope):

Products	
Equities	✓
Funds	✓
Fixed Income	✓
Warrants and Certificates	✓
Options	✓
Futures	✓
Commodities	✓
Indices	✓
Trade Reporting and Publication	✓
Block	✓

ASSOCIATED DOCUMENTS

Please read the following documents along with these specifications:

Title	Description
Euronext Cash and Derivatives Markets – Optiq MDG Client Specifications	Description of Market Data Gateway and all message structures
Euronext Optiq™ Market Data Gateway Production Environment	Description of the Production feed configuration
Euronext Optiq™ Market Data Gateway External User acceptance Environment	Description of the External User Acceptance feed configuration
Optiq Euronext File Services User Guide	EFS user guide

Please visit www.euronext.com/optiq.

SUPPORT

Optiq Support Desk

Tel: +33 1 70 48 25 55

Email: optiq@euronext.com

WHAT'S NEW?

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

Version Number	Date	SBE Template Version	Change Description
2.8.0	116	04 jul 2019	Section **3.2 CashStandingDataFile (9007):** • 5 fields added to the EMMPattern structure: - BpsLowCollar - BpsHighCollar - BlockPriceControlID - DeclarationDuration - EligibleForMargin Section **4 Field Description:** • 3 fields added: - BlockPriceControlID - DeclarationDuration - EligibleForMargin

FURTHER INFORMATION

- 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

CONTENTS

1. EURONEXT OPTIQ MARKET DATA GATEWAY SOLUTION

1.1 INTRODUCTION

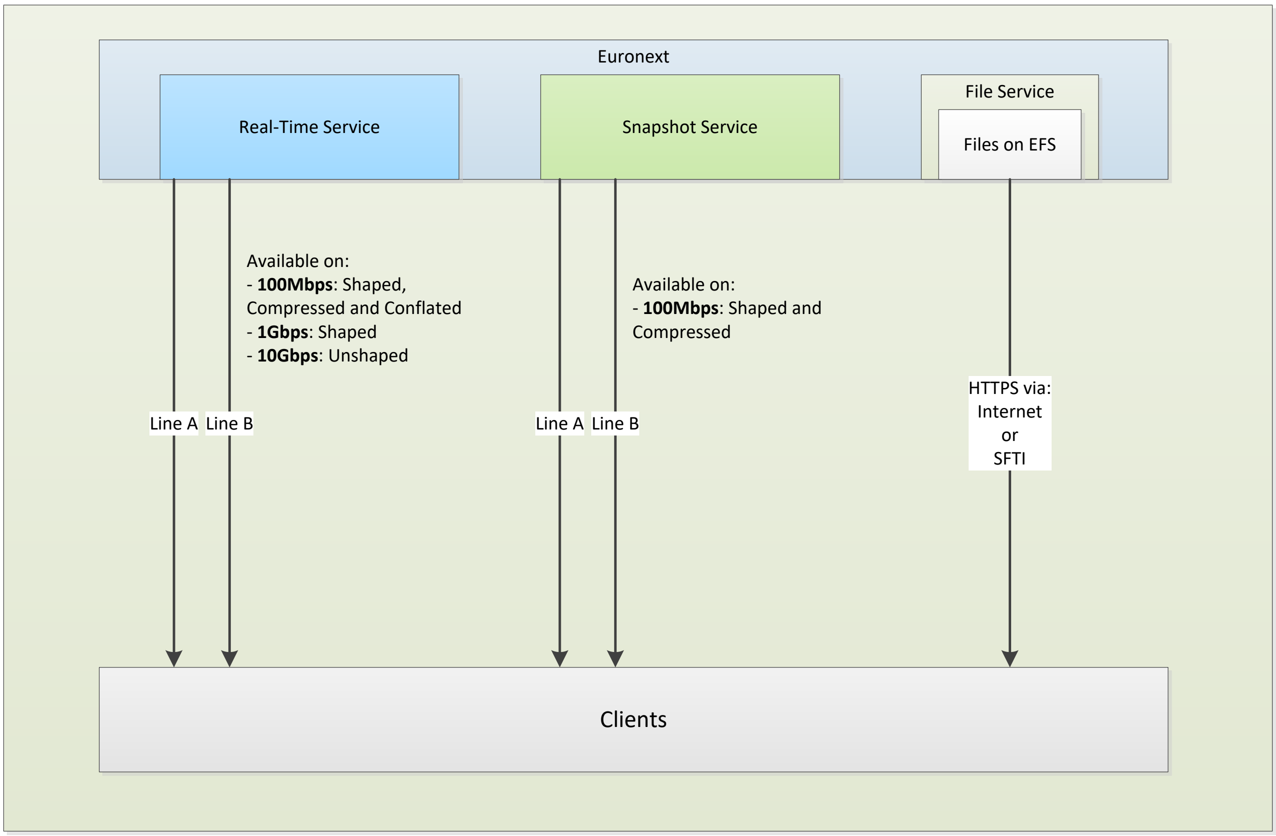
This document details the Referential Data HTTPS Server for Euronext, to be used in conjunction with the Optiq MDG Client Specifications.

The Servers provide full referential data for the Euronext markets, as well as feed configurations and intraday trades with their MiFID II flags. Users of the Euronext market data feed should use the Servers to:

- Configure feed connections every day.
- Support the referential data that is disseminated on the feed.
- Complete their list of trades.

1.2 ACCESS TO FILE SERVER

Access to Euronext File Server (EFS) in p-EUA and production is only available through Internet and SFTI using HTTPS protocol.



Access to p-EUA and Production environment will only be granted to customers that have at least one of the agreements in place with Euronext as defined in Optiq Euronext File Services User Guide (available here: https://www.euronext.com/sites/www.euronext.com/files/)

External clients have a read only access that allow to download files but not to upload or modify files.

The HTTPS protocol server details can be found in Euronext Optiq™ Market Data Gateway External User acceptance Environment.

Below is the folder structure that will contain files for 5 rolling trading days:

Architecture	Description
OptiqMDG	Defines that all the following files are Optiq files for Market Data
└ Environment	Defines if this is in "Production", "v-EUA" or "p-EUA"
└ Current	For the current day file.
└ OptiqSegment	Defines the segment on Optiq
└ Current	For the current day file.

Immediately in Environment folder are:
- CashTickSizeReferentialFile
- SBETemplate (only for Derivatives)

And In OptiqSegment:
- OpenInterestFile
- PrevDayCapAndVolTradeFile
- FullTradeInformationFile
- CashStandingDataFile
- DerivativesStandingDataFile
- SBETemplates (Step 2)
- TimetableFile
- CashTickSizeReferentialFile

1.3 FILE NAMING CONVENTION

The files are of different types:
- Cross Optiq Segment Files, i.e. a unique file is generated for all Optiq Segments.
- Files generated by Optiq Segment, once a day.
- Files generated by Optiq Segment, several times a day.

As a result, the file naming convention varies according to the type of file.

Cross Optiq Segment Files generated once a day

These files are unique referential files, valid for all Optiq Segments. It is therefore not required to generate the same file for each Optiq Segment.
Cross Optiq Segment files will have the following naming convention:
<OptiqGateway>_<Environment>_<FileName>_<ALL>_<Date>.xml
Where :
- OptiqGateway is 'OptiqMDG', for MDG files or 'OptiqOEG', for OEG files
- Environment and FileName are the same as defined in folder structure.

- OptiqSegment is always 'ALL'.
- Date is the current trading date with format 'YYYYMMDD'

The files concerned are the following:

- CashTickSizeReferentialFile
- SBETemplate (only for Derivatives)

Example of the Cash Tick Size Referential File generated in Production on the 1st of June 2017:
OptiqMDG_Production_CashTickSizeReferentialFile_ALL_20170601.xml.

And it will be located in:

OptiqMDG
└ Production
  └ CashTickSizeReferentialFile
    └ Current

Files generated by Optiq Segment once a day

Files generated by Optiq Segment once a day will have the following naming convention:
<OptiqGateway>_<Environment>_<FileName>_<OptiqSegment>_<Date>.xml
Where :

- OptiqGateway is 'OptiqMDG', for MDG files or 'OptiqOEG', for OEG files
- Environment, FileName and OptiqSegment are the same as defined in folder structure.
- Date is the current trading date with format 'YYYYMMDD'

The files concerned are the following:

- OpenInterestFile
- PrevDayCapAndVolTradeFile
- CashStandingDataFile
- DerivativesStandingDataFile
- SBETemplates (Step 2)
- TimetableFile
- CashTickSizeReferentialFile

Example of the Open Interest File generated in Production on 1st of June 2017, on the 'Options' Optiq Segment:
OptiqMDG_Production_OpenInterest_Options_20170601.xml

Files generated by Optiq Segment more than once a day

Files generated by Optiq Segment once a day will have the following naming convention:
<OptiqGateway>_<Environment>_<FileName>_<OptiqSegment>_<Date>_<Time>.xml
Where :

- OptiqGateway is 'OptiqMDG', for MDG files or 'OptiqOEG', for OEG files
- Environment, FileName and OptiqSegment are the same as defined in folder structure.
- Date is the current trading date with format 'YYYYMMDD'
- Time is the current trading time with format 'HHMMSS'

Currently, the only file concerned is the FullTradeInformationFile.

Example of the Full Trade Information File generated in Production on the 1st of June 2017 at midday (12h00), on the 'Equities' Optiq Segment:
OptiqMDG_Production_FullTradeInformationFile_Equities_20170601_120000.xml

And it will be located in:

OptiqMDG
└ Production
  └ FullTradeInformationFile
    └ Equities
      └ Current

1.4 SERVER AVAILABILITY

The server is available 24 hours a day, seven days a week.

1.5 FILE VERSION AVAILABILITY

The OEG and MDG SBE Template files are Backward and Forward compatible and we will keep the supported versions available on the sever. For more information on Backward and forward compatibility of SBE, please refer to the client MDG specifications: Euronext Cash and Derivatives Markets – Optiq MDG Client Specifications.

For all other file types, in case of a new version of the file, customers will have to migrate to the new version of the file on the go-live date. We will only provide the latest version of the file for the current trading day.

2. FILE OVERVIEW

The aim of this section is to describe the fields types used in the reference data files.

2.1 FUNCTIONAL FORMAT FIELDS

Functional Format	Description
Alphanumerical ID	String type identifying an element.
Amount	Signed numerical field representing an amount.
Bitmap	Array of bits, each bit specifying whether an optional value is present (set to “1”) or not (set to “0”) (in Little-Endian).
Boolean	Indicator having two possible values, either 'true - 1' or 'false - 0'. This value is set on the first bit of the byte (in Little-Endian).
Date	Date of an event.
Decimal Places	Number of decimals associated to a numerical field.
Enumerated	Information having a delimited set of possible values.
Epoch Time in Nanoseconds	UTC time in nanoseconds since 1970 January the 1st.
Integer Time in hhmmss	Time in an integer on 2 bytes expressed as hhmmss
Intraday Time in Seconds	UTC time in seconds since the beginning of the day.
Numerical	Generic numerical field.
Numerical ID	Numerical field identifying an element.
Price	Numerical field representing a price (either signed or not signed).
Quantity	Unsigned numerical field representing a quantity of elements (for example a number of shares).
Text	Text in UTF-8.
Timestamp	Time of an event.

2.2 TECHNICAL FORMAT FIELDS

The following technical types are used:

- All integers are numeric (signed/ unsigned specified in each field format description) using two’s complement method.
- Binary data are in Intel byte order (Little-Endian).
- All “Alphanumerical ID” and “Text” fields are alphanumeric based on UTF-8.

Technical Format	Description
character	Alphanumerical field containing only 1 character
signed integer 64	8 bytes signed numerical field
unsigned integer 8	1 byte unsigned numerical field

Technical Format	Description
unsigned integer 16	2 bytes unsigned numerical field
unsigned integer 32	4 bytes unsigned numerical field
unsigned integer 64	8 bytes unsigned numerical field
XML date	Date displayed in YYYMMDD format
XML timeSec	Text formatted according to ISO 8601: hh:mm:ssZ where Z = UTC
XML timeNano	Text formatted according to ISO 8601: hh:mm:ss:mmmµµµnnnZ where “mmm” indicate the milliseconds “µµµ” indicate the microseconds “nnn” indicate the nanoseconds Z = UTC
XML text50	Alphanumerical field which length is 50 characters
Decimals	Numerical field with “.” as a separator

2.3 DATE CONVENTION

Dates are defined in number of days since 1970 January the 1st (01/01/1970 is the day “0”). The file structure provides them in human readable format YYYYMMDD where

- “YYYY” is the year
- “MM” is the month
- “DD” is the day

2.4 TIME CONVENTION

In XML files, 2 timestamps, based on ISO 8601 are possible. Time in seconds and time in nanoseconds.

- Times in seconds: hh:mm:ssZ

Where:

- hh is the hours
- mm the minutes
- ss the seconds
- Z stands for UTC time

- Times in nanoseconds: hh:mm:ss:mmmµµµnnnZ

Where:

- hh is the hours
- mm the minutes
- ss the seconds
- mmm the milliseconds
- µµµ the microseconds

- nnn the nanoseconds
- Z stands for UTC time

2.5 FEED CONFIGURATION

The CashStandingDataFile (9007) and DerivativesStandingDataFile (9013) are provided on a daily basis per Optiq Segment. Every Instrument in the file has a repeating section called MDGSetOfChannels and this repeating section provides the MDGSetOfChannelsID and the MDGSetOfChannelsName. The ID is a unique number for the combination of Asset Class and Country Split.

MDGSetOfChannels					
	MDGSetOfChannelsID	Identifier of an MDG Set Of Channels.	unsigned integer 16	2	From 0 to 65534
	MDGSetOfChannelsName	Name of the MDG Set Of Channels.	string	100	(See field description)
/MDGSetOfChannels					

Most instruments have only one repeating section, but instruments belonging to the Equities Optiq Segment for instance can have more than one repeating section :

1. ID=5 – Equities France
2. ID=11 – Best of Book (Retail Matching Facility)

Possible values for MDGSetOfChannelsID:

MDG Set Of Channels ID	*MDG Set Of Channels Name*
1	Funds
2	Fixed Income
3	Bourse De Luxembourg
4	Warrants and Certificates
5	Equities France
6	Equities Netherlands
7	Equities Belgium
8	Equities Portugal
9	Equities Dublin
11	Best of Book (BoB)
13	Euronext Indices
14	Euronext iNAVs

15	Euronext Dublin Indices
16	Commodity Derivatives
17	Currency Futures
18	Currency Options
19	AtomX (for Flex Contracts)
20	Equity Options France
21	Equity Options Netherlands
22	Equity Options Other
23	Index Options France
24	Index Options Netherlands
25	Index Options Other
26	Equity and Index Futures France
27	Equity and Index Futures Netherlands
28	Equity and Index Futures Other
29	APA SI Quotes
30	APA Trade Publication
31	Best of Book (BoB) Funds
32	ETF Access
33	Euronext Block

At end of the Standing Data file, the full feed configuration details for the Optiq Segment are made available. For each SetOfChannels, the ChannelType is provided for Real-Time and Snapshot channels, together with the available ChannelID's and ChannelSpeed.

SetOfChannels				
MDGSetOfChannelsID	Identifier of an MDG Set Of Channels.	unsigned integer 16	2	From 0 to 65534
MDGSetOfChannelsName	Name of the MDG Set Of Channels.	string	100	(See field description)
Channels				
ChannelType	Defines the channel.	string	4	(See field description)
MulticastDataRealTime				
ChannelID	Identifies the channel.	unsigned integer 16	2	From 0 to 65534
ChannelSpeed	Defines the Channel bandwidth.	string	4	100M 100Mbps Channel 1G 1Gbps Channel 10G 10Gbps Channel

PartitionID	Identifies uniquely an Optiq partition across all the Exchange partitions.	Numerical ID	2	From 0 to 2^16-2
MulticastA				
SourceIPRange	Defines the primary and secondary IP range (IP v4).	string	20	(See field description) (See field description)
DRSourceIPRange	Defines the Disaster Recovery IP address /25 range number (IP v4).	string	20	(See field description)
MulticastGroupIP	Defines the IP number (IP v4).	string	15	(See field description)
PortNumber	Defines the port number.	unsigned integer 16	2	From 0 to 65534
/MulticastA				
MulticastB				
SourceIPRange	Defines the primary and secondary IP range (IP v4).	string	20	(See field description)
DRSourceIPRange	Defines the Disaster Recovery IP address /25 range number (IP v4).	string	20	(See field description)
MulticastGroupIP	Defines the IP number (IP v4).	string	15	(See field description)
PortNumber	Defines the port number.	unsigned integer 16	2	From 0 to 65534
/MulticastB				
/MulticastDataRealTime				
MulticastDataSnapshot				
ChannelID	Identifies the channel.	unsigned integer 16	2	From 0 to 65534
ChannelSpeed	Defines the Channel bandwidth.	string	4	100M 100Mbps Channel 1G 1Gbps Channel 10G 10Gbps Channel
PartitionID	Identifies uniquely an Optiq partition across all the Exchange partitions.	Numerical ID	2	From 0 to 2^16-2
MulticastA				
SourceIPRange	Defines the primary and secondary IP range (IP v4).	string	20	(See field description)
DRSourceIPRange	Defines the Disaster Recovery IP address /25 range number (IP v4).	string	20	(See field description)

MulticastGroupIP	Defines the IP number (IP v4).	string	15	(See field description)
PortNumber	Defines the port number.	unsigned integer 16	2	From 0 to 65534
/MulticastA				
MulticastB				
SourceIPRange	Defines the primary and secondary IP range (IP v4).	string	20	(See field description) (See field description)
DRSourceIPRange	Defines the Disaster Recovery IP address /25 range number (IP v4).	string	20	(See field description) (See field description)
MulticastGroupIP	Defines the IP number (IP v4).	string	15	(See field description) (See field description)
PortNumber	Defines the port number.	unsigned integer 16	2	From 0 to 65534
/MulticastB				
/MulticastDataSnapshot				
/Channels				
/SetOfChannels				

3. FILE DESCRIPTION

3.1 SBE TEMPLATE FILES

SBE Template files aim to decode SBE messages using an SBE decoder.

- **<u>Only for Derivatives:</u>** The MDG SBE Template file is a cross Optiq Segment file, directly available in the Environment folder,
- **<u>In Step 2:</u>** 2 SBE Template files are available : one for OEG and one for MDG. These files are stored in each <OptiqSegment> folder.

All SBE tools and documentation needed to generate (encode and decode) SBE messages will be available on:

https://github.com/real-logic/simple-binary-encoding (refer to SBE Disclaimer in appendix)

This file structure is defined by SBE protocol and contains:

- The list of all technical fields
- SBE Headers structure
- The list of all possible values for each Enumerated fields
- The list of all possible values for each Bitmap fields
- The structure of each message with the expected order of each fields

Clients must check the file every day to determine whether a new Schema Version is available.

Full and detailed message structures are specified in the **Euronext Cash and Derivatives Markets – Optiq MDG Client Specifications**.

<u>File Availability:</u>

Available 24/7.

<u>Scope of contents:</u>

All Euronext segments and all SBE messages for Market Data.

One file per Optiq Segment.

<u>Important note :</u>

Compatibility between MDG SBE template of step 1 and step 2 is not maintained.

Until further communication, and to reduce impact on clients not impacted by migration to step 2 in production the MDG SBE template is kept in the root folder with "ALL" in the name and will apply only to the Derivative segments.

3.2 CASHSTANDINGDATAFILE (9007)

The Cash Standing Data file provides referential data for cash markets.

The file provides three structures per instrument breakdown.

- The first structure provides the standing data functionally needed for trading purpose.

All operational referential data broadcasted on the feed at start of day via Optiq MDG Standing Data 1007 message are also available in this section.

The only difference between the feed and the file relies in the format on which some data are provided.

As an example, Timestamps on the feed are provided in number of ns since 1970 January the 1st. The file structure provides them in human readable format (YYYYMMDD).

- The second structure is dedicated to MD connectivity. It provides the physical addresses of channels on which data are disseminated for the given instrument, which access depends on client authorization.

- The third structure provides connectivity information for all Cash Order entry gateways of the concerned Optiq Segment and the associated Drop Copy (DC) gateway.

File Availability:

Available 24/7.

Scope of contents:

Cash instruments.

Intraday updates:

This file will be updated overnight.

Field	Short Description	Format	Len	Values	Presence	Page
CashStandingDataFile						
StandingDataUnitary						
SymbolIndex	Exchange identification code of the instrument.	Numerical ID	4	From 0 to 2^32-2	Mandatory	103
OptiqSegment	An Optiq segment is a universe of instruments sharing common trading properties.	Enumerated	1	(See field description)	Mandatory	88
PartitionID	Identifies uniquely an Optiq partition across all the Exchange partitions.	Numerical ID	2	From 0 to 2^16-2	Mandatory	90
FullInstrumentName	Full Instrument Name.	Text	102	(See field description)	Optional	61
InstrumentName	Instrument Name	Text	18	(See field description)	Mandatory	64
InstrumentTradingCode	Is the AMR code on derivatives and the Trading Code on cash.	Alphanumerical ID	15	(See field description)	Optional	65
InstrumentGroupCode	Instrument Group / Class Identifier.	Alphanumerical ID	2	(See field description)	Mandatory	64
ISINCode	Instrument ISIN following ISO 6166.	Alphanumerical ID	12	(See field description)	Mandatory	66
PriceDecimals	Indicates the number of decimals for each Price / Index Level related to this Symbol Index	Decimal Places	1	From 0 to 2^8-2	Mandatory	94
QuantityDecimals	Indicates the number of decimals for each Quantity related to this Symbol Index	Decimal Places	1	From 0 to 2^8-2	Optional	96

Field	Short Description	Format	Len	Values	Presence	Page
AmountDecimals	Indicates the number of decimals for each Amount related to this Symbol Index	Decimal Places	1	From 0 to 2^8-2	Optional	47
RatioDecimals	Indicates the number of decimals for each Ratio / Multiplier related to this Symbol Index	Decimal Places	1	From 0 to 2^8-2	Mandatory	96
CFI	Classification code of a financial instrument defined by the ISO-10962:2015 standard.	Text	6	(See field description)	Mandatory	50
InstrumentEvent Date	Date of the last instrument characteristic modification(s) except for some exceptions.	Date	8	(See field description)	Mandatory	63
StrikePrice	The strike price of an option/warrant is the specified price at which the underlying can be bought (in the case of a call/right to buy) or sold (in case of a put/right to sell) by the holder (buyer) of the option/warrant contract, at the moment he exercises his right against a writer (seller) of the option/warrant.	Price	8	From -2^63+1 to 2^63-1	Optional	102
DarkEligibility	Indicates the Eligibility to dark. 0 is not eligible, 1 is eligible.	Boolean	1	0 = False 1 = True	Optional	54
DarkLISThreshold	Defines the minimum amount of an order to benefit from the LIS (Large In Scale) pre-transparency waiver (to be calculated with the Amount Decimals).	Amount	8	From 0 to 2^64-2	Optional	54
DarkMinQuantity	Defines the minimum quantity required for an order to be filled in the Dark liquidity. 0 indicates that no minimum amount is required.	Quantity	4	From 0 to 2^32-2	Optional	55
DateOfLastTrade	Date of the Last Price for the Instrument (Format YYYYMMDD).	Date	8	(See field description)	Optional	55
DepositaryList	Identifies the possible main depository organizations (maximum four) for shares or fixed income.	Text	20	(See field description)	Optional	56
MainDepositary	Identifies the default (or main) depository organization of the instrument (between the possible 4 depositaries registered) used by priority for the settlement (for example: multi-listed instruments which have several depositories).	Alphanumerical ID	5	(See field description)	Optional	70
FirstSettlementD ate	Represents the first possible settlement date for a given instrument.	Date	8	(See field description)	Optional	60

Field	Short Description	Format	Len	Values	Presence	Page
GuaranteeIndicator	Indicates if the trade is guaranteed or not (for clearing purpose)	Enumerated	1	0 = This instrument is not guaranteed 1 = This instrument is guaranteed 2 = This instrument is not clearable 8 = This instrument is part of Cleared Borrowing and Lending Service (CBLM) and is guaranteed	Optional	61
ICB	Identifies for a listed instrument, the economic subsector of the issuing company in the ICB (Industry Classification Benchmark) classification.	Alphanumerical ID	16	(See field description)	Optional	61
IssuingCountry	Issuing country.	Alphanumerical ID	3	(See field description)	Optional	67
LastAdjustedClosingPrice	Last traded price of the previous trading day after application of the adjustment coefficient (to be calculated with the Price/Index Level Decimals).	Price	8	From -2^63+1 to 2^63-1	Optional	68
LotSize	[Deprecated] For Cash, it defines a multiple of the tradable quantity and for derivatives, it represents the amount of underlying instrument per unit of a derivative contract (to be calculated with the Quantity Decimals).	Quantity	8	From 0 to 2^64-2	Optional	70
MaturityDate	Maturity Date of the instrument (text formatted as YYYYMMDD).	Text	8	(See field description)	Optional	72
MaximumDecimalsInQuantity	Maximum Decimals In Quantity was introduced for Euronext Fund Services Paris and indicates the maximum of relevant decimal number for trading.	Numerical	1	From 0 to 2^8-2	Optional	72
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)	Mandatory	73
MICList	Identifies the Euronext markets on which an instrument is listed by its MIC (Market Identification Code).	Alphanumerical ID	20	(See field description)	Optional	74

Field	Short Description	Format	Len	Values	Presence	Page
CountryOfExchange	Country of exchange is the Country associated to the MIC following ISO 3166 Alpha-3.	Alphanumerical ID	3	(See field description)	Optional	53
Mnemonic	Mnemonic code of the instrument. This field is not populated for every instrument.	Alphanumerical ID	5	(See field description)	Optional	84
UnderlyingMIC	Identifies the market to which an instrument' underlying belongs by its MIC (Market Identification Code), according to ISO 10383. Refer to MIC field to have all the authorized values.	Alphanumerical ID	4	(See field description)	Optional	113
UnderlyingISINCode	Underlying ISIN.	Alphanumerical ID	12	(See field description)	Optional	112
TradingCurrency	Code of the currency (ISO 4217-3A).	Alphanumerical ID	3	(See field description)	Optional	108
CurrencyCoefficient	When an actual price is displayed in a different 'price expression' than the official instrument trading currency, the Currency Coefficient represents the ratio 'price expression' divided by 'official currency' (To be calculated with Ratio / Multiplier Decimals).	Numerical ID	4	From 0 to 2^32-2	Optional	53
TradingCurrencyIndicator	Indicates whether the 'price expression' is in the Currency or in a ratio of this Currency. Use Currency Coefficient field to identify the ratio to apply.	Enumerated	1	0 = Change rate not applied to the traded price 1 = Change rate applied to the traded price	Optional	109
StrikeCurrencyIndicator	Indicates whether the 'price expression' is in the Currency or in a ratio of this Currency. Use Currency Coefficient field to identify the ratio to apply.	Enumerated	1	0 = Change rate not applied to the strike price 1 = Change rate applied to the strike price	Optional	102
NumberInstrumentCirculating	For stocks: this is the total number of shares issued by the company. For Fix Income: this is the number of Fix Income still to be repaid.	Quantity	8	From 0 to 2^64-2	Optional	87
ParValue	Par Value (also called Nominal value) for Instrument. For Fixed Income it represents the par amount to be repaid at maturity (not including interest revenue) (to be calculated with the Amount Decimals).	Amount	8	From 0 to 2^64-2	Optional	90

Field	Short Description	Format	Len	Values	Presence	Page
QuantityNotation	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	96
InstUnitExp	[Deprecated] Unit in which the instrument is quoted.	Enumerated	1	(See field description)	Optional	65
SettlementDelay	Gives the number of trading days that represents the period between the trade date and the settlement date (delivery and payment) for an instrument to be cleared and settled.	Alphanumerical ID	2	(See field description)	Optional	98
StrikeCurrency	Code of the strike currency (ISO 4217-3A).	Alphanumerical ID	3	(See field description)	Optional	102
TaxCode	Tax deduction code to which the instrument belongs.	Enumerated	1	0 = Not eligible to PEA 3 = Eligible to PEA 9 = Not Applicable	Optional	104
TypeOfCorporateEvent	Indicates the last type of corporate event that has occurred on an instrument, such as detachment of rights, or of coupons. The data item is automatically calculated by the adjustment application but in case of problem or error, the data item value could be modified manually, particularly for purging the order book in case of absence of corporate event. This data has to be treated in consideration of the date of the event included into the header of the message.	Alphanumerical ID	2	(See field description)	Optional	110
TypeOfMarketAdmission	Indicates the type of market to which an instrument has been listed.	Enumerated	1	(See field description)	Optional	111
RepoIndicator	Indicates whether the instrument listed underlies any loan contracts, meaning it has been admitted to the Deferred Settlement system and/or to the lending market.	Enumerated	1	(See field description)	Optional	97
IssuePrice	Issuing price of the instrument (to be calculated with Issue Price Decimals).	Price	8	From -2^63+1 to 2^63-1	Optional	67
NominalCurrency	Code of the nominal currency (ISO 4217-3A).	Alphanumerical ID	3	(See field description)	Optional	85
IssuePriceDecimals	Indicates the number of decimals for Issue Price related to this Symbol Index	Decimal Places	1	From 0 to 2^8-2	Optional	67

Field	Short Description	Format	Len	Values	Presence	Page
StrikePriceDecimals	Indicates the number of decimals for Strike Price related to this Symbol Index	Decimal Places	1	From 0 to 2^8-2	Optional	102
LiquidInstrumentIndicator	Indicates whether the instrument is liquid or not, as defined per MiFID II. (0 = Illiquid ; 1 = Liquid)	Boolean	1	0 = False 1 = True	Optional	69
MarketOfReferenceMIC	Indicates the instrument Exchange of Reference by its MIC (Market Identification Code according to ISO 10383) (For Future Use).	Alphanumerical ID	4	(See field description)	Optional	71
ICBCode	Identifies for a listed instrument, the economic subsector of the issuing company in the ICB (Industry Classification Benchmark) classification.	Alphanumerical ID	8	(See field description)	Optional	62
ThresholdLISPostTrade60mn	Defines the amount of an order to benefit from the LIS Trade Deferred publication to 60 min (to be calculated with the Amount Decimals).	Amount	8	From 0 to 2^64-2	Optional	104
ThresholdLISPostTrade120mn	Defines the amount of an order to benefit from the LIS Trade Deferred publication to 120 min (to be calculated with the Amount Decimals).	Amount	8	From 0 to 2^64-2	Optional	104
ThresholdLISPostTradeEOD	Defines the amount of an order to benefit from the LIS Trade Deferred publication to EOD (to be calculated with the Amount Decimals).	Amount	8	From 0 to 2^64-2	Optional	105
AssetClass	Defines the Asset Class for a group of products.	Enumerated	3	(See field description)	Optional	47
InstrumentCategory	Instrument Category.	Enumerated	4	(See field description)	Optional	62
InstrumentType	Instrument Type.	Enumerated	4	(See field description)	Optional	65
ClosingPriceType	Indicates the Type of Closing Price in use by the Instrument	Enumerated	1	(See field description)	Optional	51
EMMPattern						
EMM	Defines the Exchange Market Mechanism applied on each platform.	Enumerated	1	(See field description)	Mandatory	58
PatternID	Numerical Pattern identifier available as a characteristic of an instrument in Standing Data file and message, and used in the MDG timetable message. Cash Markets only.	Numerical ID	2	From 0 to 2^16-2	Optional	91
TickSizeIndexID	ID of the tick size table available in the Tick Table file.	Numerical ID	2	From 0 to 2^16-2	Optional	105
MarketModel	Market Model identifier.	Enumerated	1	(See field description)	Optional	71

Field	Short Description	Format	Len	Values	Presence	Page
LotSize	For Cash, it defines a multiple of the tradable quantity and for derivatives, it represents the amount of underlying instrument per unit of a derivative contract (to be calculated with the Quantity Decimals).	Quantity	8	From 0 to 2^64-2	Optional	70
InstUnitExp	Unit in which the instrument is quoted.	Enumerated	1	(See field description)	Optional	65
BpsLowCollar	Indicates the low collar applied on the NAV order book of ETF MTF. It is derived from the redemption fees of the primary market. Information expressed in basis points (bps) (to be calculated with the Price/Index Level Decimals).	Price	8	From -2^63+1 to 2^63-1	Mandatory	50
BpsHighCollar	Indicates the High collar applied on the NAV order book of ETF MTF. It is derived from the creation fees of the primary market. Information expressed in basis points (bps) (to be calculated with the Price/Index Level Decimals).	Price	8	From -2^63+1 to 2^63-1	Mandatory	49
BlockPriceControlID	ID of the Block Price Table.	Numerical ID	2	(See field description)	Optional	49
Declaration Duration	Declaration Duration (in minutes).	Time	8	(See field description)	Optional	56
Eligible For Margin	Indicates if the instrument is eligible for margin or not.	Enumerated	1	1 Yes 0 No	Optional	58
/EMMPattern						
MDGSetOfChannels						
MDGSetOfChannelsID	Identifier of an MDG Set Of Channels.	Enumerated	1	(See field description)	Mandatory	72
MDGSetOfChannelsName	Name of the MDG Set Of Channels.	Text	100	(See field description)	Mandatory	73
/MDGSetOfChannels						
ETFDataFromMarketOfReference						
SixMonthsADVExchangeOfRef	Indicates the 6 months average daily volume (number of shares) traded on the exchange of reference (to be calculated with Quantity Decimals).	Quantity	8	From 0 to 2^64-2	Mandatory	99
AUM	Stands for Asset Under Management. Indicates the fund's total market value (to be calculated with the Amount Decimals).	Amount	8	From 0 to 2^64-2	Mandatory	47

Field		Short Description	Format	Len	Values	Presence	Page
	BICMainDepositary	Identifies the BIC of the default depository organization.	Alphanumerical ID	11	(See field description)	Mandatory	48
	CutOffTime	Indicates the point reached in the day from which the order will not be processed for the current business day. Time in an integer on 4 bytes expressed as hhmmss	Integer Time in hhmmss	4	From 0 to 2^32-2	Mandatory	54
	DateNextTradableNAV	Date of the next tradable NAV. Date in an integer on 4 bytes expressed as YYYYMMDD	Date	4	From 0 to 2^32-2	Mandatory	55
	PublicationDateNextTradableNAV	Publication Date of the next tradable NAV. Date in an integer on 4 bytes expressed as YYYYMMDD	Date	4	From 0 to 2^32-2	Mandatory	95
	DividendFrequency	Indicates how often a dividend is paid by an individual instrument.	Enumerated	1	1 = Capitalization 2 = Monthly 3 = Yearly	Mandatory	57
	MICExchangeOfReference	Indicates the instrument's Exchange of Reference by its MIC (Market Identification Code according to ISO 10383).	Alphanumerical ID	4	(See field description)	Mandatory	74
	NameExchangeOfReference	Indicates the instrument's Exchange of Reference by its Name.	Text	50	(See field description)	Mandatory	85
	ExpositionType	Indicates the ETF replication method.	Enumerated	1	1 = Physical 2 = Synthetic 3 = Sampling	Mandatory	60
	ICSD	Indicates if the settlement can be processed through an International CSD (1) or not (0).	Boolean	1	0 = False 1 = True	Mandatory	62
	IndexLeverage	Indicates the multiplier coefficient of an leveraged fund. (To be calculated with RatioDecimal)	Numerical	4	From 0 to 2^32-2	Mandatory	62
	IssuerName	Indicates the name of the Legal Issuing Entity.	Text	80	(See field description)	Mandatory	67
	LEICode	LEI (Legal Entity Identifier) Code	Alphanumerical ID	20	(See field description)	Mandatory	69
	ListingDate	Indicates the listing date of the fund on the Exchange of Reference. Date in an integer on 4 bytes expressed as YYYYMMDD	Date	4	From 0 to 2^32-2	Mandatory	70
	NAVCurrency	Code of the NAV currency (ISO 4217-3A).	Alphanumerical ID	3	(See field description)	Mandatory	86
	PreviousNAV	Indicates the previous official Net Asset Value (to be calculated with the Price/Index Level Decimals).	Price	8	From -2^63+1 to 2^63-1	Mandatory	93
	ReutersRICCode	Indicates the Reuters RIC Code.	Alphanumerical ID	24	(See field description)	Mandatory	98

Field	Short Description	Format	Len	Values	Presence	Page
TotalExpenseRatio	Total Expense Ratio (TER): total costs associated with managing and operating a fund.	Numerical	4	From 0 to 2^32-2	Mandatory	106
BloombergTickerCode	Indicates the Bloomberg Ticker Code.	Alphanumerical ID	13	(See field description)	Mandatory	49
NAVPublicationTime	Indicates the official NAV publication time. Time in an integer on 4 bytes expressed as hhmmss	Integer Time in hhmmss	4	From 0 to 2^32-2	Mandatory	86
UMTF	Indicates the instrument code based on 'Uniform MTF' symbology.	Alphanumerical ID	6	(See field description)	Mandatory	112
UnderlyingName	Indicates the full name of the ETF underlying.	Text	102	(See field description)	Mandatory	113
UnderlyingReturnType	Indicates the dividend treatment applied.	Enumerated	1	1 = Net Total Return 2 = Price Return 3 = Total Return	Mandatory	113
UnderlyingSegmentation	Indicates the underlying asset segmentation.	Enumerated	1	(See field description)	Mandatory	114
BpsLowCollar	Indicates the low collar applied on the NAV order book of ETF MTF. It is derived from the redemption fees of the primary market. Information expressed in basis points (bps) (to be calculated with the Price/Index Level Decimals).	Price	8	From -2^63+1 to 2^63-1	Mandatory	50
BpsHighCollar	Indicates the High collar applied on the NAV order book of ETF MTF. It is derived from the creation fees of the primary market. Information expressed in basis points (bps) (to be calculated with the Price/Index Level Decimals).	Price	8	From -2^63+1 to 2^63-1	Mandatory	49
/ETFDataFromMarketOfReference						
/StandingDataUnitary						
SetOfChannels						
MDGSetOfChannelsID	Identifier of an MDG Set Of Channels.	Enumerated	1	(See field description)	Mandatory	72
MDGSetOfChannelsName	Name of the MDG Set Of Channels.	Text	100	(See field description)	Mandatory	73
Channels						
ChannelType	Defines the channel.	Enumerated	4	(See field description)	Mandatory	51
MulticastDataRealTime						
ChannelID	Identifies the channel.	Numerical	2	From 0 to 2^16-2	Mandatory	50

Field	Short Description	Format	Len	Values	Presence	Page
ChannelSpeed	Defines the Channel bandwidth.	Enumerated	4	100M = 100Mbps Channel 1G = 1Gbps Channel 10G = 10Gbps Channel	Mandatory	51
PartitionID	Identifies uniquely an Optiq partition across all the Exchange partitions.	Numerical ID	2	From 0 to 2^16-2	Mandatory	90
MulticastA						
SourceIPRange	Defines the primary and secondary IP range (IP v4).	Text	20	(See field description)	Mandatory	99
DRSourceIPRange	Defines the Disaster Recovery IP address /25 range number (IP v4).	Text	20	(See field description)	Mandatory	57
MulticastGroupIP	Defines the IP number (IP v4).	Text	15	(See field description)	Mandatory	85
PortNumber	Defines the port number.	Numerical	2	From 0 to 2^16-2	Mandatory	92
/MulticastA						
MulticastB						
SourceIPRange	Defines the primary and secondary IP range (IP v4).	Text	20	(See field description)	Mandatory	99
DRSourceIPRange	Defines the Disaster Recovery IP address /25 range number (IP v4).	Text	20	(See field description)	Mandatory	57
MulticastGroupIP	Defines the IP number (IP v4).	Text	15	(See field description)	Mandatory	85
PortNumber	Defines the port number.	Numerical	2	From 0 to 2^16-2	Mandatory	92
/MulticastB						
/MulticastDataRealTime						
MulticastDataSnapshot						
ChannelID	Identifies the channel.	Numerical	2	From 0 to 2^16-2	Mandatory	50
ChannelSpeed	Defines the Channel bandwidth.	Enumerated	4	100M = 100Mbps Channel 1G = 1Gbps Channel 10G = 10Gbps Channel	Mandatory	51
PartitionID	Identifies uniquely an Optiq partition across all the Exchange partitions.	Numerical ID	2	From 0 to 2^16-2	Mandatory	90
MulticastA						
SourceIPRange	Defines the primary and secondary IP range (IP v4).	Text	20	(See field description)	Mandatory	99
DRSourceIPRange	Defines the Disaster Recovery IP address /25 range number (IP v4).	Text	20	(See field description)	Mandatory	57

Field	Short Description	Format	Len	Values	Presence	Page
MulticastGroupIP	Defines the IP number (IP v4).	Text	15	(See field description)	Mandatory	85
PortNumber	Defines the port number.	Numerical	2	From 0 to 2^16-2	Mandatory	92
/MulticastA						
MulticastB						
SourceIPRange	Defines the primary and secondary IP range (IP v4).	Text	20	(See field description)	Mandatory	99
DRSourceIPRange	Defines the Disaster Recovery IP address /25 range number (IP v4).	Text	20	(See field description)	Mandatory	57
MulticastGroupIP	Defines the IP number (IP v4).	Text	15	(See field description)	Mandatory	85
PortNumber	Defines the port number.	Numerical	2	From 0 to 2^16-2	Mandatory	92
/MulticastB						
/MulticastDataSnapshot						
/Channels						
/SetOfChannels						
LogicalAccessConnectivity						
Partition						
PartitionID	Identifies uniquely an Optiq partition across all the Exchange partitions.	Numerical ID	2	From 0 to 2^16-2	Mandatory	90
IPAddressPrimary	IP Address of the Primary and Secondary (backup) access to the gateway. Provided for all environments (IP v4).	Text	15	Valid IP v4 address	Mandatory	66
IPAddressDR	IP Address of the Disaster Recovery access to the gateway. Populated only for the Disaster Recovery environment, in the file generated for the Production environment. Blank for all other environments (IP v4).	Text	15	Valid IP v4 address	Optional	66
PartitionType	Indicates the type of Partition, either Order Entry or Drop Copy. Use of Order Entry and Drop Copy gateways require separate and individual setup of the Logical access to each service.	Enumerated	2	OE = Order Entry DC = Drop Copy	Mandatory	90
/Partition						
/LogicalAccessConnectivity						
/CashStandingDataFile						

3.3 CASHTICKSIZEREFERENTIALFILE (9020)

General characteristics of the Cash Tick Size file

The Ticksize file contains different tables defining the variable ticksizes used for trading activity. A table is composed of an index (identifying a table instance) with a list of price ranges that have corresponding ticksizes, this is associated to an instrument class level. If an instrument uses specific variable ticksizes, which are different than the Class, the specific table index will figure in the Instrument Standing Data.

Fixed ticksizes are actually also included in the ticksize, they correspond to indexes for which only one entry range [0,MaxValue] is defined. In this case, the tick value itself is sent in the Instrument Standing Data, instead of the table index. If a fix ticksize and a variable ticksize are defined on an instrument, the fix ticksize takes priority over the variable ticksize.

Point of attention: certain TCS products do not have ticksizes (and this is this is the expected behaviour).

Ticksizes depend of the EMM and certain EMMs do not support ticksizes.

File availability

This file is available at the start of day and is needed by the Customers for the trading day. Customers must be able to download and process this file on a daily basis.

Scope of contents

The file scope is the following: a tick size table for Cash markets, contains variable (price range-dependent) ticks and fixed price ticks.

Intraday updates

No intraday update will be performed on the Tick Size table. Should the need arise, updates will be done in the referential tool and will be applied on the following business day (i.e. D+1). Meaning, the file will only be updated on a daily basis.

Field	Short Description	Format	Len	Values	Presence	Page
CashTickSizeReferentialFile						
CashTickSizes						
TickSizeIndexID	ID of the tick size table available in the Tick Table file.	Numerical ID	2	From 0 to 2^16-2	Mandatory	105
CashTickSize						
MinimumPrice	Minimum Price of the order. Price with decimals on x characters, with '.' as a separator	Price	32	(See field description)	Mandatory	79
TickSize	Tick Size applied between the current Minimum Price and the next Minimum Price. Tick size on x characters, with . as a separator	Price	32	(See field description)	Mandatory	105
/CashTickSize						
/CashTickSizes						

Field	Short Description	Format	Len	Values	Presence	Page
/CashTickSizeReferentialFile						

3.4 DERIVATIVESSTANDINGDATAFILE (9013)

The Derivatives Standing Data file provides all referential data for derivatives markets.

On the derivatives market, 3 different messages will broadcast standing data on the feed : Contract Standing Data, Outright Standing Data and Strategies Standing Data.

On a contract based breakdown, data will be provided with a file with one nested structure. Following that, at a contract level, two sections will be added to deal respectively with MD connectivity and in the future with OE connectivity.

File Availability:

Available 24/7.

Scope of contents:

Derivative instruments.

Intraday updates:

This file will be updated overnight.

Field	Short Description	Format	Len	Values	Presence	Page
DerivativesStandingDataFile						
ContractStandingDataUnitary						
SymbolIndex	Exchange identification code of the instrument.	Numerical ID	4	From 0 to 2^32-2	Mandatory	103
OptiqSegment	An Optiq segment is a universe of instruments sharing common trading properties.	Enumerated	1	(See field description)	Mandatory	88
PartitionID	Identifies uniquely an Optiq partition across all the Exchange partitions.	Numerical ID	2	From 0 to 2^16-2	Mandatory	90
ContractEventDate	Date of the last contract characteristics modification(s) except for some exceptions.	Date	8	(See field description)	Optional	52
ExchangeCode	Indicates the Market Place.	Enumerated	1	(See field description)	Mandatory	59
ExerStyle	Type of exercise of a derivatives instrument	Enumerated	1	(See field description)	Optional	59

Field	Short Description	Format	Len	Values	Presence	Page
FlexInd	Indicates whether a derivatives instrument can be defined using flexible terms, or not.	Boolean	1	0 = False 1 = True	Mandatory	60
ContractName	Contract Name	Text	60	(See field description)	Mandatory	52
ContractType	Generic Contract Type.	Enumerated	1	F = Future O = Option	Optional	53
UnderlyingType	Defines the instrument type of the underlying.	Enumerated	1	(See field description)	Mandatory	115
PriceDecimals	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	94
QuantityDecimals	Indicates the number of decimals for each Quantity related to this Symbol Index	Decimal Places	1	From 0 to 2^8-2	Optional	96
AmountDecimals	Indicates the number of decimals for each Amount related to this Symbol Index	Decimal Places	1	From 0 to 2^8-2	Optional	47
RatioDecimals	Indicates the number of decimals for each Ratio / Multiplier related to this Symbol Index	Decimal Places	1	From 0 to 2^8-2	Optional	96
MainDepositary	Identifies the default (or main) depository organization of the instrument (between the possible 4 depositaries registered) used by priority for the settlement (for example: multi-listed instruments which have several depositories).	Alphanumerical ID	5	(See field description)	Optional	70
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)	Mandatory	73
CountryOfExchange	Country of exchange is the Country associated to the MIC following ISO 3166 Alpha-3.	Alphanumerical ID	3	(See field description)	Mandatory	53
ProductCode	Physical alphanumerical product code.	Alphanumerical ID	3	(See field description)	Mandatory	95
UnderlyingMIC	Identifies the market to which an instrument' underlying belongs by its MIC (Market Identification Code), according to ISO 10383. Refer to MIC field to have all the authorized values.	Alphanumerical ID	4	(See field description)	Optional	113
UnderlyingISINCode	Underlying ISIN.	Alphanumerical ID	12	(See field description)	Optional	112
UnderlyingExpiry	Expiry Date of the underlying (in number of days since the 1st of January 1970).	Date	4	From 0 to 2^32-2	Optional	112
OrderTypeRules	Order types supported by the matching engine.	Bitmap	2	(See field description)	Mandatory	88

Field	Short Description	Format	Len	Values	Presence	Page
SettlementMethod	Settlement method	Alphanumerical ID	1	(See field description)	Optional	99
TradingCurrency	Code of the currency (ISO 4217-3A).	Alphanumerical ID	3	(See field description)	Mandatory	108
WhRFCDaysBeforeExpiry	Wholesale RFC Days Before Expiry defines the number of days (0 to 99) from expiry from which the RFC will no longer be available. Available only if the Request For Cross (7) is set in Available Wholesale Trade Type.	Numerical	1	From 0 to 2^8-2	Optional	116
WhRFCMinutesBeforeClosing	Wholesale RFC Minutes Before Close allows the setup of the number of minutes (1 to 99) from market close from which the RFC will be deactivated.	Numerical	1	From 0 to 2^8-2	Optional	117
MinimumQuantityForInitiator	Wholesale RFC Minimum Quantity defines the minimum quantity required to submit an RFC as initiator. Available only if the Request For Cross (7) is set in Available Wholesale Trade Type.	Quantity	4	From 0 to 2^32-2	Optional	79
MinimumQuantityForReactor	Wholesale RFC Min Qty defines the minimum quantity required to submit a response to the RFC during the Improvement period. Available only if the Request For Cross (7) is set in Available Wholesale Trade Type.	Quantity	4	From 0 to 2^32-2	Optional	79
WhRFCPickUpPerc	Defines the percentage of the RFC Initiator quantity that is available for RFC responses during the final execution at the RFC price. This pick up percentage is not relevant during the final execution with RFC responses improving the RFC Price. Available only for Wholesale Trade Type = 9.	Numerical	1	From 0 to 2^8-2	Optional	117
WhRFCImprovementPeriod	Wholesale RFC Improvement Period is the number of seconds that defines the duration of the RFC Improvement Period. Available only if the Request For Cross (7) is set in Available Wholesale Trade Type.	Numerical	1	From 0 to 2^8-2	Optional	116
AvailableWholesaleTradeType	Wholesale trade type supported by the trading host.	Bitmap	4	(See field description)	Mandatory	47
InstrumentDecimalsRatio	Default ratio used in Order Entry for prices computation.	Numerical	1	From 0 to 2^8-2	Mandatory	62
InstrumentTickSize	Default Tick Size value applicable for all series that belong to the contract - numerator	Numerical	1	From 0 to 2^8-2	Mandatory	64

Field	Short Description	Format	Len	Values	Presence	Page
InstrumentSettlementTickSize	Default Tick Size value applicable for all Settlement Prices - numerator.	Numerical	1	From 0 to 2^8-2	Mandatory	64
InstrumentEDSPTickSize	Specific Tick Size value applicable for EDSP - numerator	Numerical	1	From 0 to 2^8-2	Optional	63
StrikePriceDecimalsRatio	Value used , only for the AMR code, to determine the number of decimals present in the Option contract strike price, as the strike price is disseminated in format of an integer.	Numerical	1	From 0 to 2^8-2	Optional	103
DeltaProtectforMM	Delta Protection for Market Makers Level.	Enumerated	1	0 = Protection for Market Makers enabled at a contract level 1 = Protection for Market Makers enabled at a contract and expiry level.	Optional	56
VegaProtectforMM	Vega Protection for Market Makers Level.	Enumerated	1	0 = Protection for Market Makers enabled at a contract level 1 = Protection for Market Makers enabled at a contract and expiry level.	Optional	115
VolumeProtectforMM	Volume Protection for Market Makers Level.	Enumerated	1	0 = Protection for Market Makers enabled at a contract level 1 = Protection for Market Makers enabled at a contract and expiry level.	Optional	116
ContractTradingType	Contract Trading Type.	Enumerated	1	1 = Traded as an outright 2 = Not traded, but listed in contract data. Traders may subscribe to it 3 = Traded as a simple inter-commodity spread 4 = Traded as an inter-commodity spread	Mandatory	53

Field	Short Description	Format	Len	Values	Presence	Page
ThrottleforIncomingOrders	Defines the number of order messages that a session on the Order Entry Gateway can submit per second in a particular contract.	Numerical	2	From 0 to 2^16-2	Mandatory	104
StrikePriceFlexIncrement	Strike Price increment for flex contracts (To be calculated with Price / Index Level Decimals).	Numerical	4	From 0 to 2^32-2	Optional	103
PremiumPricingTickSize	Specific Tick Size value applicable for the instrument for premium under the threshold defined in Premium Pricing Threshold field.	Numerical	1	From 0 to 2^8-2	Optional	93
PremiumPricingThreshold	Premium threshold defining the change of Tick Size to be applied from the default one provided in Instrument Tick Size field to the one provided in Premium Pricing Tick Size field.	Numerical	8	From 0 to 2^64-2	Optional	92
TickValue	Used to compute the Valuation Coefficient: allows the calculation of the amount in a currency which should be paid by the buyer to the seller for a given price, for a trading lot (to be calculated with the Tick Value Decimals).	Numerical	8	From 0 to 2^64-2	Optional	106
OutrightLISTradeThreshold	Wholesale LIS Trade Threshold checked for Order Cross submission.	Numerical	8	From 0 to 2^64-2	Optional	90
StrategyLISTradeThreshold	Wholesale Strategy LIS Trade Threshold checked for Order Cross submission.	Numerical	8	From 0 to 2^64-2	Optional	101
OutrightGCrossTradeThreshold	Wholesale Guaranteed Trade Threshold checked for Order Cross submission.	Numerical	8	From 0 to 2^64-2	Optional	89
StrategyGCrossTradeThreshold	Wholesale Strategy Guaranteed Cross Trade Threshold checked for Order Cross submission.	Numerical	8	From 0 to 2^64-2	Optional	101
LotSize	For Cash, it defines a multiple of the tradable quantity and for derivatives, it represents the amount of underlying instrument per unit of a derivative contract (to be calculated with the Quantity Decimals).	Quantity	8	From 0 to 2^64-2	Mandatory	70
InstUnitExp	Unit in which the instrument is quoted.	Enumerated	1	(See field description)	Optional	65
TickValueDecimals	Indicates the number of decimals for Tick Value related to this Symbol Index	Decimal Places	1	From 0 to 2^8-2	Optional	106
PricingAlgorithm	Pricing Algorithm for the Contract.	Alphanumerical ID	3	(See field description)	Optional	94

Field	Short Description	Format	Len	Values	Presence	Page
UnderlyingSubtype	Defined the underlying sub-type associated to the underlying type.	Enumerated	1	(See field description)	Optional	113
MotherStockISIN	ISIN Code of the index underlying of the TRF contract.	Text	12	(See field description)	Optional	85
ReferenceFutureContractSecGrp	Exchange Code, Contract Type and Product code of the future contract.	Text	5	(See field description)	Optional	97
Strategy Codes rep1						
StrategyCode	Exchange-recognized strategy code	Enumerated	1	(See field description)	Optional	100
/Strategy Codes rep1						
OutrightStandingDataUnitary						
SymbolIndex	Exchange identification code of the instrument.	Numerical ID	4	From 0 to 2^32-2	Mandatory	103
ContractSymbolIndex	Identifies the contract of this instrument by its Symbol Index.	Numerical ID	4	From 0 to 2^32-2	Mandatory	52
InstrumentEventDate	Date of the last instrument characteristic modification(s) except for some exceptions.	Date	8	(See field description)	Mandatory	63
ISINCode	Instrument ISIN following ISO 6166.	Alphanumerical ID	12	(See field description)	Mandatory	66
CFI	Classification code of a financial instrument defined by the ISO-10962:2015 standard.	Text	6	(See field description)	Optional	50
MaturityDate	Maturity Date of the instrument (text formatted as YYYYMMDD).	Text	8	(See field description)	Mandatory	72
OptionType	Type of the option.	Enumerated	1	1 = Call 2 = Put	Optional	87
InstrumentTradingCode	Is the AMR code on derivatives and the Trading Code on cash.	Alphanumerical ID	15	(See field description)	Mandatory	65
LotSize	For Cash, it defines a multiple of the tradable quantity and for derivatives, it represents the amount of underlying instrument per unit of a derivative contract (to be calculated with the Quantity Decimals).	Quantity	8	From 0 to 2^64-2	Mandatory	70

Field	Short Description	Format	Len	Values	Presence	Page
StrikePrice	The strike price of an option/warrant is the specified price at which the underlying can be bought (in the case of a call/right to buy) or sold (in case of a put/right to sell) by the holder (buyer) of the option/warrant contract, at the moment he exercises his right against a writer (seller) of the option/warrant.	Price	8	From -2^63+1 to 2^63-1	Optional	102
LastTradingDate	Last available trading date for the instrument (Format YYYYMMDD).	Date	8	(See field description)	Optional	68
UnderlyingInstrumentTradingCode	Is the underlying AMR code on derivatives and the Trading Code on cash.	Alphanumerical ID	15	(See field description)	Optional	112
DaysToExpiry	Number of Calendar days until the Last Trading Day of the Expiry.	Numerical	2	From 0 to 2^16-2	Optional	55
OutrightStandingDatarep						
EMM	Defines the Exchange Market Mechanism applied on each platform.	Enumerated	1	(See field description)	Mandatory	58
/OutrightStandingDatarep						
/OutrightStandingDataUnitary						
StrategyStandingDataUnitary						
SymbolIndex	Exchange identification code of the instrument.	Numerical ID	4	From 0 to 2^32-2	Mandatory	103
InstrumentTradingCode	Is the AMR code on derivatives and the Trading Code on cash.	Alphanumerical ID	15	(See field description)	Mandatory	65
ExchangeCode	Indicates the Market Place.	Enumerated	1	(See field description)	Mandatory	59
MaturityDate	Maturity Date of the instrument (text formatted as YYYYMMDD).	Text	8	(See field description)	Mandatory	72
StrategyCode	Exchange-recognized strategy code	Enumerated	1	(See field description)	Mandatory	100
ContractSymbolIndex	Identifies the contract of this instrument by its Symbol Index.	Numerical ID	4	From 0 to 2^32-2	Mandatory	52
CFI	Classification code of a financial instrument defined by the ISO-10962:2015 standard.	Text	6	(See field description)	Optional	50
StrategyStandingDatarep						
LegSymbolIndex	MDG proprietary identification code of the instrument leg for the strategy.	Numerical ID	4	From 0 to 2^32-2	Mandatory	69

Field	Short Description	Format	Len	Values	Presence	Page
LegPrice	Price of underlying leg for a delta neutral strategy (to be calculated with the Price/Index Level Decimals).	Price	8	From -2^63+1 to 2^63-1	Optional	69
LegRatio	Ratio of lots for the leg. For contingent trades, the delta (to be calculated with the Amount Decimals).	Quantity	4	From 0 to 2^32-2	Mandatory	69
LegBuySell	Leg Side.	Enumerated	1	B = Buy S = Sell	Mandatory	68
/StrategyStandingDatarep						
/StrategyStandingDataUnitary						
MDGSetOfChannels						
MDGSetOfChannelsID	Identifier of an MDG Set Of Channels.	Enumerated	1	(See field description)	Mandatory	72
MDGSetOfChannelsName	Name of the MDG Set Of Channels.	Text	100	(See field description)	Mandatory	73
/MDGSetOfChannels						
/ContractStandingDataUnitary						
SetOfChannels						
MDGSetOfChannelsID	Identifier of an MDG Set Of Channels.	Enumerated	1	(See field description)	Mandatory	72
MDGSetOfChannelsName	Name of the MDG Set Of Channels.	Text	100	(See field description)	Mandatory	73
Channels						
ChannelType	Defines the channel.	Enumerated	4	(See field description)	Mandatory	51
MulticastDataRealTime						
ChannelID	Identifies the channel.	Numerical	2	From 0 to 2^16-2	Mandatory	50
ChannelSpeed	Defines the Channel bandwidth.	Enumerated	4	100M = 100Mbps Channel 1G = 1Gbps Channel 10G = 10Gbps Channel	Mandatory	51
PartitionID	Identifies uniquely an Optiq partition across all the Exchange partitions.	Numerical ID	2	From 0 to 2^16-2	Mandatory	90
MulticastA						
SourceIPRange	Defines the primary and secondary IP range (IP v4).	Text	20	(See field description)	Mandatory	99
DRSourceIPRange	Defines the Disaster Recovery IP address /25 range number (IP v4).	Text	20	(See field description)	Mandatory	57
MulticastGroupIP	Defines the IP number (IP v4).	Text	15	(See field description)	Mandatory	85

Field			Short Description	Format	Len	Values	Presence	Page
		PortNumber	Defines the port number.	Numerical	2	From 0 to 2^16-2	Mandatory	92
	/MulticastA							
	MulticastB							
		SourceIPRange	Defines the primary and secondary IP range (IP v4).	Text	20	(See field description)	Mandatory	99
		DRSourceIPRange	Defines the Disaster Recovery IP address /25 range number (IP v4).	Text	20	(See field description)	Mandatory	57
		MulticastGroupIP	Defines the IP number (IP v4).	Text	15	(See field description)	Mandatory	85
		PortNumber	Defines the port number.	Numerical	2	From 0 to 2^16-2	Mandatory	92
	/MulticastB							
/MulticastDataRealTime								
MulticastDataSnapshot								
	ChannelID		Identifies the channel.	Numerical	2	From 0 to 2^16-2	Mandatory	50
	ChannelSpeed		Defines the Channel bandwidth.	Enumerated	4	100M = 100Mbps Channel 1G = 1Gbps Channel 10G = 10Gbps Channel	Mandatory	51
	PartitionID		Identifies uniquely an Optiq partition across all the Exchange partitions.	Numerical ID	2	From 0 to 2^16-2	Mandatory	90
	MulticastA							
		SourceIPRange	Defines the primary and secondary IP range (IP v4).	Text	20	(See field description)	Mandatory	99
		DRSourceIPRange	Defines the Disaster Recovery IP address /25 range number (IP v4).	Text	20	(See field description)	Mandatory	57
		MulticastGroupIP	Defines the IP number (IP v4).	Text	15	(See field description)	Mandatory	85
		PortNumber	Defines the port number.	Numerical	2	From 0 to 2^16-2	Mandatory	92
	/MulticastA							
	MulticastB							
		SourceIPRange	Defines the primary and secondary IP range (IP v4).	Text	20	(See field description)	Mandatory	99
		DRSourceIPRange	Defines the Disaster Recovery IP address /25 range number (IP v4).	Text	20	(See field description)	Mandatory	57
		MulticastGroupIP	Defines the IP number (IP v4).	Text	15	(See field description)	Mandatory	85
		PortNumber	Defines the port number.	Numerical	2	From 0 to 2^16-2	Mandatory	92
	/MulticastB							

Field	Short Description	Format	Len	Values	Presence	Page
/MulticastDataSnapshot						
/Channels						
/SetOfChannels						
/DerivativesStandingDataFile						

3.5 FULLTRADEINFORMATIONFILE (9030)

General characteristics of the Full Trade Information file

The Full Trade Info file contains comprehensive MiFID II-compliant information for trades executed during the day.

MiFID II flags are populated using the Market Model Typology (MMT) in version 3.0. For more information please visit: http://www.fixtradingcommunity.org/pg/group-types/mmt

File availability

This file will be delivered every 15 minutes to allow customers the ability to download trades they have missed, some of these may be via the Market Data feed. This file also allows Customers to download all trades at the end of day after trading hours.

Scope of contents

One file will be generated per Optiq Segment. Each file delivered will contain the information previously delivered in addition to the new information.

Intraday updates

Intraday updates will be performed every 15 minutes.

File naming convention

"OptiqMDG_Environment_FullTradeInformationFile_OptiqSegment_YYYYMMDD_HHMMSS_Version"

Field	Short Description	Format	Len	Values	Presence	Page
FullTradeInformationFile						
FullTradeInfo						
EventTime	Time when an event has been processed (Text formatted following ISO 8601: hh:mm:ss.mmmµµµnnnZ	Epoch Time in Nanoseconds	19	(See field description)	Mandatory	59
SymbolIndex	Exchange identification code of the instrument.	Numerical ID	4	From 0 to 2^32-2	Optional	103

Field	Short Description	Format	Len	Values	Presence	Page
TradingDateTime	Date and time when the transaction was executed.	Text	27	(See field description)	Mandatory	109
PublicationDateTime	Date and time when the transaction was published by a trading venue or Approved Publication Arrangement (APA).	Text	27	(See field description)	Optional	95
TradeType	Type of trade.	Enumerated	1	(See field description)	Mandatory	107
MifidInstrumentIdType	Code type used to identify the financial instrument.	Text	4	(See field description)	Optional	76
MifidInstrumentID	Code used to identify the financial instrument. This code has to be processed with the MiFID Instrument ID Type.	Alphanumerical ID	12	(See field description)	Optional	76
MifidExecutionID	MiFID Transaction Identification Code is composed of the Symbol Index (on 10 characters), the EMM (on 3 characters) and the Execution ID (on 10 characters). It is a unique Execution ID by instrument per day on the different available EMM.	Alphanumerical ID	52	(See field description)	Mandatory	76
MifidPrice	Traded price of the transaction excluding, where applicable, commission and accrued interest.	Text	20	(See field description)	Optional	77
MifidQuantity	Number of units of the financial instrument. The nominal or monetary value of the financial instrument.	Text	20	(See field description)	Mandatory	78
MifidPriceNotation	Indication as to whether the price is expressed in monetary value, in percentage or in yield.	Text	4	(See field description)	Optional	77
MifidCurrency	Currency in which the price is expressed (applicable if the price is expressed as monetary value) following ISO 4217 standard.	Alphanumerical ID	3	(See field description)	Optional	75
MiFIDQtyinMsrmtUnitNotation	Indication of measurement units in which the quantity in measurement unit is expressed.	Text	25	(See field description)	Optional	78
MifidQuantityMeasurementUnit	The equivalent amount of commodity or emission allowance traded expressed in measurement unit	Text	20	(See field description)	Optional	78
MiFIDNotionalAmount	Nominal amount or notional amount.	Text	20	(See field description)	Optional	77
NotionalCurrency	Currency in which the notional is denominated following ISO 4217 standard.	Alphanumerical ID	3	(See field description)	Optional	86

Field	Short Description	Format	Len	Values	Presence	Page
MiFIDClearingFlag	Code to identify whether the transaction will be cleared.	Text	5	(See field description)	Optional	75
MMTMarketMechanism	Defines the fundamental functional market mechanism that has facilitated the trade following MMT level 1.	Enumerated	1	(See field description)	Optional	81
MMTTradingMode	Differentiates transactions by defining the trading mode under which the trade was executed following MMT level 2.	Enumerated	1	(See field description)	Optional	84
MMTTransactionCategory	Defines the transaction category following MMT level 3.1.	Text	4	(See field description)	Optional	84
MMTNegotiationIndicator	Defines the negotiation indicator or pre-trade transparency waiver following MMT level 3.2.	Text	4	(See field description)	Optional	82
MMTAgencyCrossTradeIndicator	Defines the agency cross trade indicator following MMT level 3.3.	Text	4	(See field description)	Optional	80
MMTModificationIndicator	Defines the modification indicator following MMT level 3.4.	Text	4	(See field description)	Optional	81
MMTBenchmarkIndicator	Defines the benchmark indicator or the reference price indicator following MMT level 3.5.	Text	4	(See field description)	Optional	80
MMTSpecialDividendIndicator	Defines the special dividend indicator following MMT level 3.6.	Text	4	(See field description)	Optional	83
MMTOffBookAutomatedIndicator	Defines the off book automated indicator following MMT level 3.7.	Enumerated	1	M = Off Book Non-Automated Q = Off Book Automated - = (Hyphen) Unspecified or does not apply	Optional	82
MMTContributiontoPrice	Defines the contribution to price or the price discovery process following MMT level 3.8.	Text	4	(See field description)	Optional	80
MMTAlgorithmicIndicator	Defines the algorithmic indicator following MMT level 3.9.	Text	4	(See field description)	Optional	80
MMTPublicationMode	Defines the publication mode or post-trade deferral reason following MMT level 4.1.	Text	4	(See field description)	Optional	83
MMTPostTradeDeferral	Defines the post trade deferral or enrichment type following MMT level 4.2.	Text	4	(See field description)	Optional	82
MMTDuplicativeIndicator	Defines the duplicative indicator following MMT level 5.	Text	4	(See field description)	Optional	81

Field	Short Description	Format	Len	Values	Presence	Page
TradeQualifier	Trade Qualifier. Values specified, in the list of possible values, indicate the bit positions that should be used to set zero (0) or one (1) values. A single field contains multiple values provided in different positions.	Bitmap	1	(See field description)	Mandatory	106
TransactionType	Transaction type or publication type.	Enumerated	1	(See field description)	Optional	110
EffectiveDateIndicator	Indicates if the trade is introduced on the trading session day or earlier.	Enumerated	1	0 = If the seller declaration is received on the current trading session day 1 = If seller declaration is received before the current trading session day	Optional	57
BlockTradeCode	Indicates if trade relates to a block or a negotiated deal following MiFID rules.	Enumerated	1	B = Block Trade N = Regular trade or Negotiated deal - = (Hyphen) Undefined	Optional	48
TradeReference	Reference of the trade reported to the Exchange.	Alphanumerical ID	30	(See field description)	Optional	107
OriginalReportTimestamp	Timestamp of trade reporting to the Exchange (Text formatted following ISO 8601: hh:mm:ss.mmmµµµnnnZ	Epoch Time in Nanoseconds	19	(See field description)	Optional	89
TransparencyIndicator	Used to define the transparency of the trade.	Enumerated	1	0 = Lit/Regular Trade 1 = Dark Trade and Immediate Publication 2 = Dark Trade and Deferred Publication	Optional	110
CurrencyCoefficient	When an actual price is displayed in a different 'price expression' than the official instrument trading currency, the Currency Coefficient represents the ratio 'price expression' divided by 'official currency' (To be calculated with Ratio / Multiplier Decimals).	Numerical ID	4	From 0 to 2^32-2	Optional	53
PriceMultiplier	Number of units of the financial instrument that are contained in a trading lot. Price multiplier coefficient for instrument unit price.	Numerical	4	From 0 to 2^32-2	Optional	94

Field	Short Description	Format	Len	Values	Presence	Page
PriceMultiplierDecimals	Number of decimals for the field Price Multiplier.	Numerical	1	From 0 to 2^8-2	Optional	94
Venue	Identification of the venue where the transaction was executed using the ISO 10383 segment MIC for transactions executed on a trading venue.	Alphanumerical ID	11	(See field description)	Mandatory	115
StartTimeVwap	Start time for the Volume Weight Average price computation period (Text formatted following ISO 8601: hh:mm:ssZ where Z stands for UTC).	Intraday Time in Seconds	9	(See field description)	Optional	100
EndTimeVwap	End time for the Volume Weight Average price computation period (Text formatted following ISO 8601: hh:mm:ssZ where Z stands for UTC).	Intraday Time in Seconds	9	(See field description)	Optional	58
MiFIDEmissionAllowanceType	This field is only applicable for emission allowances.	Text	4	(See field description)	Optional	75
MarketOfReferenceMIC	Indicates the instrument Exchange of Reference by its MIC (Market Identification Code according to ISO 10383) (For Future Use).	Alphanumerical ID	4	(See field description)	Optional	71
/FullTradeInfo						
/FullTradeInformationFile						

3.6 OPENINTERESTFILE (9014)

Open Interest file provide open interest information provided by LCH on derivatives instruments.

File Availability:

Available 24/7.

Scope of contents:

Derivative instruments.

Intraday updates:

XML file will be created as soon as the open interest file is received from LCH.

Field	Short Description	Format	Len	Values	Presence	Page
OpenInterestFile						

Field	Short Description	Format	Len	Values	Presence	Page
OpenInterestUnitary						
SymbolIndex	Exchange identification code of the instrument.	Numerical ID	4	From 0 to 2^32-2	Mandatory	103
ISINCode	Instrument ISIN following ISO 6166.	Alphanumerical ID	12	(See field description)	Mandatory	66
OpenInterestDate	Open interest date (Format YYYYMMDD).	Date	8	(See field description)	Mandatory	87
OpenInterest	Open interest.	Quantity	8	From 0 to 2^64-2	Mandatory	87
/OpenInterestUnitary						
/OpenInterestFile						

3.7 PREVDAYCAPANDVOLTRADFILE (9015)

Previous Day Capital and Volume Traded file provide : Previous Volume Traded and Previous Day Capital Traded information.

File Availability:

Available 24/7.

Scope of contents:

Cash instruments.

Intraday updates:

XML file will be created as soon as these information will be available.

Field	Short Description	Format	Len	Values	Presence	Page
PrevDayCapAndVolTradFile						
PrevDayCapAndVolTradCoreUnitary						
SymbolIndex	Exchange identification code of the instrument.	Numerical ID	4	From 0 to 2^32-2	Mandatory	103
ISINCode	Instrument ISIN following ISO 6166.	Alphanumerical ID	12	(See field description)	Mandatory	66
PrevDayCapitalTraded	Cumulative capital traded for all trades from previous day on an instrument (to be calculated with the Amount Decimals). Not provided for non-Euronext traded instruments.	Amount	8	From 0 to 2^64-2	Mandatory	93

Field	Short Description	Format	Len	Values	Presence	Page
PreviousVolumeTraded	Number of shares traded (to be calculated with the Quantity Decimals) on this instrument during trading day identified by 'DateOfLastTrade'. Not provided for non-Euronext traded instruments.	Quantity	8	From 0 to 2^64-2	Mandatory	93
/PrevDayCapAndVolTradCoreUnitary						
/PrevDayCapAndVolTradFile						

3.8 REPOSETTLEMENTPRICEFILE (9016)

Repo Settlement Price File is used to communicate the previous day settlement price for each repo instruments.

File Availability:

Available 24/7.

Scope of contents:

Cash instruments.

Intraday updates:

XML file will be created as soon as these information will be available in the morning (for previous day value).

Field	Short Description	Format	Len	Values	Presence	Page
RepoSettlementPriceFile						
RepoSettlementPriceUnitary						
SymbolIndex	Exchange identification code of the instrument.	Numerical ID	4	From 0 to 2^32-2	Mandatory	103
RepoSettlementPrice	The settlement price (to be calculated with Price / Index Level Decimals) is a standard price used to value the trade that initiates an instrument lending transaction and to calculate the return price.	Price	8	From -2^63+1 to 2^63-1	Mandatory	97
/RepoSettlementPriceUnitary						
/RepoSettlementPriceFile						

3.9 TIMETABLEFILE (9001)

The Timetable file indicates the scheduled trading patterns, on a given day, associated to a Symbol Index linked by the Pattern ID. Please Refer to Optiq MDG Client Specifications for details.

File Availability:

Available 24/7.

Scope of contents:

All the Exchange segments for Market Data.

Intraday updates:

This file will be updated overnight.

Field	Short Description	Format	Len	Values	Presence	Page
TimetableFile						
Pattern						
PatternID	Numerical Pattern identifier available as a characteristic of an instrument in Standing Data file and message, and used in the MDG timetable message. Cash Markets only.	Numerical ID	2	From 0 to 2^16-2	Mandatory	91
Phase						
PhaseTime	Time of Phase start (Text formatted following ISO 8601: hh:mm:ssZ where Z is for UTC").	Integer Time in hhmmss	9	(See field description)	Mandatory	92
PhaseId	Indicates the phase of the instrument.The length for this field is maximum possible value length.	Enumerated	1	(See field description)	Mandatory	91
PhaseQualifier	Indicates the Phase Qualifier (no multiple phase possible at the same time even if this field is a bitmap).	Bitmap	2	(See field description)	Mandatory	91
TradingPeriod	Provides the current trading period.	Enumerated	1	1 = Opening (Cash and Derivatives) 2 = Standard (Cash and Derivatives) 3 = Closing (Cash and Derivatives)	Mandatory	109

Field		Short Description	Format	Len	Values	Presence	Page
	OrderEntryQualifier	Field indicating the state of the Order Entry for the current market state.	Enumerated	1	0 = Order Entry/Cancel/Modify Disabled 1 = Order Entry/Cancel/Modify Enabled 2 = Cancel and Modify Only (Derivatives Only) 3 = Cancel Only	Optional	88
	Session	Current market session.	Enumerated	1	(See field description)	Mandatory	98
/Phase							
/Pattern							
/TimetableFile							

4. FIELD DESCRIPTION

A

AmountDecimals

Field Name	Amount Decimals
Description	Indicates the number of decimals for each Amount related to this Symbol Index
Used For	Cash and Derivatives
Format	Decimal Places
Tech Format	unsigned integer 8
Length	1
Possible Values	From 0 to 2^8-2
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

AssetClass

Field Name	Asset Class
Description	Defines the Asset Class for a group of products.
Used For	Cash and Derivatives
Format	Enumerated
Tech Format	character
Length	3
Possible Values	EQT = Equities BoB = Best of Book (BoB) TRP = Trade Reporting and Publication SIS = Société Générale Systematic Internalizer (SI) ETF = ETFs FIX = Fixed Income WAC = Warrants and Certificates BDL = Luxembourg Stock Exchange EQO = Equity Options IDO = Index Options CCO = Currency Options ATO = AtomX (for Flex Contracts) EIF = Equity and Index Futures CCF = Currency Futures COD = Commodity Derivatives EXI = Euronext Indices INA = Euronext iNAVs TPI = Third Party Indices APA = Approved Publication Arrangement
Used In	CashStandingDataFile (9007)

AUM

Field Name	AUM

Description	Stands for Asset Under Management. Indicates the fund's total market value (to be calculated with the Amount Decimals).
Used For	Cash
Format	Amount
Tech Format	unsigned integer 64
Length	8
Possible Values	From 0 to 2^64-2
Used In	CashStandingDataFile (9007)

AvailableWholesaleTradeType

Field Name	Available Wholesale Trade Type
Description	Wholesale trade type supported by the trading host. Until phase 3, this has to be combined with the field WholesaleTradeType from the New Order Cross message in Order Entry Gateway: - bit in position 0 - Large in Scale Trade (Formerly Block Trade) (0: No ; 1: Yes) is the value '1' in WholesaleTradeType - bit in position 1 - Basis Trade (0: No ; 1: Yes) is the value '2' in WholesaleTradeType - bit in position 2 - Against Actual (0: No ; 1: Yes) is the value '3' in WholesaleTradeType - bit in position 3 - Asset Allocation (0: No ; 1: Yes) is the value '4' in WholesaleTradeType - bit in position 4 - Large In Scale Package Trade (0: No ; 1: Yes) is the value '5' in WholesaleTradeType - bit in position 5 - Guaranteed Cross Trade (0: No ; 1: Yes) is the value '6' in WholesaleTradeType - bit in position 6 - Exchange For Swap (0: No ; 1: Yes) is the value '7' in WholesaleTradeType - bit in position 7 - Request For Cross (0: No ; 1: Yes) is the value '9' in WholesaleTradeType Format: Numerical value expressed in base 2, prefixed with '0b'.
Used For	Derivatives
Format	Bitmap
Tech Format	unsigned integer 32
Length	4
Possible Values	0 = Large in Scale Trade (Formerly Block Trade) 1 = Basis Trade 2 = Against Actual 3 = Asset Allocation 4 = Large In Scale Package Trade (former Prof Trade) 5 = Guaranteed Cross Trade 6 = Exchange For Swap 7 = Request For Cross
Used In	DerivativesStandingDataFile (9013)

B

BICMainDepositary

Field Name	BIC Main Depositary
Description	Identifies the BIC of the default depository organization.
Used For	Cash
Format	Alphanumerical ID
Tech Format	character

Length	11
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

BlockPriceControlID

Field Name	Block Price Control ID
Description	ID of the Block Price Table.
Used For	Cash
Format	Numerical ID
Tech Format	unsigned integer 16
Length	2
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

BlockTradeCode

Field Name	Block Trade Code
Description	Indicates if trade relates to a block or a negotiated deal following MiFID rules.
Used For	Cash
Format	Enumerated
Tech Format	character
Length	1
Possible Values	B = Block Trade N = Regular trade or Negotiated deal - = (Hyphen) Undefined
Used In	FullTradeInformationFile (9030)

BloombergTickerCode

Field Name	Bloomberg Ticker Code
Description	Indicates the Bloomberg Ticker Code.
Used For	Cash
Format	Alphanumerical ID
Tech Format	character
Length	13
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

BpsHighCollar

Field Name	Bps High Collar
Description	Indicates the High collar applied on the NAV order book of ETF MTF. It is derived from the creation fees of the primary market. Information expressed in basis points (bps) (to be calculated with the Price/Index Level Decimals).

Used For	Cash
Format	Price
Tech Format	signed integer 64
Length	8
Possible Values	From -2^63+1 to 2^63-1
Used In	CashStandingDataFile (9007)

BpsLowCollar

Field Name	Bps Low Collar
Description	Indicates the low collar applied on the NAV order book of ETF MTF. It is derived from the redemption fees of the primary market. Information expressed in basis points (bps) (to be calculated with the Price/Index Level Decimals).
Used For	Cash
Format	Price
Tech Format	signed integer 64
Length	8
Possible Values	From -2^63+1 to 2^63-1
Used In	CashStandingDataFile (9007)

C

CFI

Field Name	CFI
Description	Classification code of a financial instrument defined by the ISO-10962:2015 standard.
Used For	Cash and Derivatives
Format	Text
Tech Format	character
Length	6
Possible Values	(See field description)
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

ChannelID

Field Name	Channel ID
Description	Identifies the channel. First figure defines if it is Real-Time feed (1 Production, 3 v-EUA or 5 p-EUA) or Snapshot feed (2 Production, 4 v-EUA or 6 p-EUA). Second figure identifies the MDG partition (partition 1 will start with 0 as second figure). Last 3 figures are channel identifier and it is unique and the same across the different platforms we have (v-EUA/p-EUA/Production).
Used For	Cash and Derivatives
Format	Numerical
Tech Format	unsigned integer 16

Length	2
Possible Values	From 0 to 2^16-2
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

ChannelSpeed

Field Name	Channel Speed
Description	Defines the Channel bandwidth.
Used For	Cash and Derivatives
Format	Enumerated
Tech Format	character
Length	4
Possible Values	100M = 100Mbps Channel 1G = 1Gbps Channel 10G = 10Gbps Channel
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

ChannelType

Field Name	Channel Type
Description	Defines the channel.
Used For	Cash and Derivatives
Format	Enumerated
Tech Format	character
Length	4
Possible Values	FBOU = Full Order Book – Order Update message FBMU = Full Order Book – Market Update message REFI = Indices and referential channel REFT = Trades and referential channel BBBO = Best Bid and Best Offer channel APSI = APA SI Quotes channel APTR = APA Trade Publication channel SNPS = Synapse Trades channel
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

ClosingPriceType

Field Name	Closing Price Type
Description	Indicates the type of Closing Price in use by the instrument
Used For	Cash
Format	Enumerated
Length	1
Possible Values	1 = Last Traded Price 2 = Volume Weighted Average Price

	3 = Volume Weighted Average Price (VWAP X Trades)
Used In	CashStandingDataFile (9007)

ContractEventDate

Field Name	Contract Event Date
Description	Date of the last contract characteristics modification(s) except for some exceptions. The following exceptions (since they are modified every day) are not updating the Event Date and allow members to know when a change occurs on instrument characteristics: - Previous day's adjusted closing price (LastAdjPrice) - Previous day capital traded (Prev Day Capital Traded) - Number of shares for this instrument traded on previous day (Previous Volume Traded) - Instrument last traded date (DateOfLastTrade) (Format YYYYMMDD).
Used For	Derivatives
Format	Date
Tech Format	XML date
Length	8
Possible Values	(See field description)
Used In	DerivativesStandingDataFile (9013)

ContractName

Field Name	Contract Name
Description	Contract Name
Used For	Derivatives
Format	Text
Tech Format	character
Length	60
Possible Values	(See field description)
Used In	DerivativesStandingDataFile (9013)

ContractSymbolIndex

Field Name	Contract Symbol Index
Description	Identifies the contract of this instrument by its Symbol Index.
Used For	Derivatives
Format	Numerical ID
Tech Format	unsigned integer 32
Length	4
Possible Values	From 0 to 2^32-2
Used In	DerivativesStandingDataFile (9013)

ContractTradingType

Field Name	Contract Trading Type
Description	Contract Trading Type.
Used For	Derivatives
Format	Enumerated
Tech Format	unsigned integer 8
Length	1
Possible Values	1 = Traded as an outright 2 = Not traded, but listed in contract data. Traders may subscribe to it 3 = Traded as a simple inter-commodity spread 4 = Traded as an inter-commodity spread
Used In	DerivativesStandingDataFile (9013)

ContractType

Field Name	Contract Type
Description	Generic Contract Type.
Used For	Derivatives
Format	Enumerated
Tech Format	character
Length	1
Possible Values	F = Future O = Option
Used In	DerivativesStandingDataFile (9013)

CountryOfExchange

Field Name	Country Of Exchange
Description	Country of exchange is the Country associated to the MIC following ISO 3166 Alpha-3.
Used For	Cash and Derivatives
Format	Alphanumerical ID
Tech Format	character
Length	3
Possible Values	(See field description)
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

CurrencyCoefficient

Field Name	Currency Coefficient
Description	When an actual price is displayed in a different 'price expression' than the official instrument trading currency, the Currency Coefficient represents the ratio 'price expression' divided by 'official currency' (To be calculated with Ratio / Multiplier Decimals). For example a UK-listed instrument with its trading currency GBP having a price expressed in Pence, the Currency Coefficient will be 0.01 expressed with Currency Coefficient set to 1 and Ratio / Multiplier

	Decimals set to 2. The Currency Coefficient may be used for the Instrument Trading Price (the Referential field Trading Currency Indicator is then set to 1), and/or for the Derivatives and Warrants Instrument Strike Price (the Referential field Strike Currency Indicator is then set to 1).
Used For	Cash
Format	Numerical ID
Tech Format	unsigned integer 32
Length	4
Possible Values	From 0 to 2^32-2
Used In	CashStandingDataFile (9007) FullTradeInformationFile (9030)

CutOffTime

Field Name	Cut Off Time
Description	Indicates the point reached in the day from which the order will not be processed for the current business day. Time in an integer on 4 bytes expressed as hhmmss
Used For	Cash
Format	Integer Time in hhmmss
Tech Format	unsigned integer 32
Length	4
Possible Values	From 0 to 2^32-2
Used In	CashStandingDataFile (9007)

D

DarkEligibility

Field Name	Dark Eligibility
Description	Indicates the Eligibility to dark. 0 is not eligible, 1 is eligible.
Used For	Cash
Format	Boolean
Tech Format	unsigned integer 8
Length	1
Possible Values	0 = False 1 = True
Used In	CashStandingDataFile (9007)

DarkLISThreshold

Field Name	Dark LIS Threshold
Description	Defines the minimum amount of an order to benefit from the LIS (Large In Scale) pre-transparency waiver (to be calculated with the Amount Decimals).
Used For	Cash
Format	Amount
Tech Format	unsigned integer 64

Length	8
Possible Values	From 0 to 2^64-2
Used In	CashStandingDataFile (9007)

DarkMinQuantity

Field Name	Dark Minimum Quantity
Description	Defines the minimum quantity required for an order to be filled in the Dark liquidity. 0 indicates that no minimum amount is required.
Used For	Cash
Format	Quantity
Tech Format	unsigned integer 32
Length	4
Possible Values	From 0 to 2^32-2
Used In	CashStandingDataFile (9007)

DateNextTradableNAV

Field Name	Date Next Tradable NAV
Description	Date of the next tradable NAV. Date in an integer on 4 bytes expressed as YYYYMMDD
Used For	Cash
Format	Date
Tech Format	unsigned integer 32
Length	4
Possible Values	From 0 to 2^32-2
Used In	CashStandingDataFile (9007)

DateOfLastTrade

Field Name	Date Of Last Trade
Description	Date of the Last Price for the Instrument (Format YYYYMMDD).
Used For	Cash
Format	Date
Tech Format	XML date
Length	8
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

DaysToExpiry

Field Name	Days To Expiry
Description	Number of Calendar days until the Last Trading Day of the Expiry.
Used For	Cash
Format	Numerical
Tech Format	unsigned integer 16

Length	2
Possible Values	From 0 to 2^16-2
Used In	DerivativesStandingDataFile (9013)

DeclarationDuration

Field Name	Declaration Duration
Description	Declaration Duration (in minutes).
Used For	Cash
Format	Time
Tech Format	unsigned integer 64
Length	8
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

DeltaProtectforMM

Field Name	Delta Protect for MM
Description	Delta Protection for Market Makers Level.
Used For	Derivatives
Format	Enumerated
Tech Format	unsigned integer 8
Length	1
Possible Values	0 = Protection for Market Makers enabled at a contract level 1 = Protection for Market Makers enabled at a contract and expiry level.
Used In	DerivativesStandingDataFile (9013)

DepositaryList

Field Name	Depositary List
Description	Identifies the possible main depository organizations (maximum four) for shares or fixed income. Use the clearing house to determine the relevant system for settling trades. Valid values are: - '00001' – Euroclear France - '00002' – CIK (Belgium) - '00003' – NECIGEF (the Netherlands) - '00004' – X/N (BoB service) - '00005' – VIF (non-fungible Belgian instruments) - '00006' – Euroclear Bank - '00007' – NIEC - '00008' – Physical - '00009' – Euronext Paris non Euroclear France - '00010' – Interbolsa - '00000' – No depository organization - 'Nulls' – Not significant
Used For	Cash
Format	Text

Tech Format	character
Length	20
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

DividendFrequency

Field Name	Dividend Frequency
Description	Indicates how often a dividend is paid by an individual instrument.
Used For	Cash
Format	Enumerated
Tech Format	unsigned integer 8
Length	1
Possible Values	1 = Capitalization 2 = Monthly 3 = Yearly
Used In	CashStandingDataFile (9007)

DRSourceIPRange

Field Name	DR Source IP Range
Description	Defines the Disaster Recovery IP address /25 range number (IP v4).
Used For	Cash and Derivatives
Format	Text
Tech Format	character
Length	20
Possible Values	(See field description)
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

E

EffectiveDateIndicator

Field Name	Effective Date Indicator
Description	Indicates if the trade is introduced on the trading session day or earlier.
Used For	Cash and Derivatives
Format	Enumerated
Tech Format	unsigned integer 8
Length	1
Possible Values	0 = If the seller declaration is received on the current trading session day 1 = If seller declaration is received before the current trading session day
Used In	FullTradeInformationFile (9030)

EligibleForMargin

Field Name	Eligible For Margin
Description	Indicates if the instrument is eligible for margin or not.
Used For	Cash
Format	Enumerated
Tech Format	unsigned integer 8
Length	1
Possible Values	1 Yes 0 No
Used In	CashStandingDataFile (9007)

EMM

Field Name	EMM
Description	Defines the Exchange Market Mechanism applied on each platform.
Used For	Cash and Derivatives
Format	Enumerated
Tech Format	unsigned integer 8
Length	1
Possible Values	1 = Cash and Derivative Central Order Book (COB) 2 = NAV Trading Facility (Cash Only) 4 = Derivative Wholesales (Derivatives Only) 5 = Cash On Exchange Off book (Cash Only) 6 = Euronext off-exchange trade reports 7 = Derivative On Exchange Off book (Derivatives Only) 8 = ETF MTF - NAV Central Order Book (Cash Only) 9 = Listed-not traded 99 = Not Applicable (For indices and iNAV) (Cash Only)
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

EndTimeVwap

Field Name	End Time Vwap
Description	End time for the Volume Weight Average price computation period (Text formatted following ISO 8601: hh:mm:ssZ where Z stands for UTC).
Used For	Cash
Format	Intraday Time in Seconds
Tech Format	XML timeSec
Length	9
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

EventTime

Field Name	Event Time
Description	Time when an event has been processed (Text formatted following ISO 8601: hh:mm:ss.mmmµµµnnnZ where mmm for the milliseconds µµµ for the microseconds nnn for the nanoseconds Z is for UTC").
Used For	Cash and Derivatives
Format	Epoch Time in Nanoseconds
Tech Format	XML timeNano
Length	19
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

ExchangeCode

Field Name	Exchange Code
Description	Indicates the Market Place.
Used For	Derivatives
Format	Enumerated
Tech Format	character
Length	1
Possible Values	A = Amsterdam Equity Derivatives B = Brussels Equity Derivatives C = Paris Equity Underlyings D = Brussels Cash Underlyings F = Brussels Index Derivatives G = Amsterdam Cash Underlyings H = Lisbon Cash Underlyings J = Paris Index Derivatives K = Amsterdam Index Derivatives M = Lisbon Index Derivatives P = Paris Equity Derivatives R = Amsterdam Commodities Derivatives S = Lisbon Equity Derivatives Y = Paris Commodities Derivatives Z = Amsterdam Currency Derivatives
Used In	DerivativesStandingDataFile (9013)

ExerStyle

Field Name	Exercise Style
Description	Type of exercise of a derivatives instrument
Used For	Derivatives
Format	Enumerated
Tech Format	unsigned integer 8

Length	1
Possible Values	0 = European 1 = American 2 = Asian 3 = Bermudan 4 = Other
Used In	DerivativesStandingDataFile (9013)

ExpositionType

Field Name	Exposition Type
Description	Indicates the ETF replication method.
Used For	Cash
Format	Enumerated
Tech Format	unsigned integer 8
Length	1
Possible Values	1 = Physical 2 = Synthetic 3 = Sampling
Used In	CashStandingDataFile (9007)

F

FirstSettlementDate

Field Name	First Settlement Date
Description	Represents the first possible settlement date for a given instrument. This information is always populated when instruments are admitted to listing / trading under an As If and When Issued / Delivered scheme (or “Promesses”). When this date is not provided, it means that the first possible settlement date is the same as the first trading date.(Format YYYYMMDD).
Used For	Cash
Format	Date
Tech Format	XML date
Length	8
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

FlexInd

Field Name	Flex Indicator
Description	Indicates whether a derivatives instrument can be defined using flexible terms, or not.
Used For	Derivatives
Format	Boolean
Tech Format	unsigned integer 8
Length	1

Possible Values	0 = False 1 = True
Used In	DerivativesStandingDataFile (9013)

FullInstrumentName

Field Name	Full Instrument Name
Description	Full Instrument Name.
Used For	Cash
Format	Text
Tech Format	character
Length	102
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

G

GuaranteeIndicator

Field Name	Guarantee Indicator
Description	Indicates if the trade is guaranteed or not (for clearing purpose)
Used For	Cash
Format	Enumerated
Tech Format	unsigned integer 8
Length	1
Possible Values	0 = This instrument is not guaranteed 1 = This instrument is guaranteed 2 = This instrument is not clearable 8 = This instrument is part of Cleared Borrowing and Lending Service (CBLM) and is guaranteed
Used In	CashStandingDataFile (9007)

I

ICB

Field Name	ICB
Description	Identifies for a listed instrument, the economic subsector of the issuing company in the ICB (Industry Classification Benchmark) classification.
Used For	Cash
Format	Alphanumerical ID
Tech Format	character
Length	16
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

ICBCode

Field Name	ICB Code
Description	Identifies for a listed instrument, the economic subsector of the issuing company in the ICB (Industry Classification Benchmark) classification.
Used For	Cash
Format	Alphanumerical ID
Tech Format	character
Length	8
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

ICSD

Field Name	ICSD
Description	Indicates if the settlement can be processed through an International CSD (1) or not (0).
Used For	Cash
Format	Boolean
Tech Format	unsigned integer 8
Length	1
Possible Values	0 = False 1 = True
Used In	CashStandingDataFile (9007)

IndexLeverage

Field Name	Index Leverage
Description	Indicates the multiplier coefficient of an leveraged fund. (To be calculated with RatioDecimal)
Used For	Cash
Format	Numerical
Tech Format	unsigned integer 32
Length	4
Possible Values	From 0 to 2^32-2
Used In	CashStandingDataFile (9007)

InstrumentCategory

Field Name	Instrument Category
Description	Instrument Category indicates to which category the instrument belongs.
Used For	Cash
Format	Enumerated
Tech Format	Character
Length	4
Possible Values	1 = Equities

	2 = Fixed Income 3 = Warrants And Certificates 6 = Trackers 7 = Futures 10 = Options 11 = Indices 12 = Euronext Fund Services 14 = iNAV (Indicatives Net Asset Value) 254 = Miscellaneous
Used In	CashStandingDataFile (9007)

InstrumentDecimalsRatio

Field Name	Instrument Decimals Ratio
Description	Default ratio used in Order Entry for prices computation. When entering a price if 2 is given in this field for the designated contract, and client enters an order on a series that belongs to it with a price set at 14500 – the functional value of the entered price is 145.
Used For	Derivatives
Format	Numerical
Tech Format	unsigned integer 8
Length	1
Possible Values	From 0 to 2^8-2
Used In	DerivativesStandingDataFile (9013)

InstrumentEDSPTickSize

Field Name	Instrument EDSP Tick Size
Description	Specific Tick Size value applicable for EDSP - numerator
Used For	Derivatives
Format	Numerical
Tech Format	unsigned integer 8
Length	1
Possible Values	From 0 to 2^8-2
Used In	DerivativesStandingDataFile (9013)

InstrumentEventDate

Field Name	Instrument Event Date
Description	Date of the last instrument characteristic modification(s) except for some exceptions. The following exceptions (since they are modified every day) are not updating the Event Date and allow members to know when a change occurs on instrument characteristics: - Previous day's adjusted closing price (LastAdjPrice) - Previous day capital traded (Prev Day Capital Traded) - Number of shares for this instrument traded on previous day (Previous Volume Traded) - Date instrument last traded (DateOfLastTrade) (Format YYYYMMDD).
Used For	Cash and Derivatives
Format	Date

Tech Format	XML date
Length	8
Possible Values	(See field description)
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

InstrumentGroupCode

Field Name	Instrument Group Code
Description	Instrument Group / Class Identifier.
Used For	Cash
Format	Alphanumerical ID
Tech Format	character
Length	2
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

InstrumentName

Field Name	Instrument Name
Description	Instrument Name
Used For	Cash
Format	Text
Tech Format	character
Length	18
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

InstrumentSettlementTickSize

Field Name	Instrument Settlement Tick Size
Description	Default Tick Size value applicable for all Settlement Prices - numerator.
Used For	Derivatives
Format	Numerical
Tech Format	unsigned integer 8
Length	1
Possible Values	From 0 to 2^8-2
Used In	DerivativesStandingDataFile (9013)

InstrumentTickSize

Field Name	Instrument Tick Size
Description	Default Tick Size value applicable for all series that belong to the contract - numerator
Used For	Derivatives

Format	Numerical
Tech Format	unsigned integer 8
Length	1
Possible Values	From 0 to 2^8-2
Used In	DerivativesStandingDataFile (9013)

InstrumentTradingCode

Field Name	Instrument Trading Code
Description	Is the AMR code on derivatives and the Trading Code on cash. Cash: Trading code is a 12-character string, the only instrument identifier that is unique in the feed in addition to the symbol index. Derivatives: The AMR code is a 15-character string, allocated by the trading engine. It is unique per instrument.
Used For	Cash and Derivatives
Format	Alphanumerical ID
Tech Format	character
Length	15
Possible Values	(See field description)
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

InstrumentType

Field Name	Instrument Type
Description	Instrument Type. Represents a group of instruments that are subject to the same issue procedures, general processing. and that give shareholders the same rights with regard to voting, dividends and rights.
Used For	Cash
Format	Enumerated
Tech Format	character
Length	4
Possible Values	1 = Equities SHRS = Shares SBRT = Subscription Right DPRP = Depository Receipts WNTS = Warrant FLXB = Flexi Bonds ETFT = Exchange Traded Funds MTFU = Mutual Funds OTHR = Other
Used In	CashStandingDataFile (9007)

InstUnitExp

Field Name	Instrument Unit Expression
Description	Unit in which the instrument is quoted.

Used For	Cash and Derivatives
Format	Enumerated
Tech Format	unsigned integer 8
Length	1
Possible Values	1 = Units 2 = Percentage of Nominal Excluding Accrued Interest (Clean) 3 = Basis Points 5 = Percentage of Nominal Including Accrued Interest (Dirty) 8 = Kilograms 9 = Ounces
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

IPAddressDR

Field Name	IP Address DR
Description	IP Address of the Disaster Recovery access to the gateway. Populated only for the Disaster Recovery environment, in the file generated for the Production environment. Blank for all other environments (IP v4).
Used For	Cash and Derivatives
Format	Text
Tech Format	character
Length	15
Possible Values	Valid IP v4 address
Used In	CashStandingDataFile (9007)

IPAddressPrimary

Field Name	IP Address Primary
Description	IP Address of the Primary and Secondary (backup) access to the gateway. Provided for all environments (IP v4).
Used For	Cash and Derivatives
Format	Text
Tech Format	character
Length	15
Possible Values	Valid IP v4 address
Used In	CashStandingDataFile (9007)

ISINCode

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.
Used For	Cash and Derivatives
Format	Alphanumerical ID
Tech Format	character

Length	12
Possible Values	(See field description)
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013) OpenInterestFile (9014) PrevDayCapAndVolTradFile (9015)

IssuePrice

Field Name	Issue Price
Description	Issuing price of the instrument (to be calculated with Issue Price Decimals).
Used For	Cash
Format	Price
Tech Format	signed integer 64
Length	8
Possible Values	From -2^63+1 to 2^63-1
Used In	CashStandingDataFile (9007)

IssuePriceDecimals

Field Name	Issue Price Decimals
Description	Indicates the number of decimals for Issue Price related to this Symbol Index
Used For	Cash
Format	Decimal Places
Tech Format	unsigned integer 8
Length	1
Possible Values	From 0 to 2^8-2
Used In	CashStandingDataFile (9007)

IssuerName

Field Name	Issuer Name
Description	Indicates the name of the Legal Issuing Entity.
Used For	Cash
Format	Text
Tech Format	character
Length	80
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

IssuingCountry

Field Name	Issuing Country
Description	Issuing country. Provides the ISO 3166 (Alpha 3) code for the country of headquarter company that issued the instrument.

Used For	Cash
Format	Alphanumerical ID
Tech Format	character
Length	3
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

L

LastAdjustedClosingPrice

Field Name	Last Adjusted Closing Price
Description	Last traded price of the previous trading day after application of the adjustment coefficient (to be calculated with the Price/Index Level Decimals). Not provided for European instruments.
Used For	Cash
Format	Price
Tech Format	signed integer 64
Length	8
Possible Values	From -2^63+1 to 2^63-1
Used In	CashStandingDataFile (9007)

LastTradingDate

Field Name	Last Trading Date
Description	Last available trading date for the instrument (Format YYYYMMDD).
Used For	Cash and Derivatives
Format	Date
Tech Format	XML date
Length	8
Possible Values	(See field description)
Used In	DerivativesStandingDataFile (9013)

LegBuySell

Field Name	Leg Buy or Sell
Description	Leg Side.
Used For	Derivatives
Format	Enumerated
Tech Format	character
Length	1
Possible Values	B = Buy S = Sell
Used In	DerivativesStandingDataFile (9013)

LegPrice

Field Name	Leg Price
Description	Price of underlying leg for a delta neutral strategy (to be calculated with the Price/Index Level Decimals).
Used For	Derivatives
Format	Price
Tech Format	signed integer 64
Length	8
Possible Values	From -2^63+1 to 2^63-1
Used In	DerivativesStandingDataFile (9013)

LegRatio

Field Name	Leg Ratio
Description	Ratio of lots for the leg. For contingent trades, the delta (to be calculated with the Amount Decimals).
Used For	Derivatives
Format	Quantity
Tech Format	unsigned integer 32
Length	4
Possible Values	From 0 to 2^32-2
Used In	DerivativesStandingDataFile (9013)

LegSymbolIndex

Field Name	Leg Symbol Index
Description	MDG proprietary identification code of the instrument leg for the strategy. This identifier is unique per triplet: MIC, ISIN and currency. Once the instrument is expired its number can be used for a new instrument.
Used For	Derivatives
Format	Numerical ID
Tech Format	unsigned integer 32
Length	4
Possible Values	From 0 to 2^32-2
Used In	DerivativesStandingDataFile (9013)

LEICode

Field Name	LEI Code
Description	LEI (Legal Entity Identifier) Code
Used For	Cash and Derivatives
Format	Alphanumerical ID
Tech Format	character
Length	20
Possible Values	(See field description)

Used In	CashStandingDataFile (9007)

LiquidInstrumentIndicator

Field Name	Liquid Instrument Indicator
Description	Indicates whether the instrument is liquid or not, as defined per MiFID II. (0 = Illiquid ; 1 = Liquid)
Used For	Cash and Derivatives
Format	Boolean
Tech Format	unsigned integer 8
Length	1
Possible Values	0 = False 1 = True
Used In	CashStandingDataFile (9007)

ListingDate

Field Name	Listing Date
Description	Indicates the listing date of the fund on the Exchange of Reference. Date in an integer on 4 bytes expressed as YYYYMMDD
Used For	Cash
Format	Date
Tech Format	unsigned integer 32
Length	4
Possible Values	From 0 to 2^32-2
Used In	CashStandingDataFile (9007)

LotSize

Field Name	Lot Size
Description	For Cash, it defines a multiple of the tradable quantity and for derivatives, it represents the amount of underlying instrument per unit of a derivative contract (to be calculated with the Quantity Decimals).
Used For	Cash and Derivatives
Format	Quantity
Tech Format	unsigned integer 64
Length	8
Possible Values	From 0 to 2^64-2
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

M

MainDepositary

Field Name	Main Depositary

Description	Identifies the default (or main) depository organization of the instrument (between the possible 4 depositaries registered) used by priority for the settlement (for example: multi-listed instruments which have several depositories). For Cash Markets this data has to be treated in consideration of the data Depositary List used by the clearing house to determine the relevant system for settling trades. Valid values are the same as for "Depositary List". Valid values are: - '00001' – Euroclear France - '00002' – Euroclear Belgium - '00003' – Euroclear Nederland - '00004' – X/N National Bank of Belgium - '00005' – VIF (non-fungible Belgian instruments) - '00006' – Euroclear Bank - '00008' – Physical - '00010' – Interbolsa - '00000' – No depository organization - 'Nulls' – Not significant
Used For	Cash and Derivatives
Format	Alphanumerical ID
Tech Format	character
Length	5
Possible Values	(See field description)
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

MarketModel

Field Name	Market Model
Description	Market Model identifier.
Used For	Cash
Format	Enumerated
Tech Format	unsigned integer 8
Length	1
Possible Values	1 = Order Driven 2 = Quote Driven 3 = IPO 4 = Primary Market 5 = RFQ 6 = Conditional Uncrossing
Used In	CashStandingDataFile (9007)

MarketOfReferenceMIC

Field Name	Market Of Reference MIC
Description	Indicates the instrument Exchange of Reference by its MIC (Market Identification Code according to ISO 10383) (For Future Use).
Used For	Cash
Format	Alphanumerical ID
Tech Format	character

Length	4
Possible Values	(See field description)
Used In	CashStandingDataFile (9007) FullTradeInformationFile (9030)

MaturityDate

Field Name	Maturity Date
Description	Maturity Date of the instrument (text formatted as YYYYMMDD). For contracts with one expiry per month the day component may be "00" (text formatted as YYYYMMDD). For AtomX instruments this field contains the exact expiry date. For repo (repurchase agreement) it represents the inclusive date until which a lending/borrowing contract can be traded.
Used For	Cash and Derivatives
Format	Text
Tech Format	character
Length	8
Possible Values	(See field description)
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

MaximumDecimalsInQuantity

Field Name	Maximum Decimals In Quantity
Description	Maximum Decimals In Quantity was introduced for Euronext Fund Services Paris and indicates the maximum of relevant decimal number for trading.
Used For	Cash
Format	Numerical
Tech Format	unsigned integer 8
Length	1
Possible Values	From 0 to 2^8-2
Used In	CashStandingDataFile (9007)

MDGSetOfChannelsID

Field Name	MDG Set Of Channels ID
Description	Identifier of an MDG Set Of Channels.
Used For	Cash
Format	Enumerated
Tech Format	unsigned integer 8
Length	1
Possible Values	1 = Funds 2 = Fixed Income 3 = Luxembourg Stock Exchange 4 = Warrants and Certificates 5 = Equities France 6 = Equities Netherlands

	7 = Equities Belgium 8 = Equities Portugal 9 = Equities Dublin 11 = Best of Book 13 = Euronext Indices 14 = Euronext iNAVs 15 = Euronext Dublin Indices 16 = Commodity Derivatives 17 = Currency Futures 18 = Currency Options 19 = AtomX (for Flex Contracts) 20 = Equity Options France 21 = Equity Options Netherlands 22 = Equity Options Other 23 = Index Options France 24 = Index Options Netherlands 25 = Index Options Other 26 = Equity and Index Futures France 27 = Equity and Index Futures Netherlands 28 = Equity and Index Futures Other 29 = APA SI Quotes 30 = APA Trade Publication 31 = Best of Book (BoB) Funds 32 = ETF Access 33 = Block
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

MDGSetOfChannelsName

Field Name	MDG Set Of Channels Name
Description	Name of the MDG Set Of Channels.
Used For	Cash
Format	Text
Tech Format	character
Length	100
Possible Values	(See field description)
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

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 - 'ENXL' – EURONEXT ACCESS LISBON - 'MFOX' - EURONEXT - MERCADO DE FUTUROS E OPÇÕES - 'MLXB' - EURONEXT ACCESS BRUSSELS - '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 - 'XBLK' - EURONEXT BLOCK 2 - 'TNLL' - EURONEXT - TRADING FACILITY LONDON
Used For	Cash and Derivatives
Format	Alphanumerical ID
Tech Format	character
Length	4
Possible Values	(See field description)
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

MICExchangeOfReference

Field Name	MIC Exchange Of Reference
Description	Indicates the instrument's Exchange of Reference by its MIC (Market Identification Code according to ISO 10383).
Used For	Cash
Format	Alphanumerical ID
Tech Format	character
Length	4
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

MICList

Field Name	MIC List
Description	Identifies the Euronext markets on which an instrument is listed by its MIC (Market Identification Code).

	For an instrument listed on a single Euronext market, the listing MIC code is the same than "Market Identification Code (MIC) of the listed instrument" For an instrument listed on several Euronext Markets: - The first MIC is the same than the "Market Identification Code (MIC) of the listed instrument - The others MIC indicate the other listing places
Used For	Cash
Format	Alphanumerical ID
Tech Format	character
Length	20
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

MiFIDClearingFlag

Field Name	MiFID Clearing Flag
Description	Code to identify whether the transaction will be cleared. - 'true': Transaction to be cleared. - 'false': Transaction not to be cleared.
Used For	Derivatives
Format	Text
Tech Format	character
Length	5
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MifidCurrency

Field Name	MiFID Currency
Description	Currency in which the price is expressed (applicable if the price is expressed as monetary value) following ISO 4217 standard.
Used For	Cash and Derivatives
Format	Alphanumerical ID
Tech Format	character
Length	3
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MiFIDEmissionAllowanceType

Field Name	MiFID Emission Allowance Type
Description	This field is only applicable for emission allowances. Possible values: - 'EUAE' – European Union Allowances (EUA) - 'CERE' - Certified Emission Reductions (CER) - 'ERUE' - Emission Reduction Units (ERU) - 'EUAA' - European Union Aviation Allowances (EUAA) - 'OTHR' – Other (for derivatives only)

Used For	Derivatives
Format	Text
Tech Format	character
Length	4
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MifidExecutionID

Field Name	MiFID Execution ID
Description	MiFID Transaction Identification Code is composed of the Symbol Index (on 10 characters), the EMM (on 3 characters) and the Execution ID (on 10 characters). It is a unique Execution ID by instrument per day on the different available EMM. Example: Trade done with Execution Id: 42 on the Symbol Index: 1384659 on EMM: 1 (COB) will have this MiFID Execution ID: 00013846590010000000042.
Used For	Cash and Derivatives
Format	Alphanumerical ID
Tech Format	character
Length	52
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MifidInstrumentID

Field Name	MiFID Instrument ID
Description	Code used to identify the financial instrument. This code has to be processed with the MiFID Instrument ID Type.
Used For	Cash and Derivatives
Format	Alphanumerical ID
Tech Format	character
Length	12
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MifidInstrumentIdType

Field Name	MiFID Instrument ID Type
Description	Code type used to identify the financial instrument. Possible values: - 'ISIN' = ISIN code, where ISIN is available. - 'OTHR' = other identifier.
Used For	Cash and Derivatives
Format	Text
Tech Format	character
Length	4
Possible Values	(See field description)

Used In	FullTradeInformationFile (9030)

MiFIDNotionalAmount

Field Name	MiFID Notional Amount
Description	Nominal amount or notional amount. For spread bets, the notional amount shall be the monetary value wagered per point movement in the underlying financial instrument. For credit default swaps, it shall be the notional amount for which the protection is acquired or disposed of. Possible values: - Maximum of 18 digits with a maximum of 5 decimals. Note: Decimal separator is '.' (full stop).
Used For	Cash and Derivatives
Format	Text
Tech Format	character
Length	20
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MifidPrice

Field Name	MiFID Price
Description	Traded price of the transaction excluding, where applicable, commission and accrued interest. Where price is reported in monetary terms, it shall be provided in the major currency unit. Where price is currently not available but pending, the value should be 'PNDG'. Where price is not applicable the field shall not be populated. Possible values: - For price expressed as monetary value: maximum of 18 digits with a maximum of 13 decimals. - For price expressed as percentage or yield: maximum of 11 digits with a maximum of 10 decimals. - For not available price (only for derivatives): 'PNDG'. Note 1: Decimal separator is '.' (full stop). Note 2: Negative numbers are prefixed with '-' (minus). Note 3: Where applicable, values shall be rounded and not truncated.
Used For	Cash and Derivatives
Format	Text
Tech Format	character
Length	20
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MifidPriceNotation

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.
Used For	Cash and Derivatives
Format	Text
Tech Format	character
Length	4
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MiFIDQtyinMsrmtUnitNotation

Field Name	MiFID Qty in Measurement Unit Notation
Description	Indication of measurement units in which the quantity in measurement unit is expressed. Possible values: 'TOCD' – tons of carbon dioxide equivalent Or {ALPHANUM-25} otherwise.
Used For	Cash and Derivatives
Format	Text
Tech Format	character
Length	25
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MifidQuantity

Field Name	MiFID Quantity
Description	Number of units of the financial instrument. The nominal or monetary value of the financial instrument. Possible values: - For quantity expressed as number of units: maximum of 18 digits with a maximum of 17 decimals. - For quantity expressed as monetary or nominal value: maximum of 18 digits with a maximum of 5 decimals. Note 1: Decimal separator is '.' (full stop).
Used For	Cash and Derivatives
Format	Text
Tech Format	character
Length	20
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MifidQuantityMeasurementUnit

Field Name	MiFID Quantity Measurement Unit
Description	The equivalent amount of commodity or emission allowance traded expressed in measurement unit Possible values:

	- For quantity expressed as number of units: maximum of 18 digits with a maximum of 17 decimals. Note: Decimal separator is '.' (full stop).
Used For	Cash and Derivatives
Format	Text
Tech Format	character
Length	20
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MinimumPrice

Field Name	Minimum Price
Description	Minimum Price of the order. Price with decimals on x characters, with '.' as a separator
Used For	Cash
Format	Price
Tech Format	Decimals
Length	32
Possible Values	(See field description)
Used In	CashTickSizeReferentialFile (9020)

MinimumQuantityForInitiator

Field Name	Minimum Quantity For Initiator
Description	Wholesale RFC Minimum Quantity defines the minimum quantity required to submit an RFC as initiator. Available only if the Request For Cross (7) is set in Available Wholesale Trade Type.
Used For	Derivatives
Format	Quantity
Tech Format	unsigned integer 32
Length	4
Possible Values	From 0 to 2^32-2
Used In	DerivativesStandingDataFile (9013)

MinimumQuantityForReactor

Field Name	Minimum Quantity For Reactor
Description	Wholesale RFC Min Qty defines the minimum quantity required to submit a response to the RFC during the Improvement period. Available only if the Request For Cross (7) is set in Available Wholesale Trade Type.
Used For	Derivatives
Format	Quantity
Tech Format	unsigned integer 32
Length	4
Possible Values	From 0 to 2^32-2
Used In	DerivativesStandingDataFile (9013)

MMTAgencyCrossTradeIndicator

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
Used For	Cash and Derivatives
Format	Text
Tech Format	character
Length	4
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MMTAlgorithmicIndicator

Field Name	MMT Algorithmic Indicator
Description	Defines the algorithmic indicator following MMT level 3.9. Possible values: - 'ALGO': Algorithmic Trade - '-': No Algorithmic Trade
Used For	Cash
Format	Text
Tech Format	character
Length	4
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MMTBenchmarkIndicator

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
Used For	Cash and Derivatives
Format	Text
Tech Format	character
Length	4
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MMTContributiontoPrice

Field Name	MMT Contribution to Price

Description	Defines the contribution to price or the price discovery process following MMT level 3.8. Possible values: - 'P': Plain-Vanilla Trade - 'NPFT': Non-Price Forming Trade (formerly known as the Technical Trade) - 'TNCP': Trade not Contributing to the Price Discovery Process
Used For	Cash and Derivatives
Format	Text
Tech Format	character
Length	4
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MMTDuplicativeIndicator

Field Name	MMT Duplicative Indicator
Description	Defines the duplicative indicator following MMT level 5. Possible values: - 'DUPL': Duplicative Trade Report (reported to more than one APA) - '-': Unique Trade Report
Used For	Cash
Format	Text
Tech Format	character
Length	4
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MMTMarketMechanism

Field Name	MMT Market Mechanism
Description	Defines the fundamental functional market mechanism that has facilitated the trade following MMT level 1.
Used For	Cash and Derivatives
Format	Enumerated
Tech Format	unsigned integer 8
Length	1
Possible Values	1 = Central Limit Order Book 2 = Quote Driven Market 3 = Dark Order Book 4 = Off Book (including Voice or Messaging Trading) 5 = Periodic Auction (= Uncrossing) 6 = Request for Quotes
Used In	FullTradeInformationFile (9030)

MMTModificationIndicator

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
Used For	Cash and Derivatives
Format	Text
Tech Format	character
Length	4
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MMTNegotiationIndicator

Field Name	MMT Negotiation Indicator
Description	Defines the negotiation indicator or pre-trade transparency waiver following MMT level 3.2. Possible values: - 'N': Negotiated Trade - 'NLIQ': Negotiated Trade in Liquid Financial Instruments - 'OILQ': Negotiated Trade in Illiquid Financial Instruments - 'PRIC': Negotiated Trade Subject to Conditions Other Than The Current Market Price - 'ILQD': Pre-Trade Transparency Waiver for illiquid instrument on an Side - 'SIZE': Pre-Trade Transparency Waiver for above standard market size on an SI - '-': No Negotiated Trade
Used For	Cash
Format	Text
Tech Format	character
Length	4
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MMTOffBookAutomatedIndicator

Field Name	MMT Off Book Automated Indicator
Description	Defines the off book automated indicator following MMT level 3.7.
Used For	Cash and Derivatives
Format	Enumerated
Tech Format	character
Length	1
Possible Values	M = Off Book Non-Automated Q = Off Book Automated - = (Hyphen) Unspecified or does not apply
Used In	FullTradeInformationFile (9030)

MMTPostTradeDeferral

Field Name	MMT Post Trade Deferral
Description	Defines the post trade deferral or enrichment type following MMT level 4.2.

	Possible values for the original trade: - 'LMTF': Limited Details Trade - 'DATF': Daily Aggregated Trade - 'VOLO': Volume Omission Trade - 'FWAF': Four Weeks Aggregation Trade - 'IDAF': Indefinite Aggregation Trade - 'VOLW': Volume Omission Trade, Eligible for Subsequent Enrichment in Aggregated Form Possible values for the subsequent enrichment trade: - 'FULF': Full Details of Earlier "Limited Details Trade (LMTF)" - 'FULA': Full Details of Earlier "Daily Aggregated Trade (DATF)" - 'FULV': Full Details of Earlier "Volume Omission Trade (VOLO)" - 'FULJ': Full Details of Earlier "Four Weeks Aggregation Trade (FWAF)" - 'COAF': Full Details in Aggregated Form of Earlier "Volume Omission Trade, Eligible for Subsequent Enrichment in Aggregated Form (VOLW)" Possible values if neither apply: - '-': Not Applicable / No Relevant Deferral or Enrichment Type
Used For	Cash and Derivatives
Format	Text
Tech Format	character
Length	4
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MMTPublicationMode

Field Name	MMT Publication Mode
Description	Defines the publication mode or post-trade deferral reason following MMT level 4.1. Possible values: - '-': Immediate Publication - '1': Non-Immediate Publication - 'LRGS': Non-Immediate Publication: Deferral for "Large in Scale" - 'ILQD': Non-Immediate Publication: Deferral for "Illiquid Instrument" - 'SIZE': Non-Immediate Publication: Deferral for "Size Specific"
Used For	Cash and Derivatives
Format	Text
Tech Format	character
Length	4
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MMTSpecialDividendIndicator

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
Used For	Cash
Format	Text

Tech Format	character
Length	4
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MMTTradingMode

Field Name	MMT Trading Mode
Description	Differentiates transactions by defining the trading mode under which the trade was executed following MMT level 2.
Used For	Cash and Derivatives
Format	Enumerated
Tech Format	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	FullTradeInformationFile (9030)

MMTTransactionCategory

Field Name	MMT Transaction Category
Description	Defines the transaction category following MMT level 3.1. Possible values: - 'D': Dark Trade - 'RPRI': Trade that has Received Price Improvement - 'TPAC': Package Trade (excluding Exchange for Physicals) - 'XFPH': Exchange for Physicals Trade - '-': None apply (a standard trade for the Market Mechanism and Trading Mode)
Used For	Cash and Derivatives
Format	Text
Tech Format	character
Length	4
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

Mnemonic

Field Name	Mnemonic

Description	Mnemonic code of the instrument. This field is not populated for every instrument.
Used For	Cash
Format	Alphanumerical ID
Tech Format	character
Length	5
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

MotherStockISIN

Field Name	Mother Stock ISIN
Description	ISIN Code of the index underlying of the TRF contract.
Used For	Derivatives
Format	Text
Tech Format	character
Length	12
Possible Values	(See field description)
Used In	DerivativesStandingDataFile (9013)

MulticastGroupIP

Field Name	Multicast Group IP
Description	Defines the IP number (IP v4).
Used For	Cash and Derivatives
Format	Text
Tech Format	character
Length	15
Possible Values	(See field description)
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

N

NameExchangeOfReference

Field Name	Name Exchange Of Reference
Description	Indicates the instrument's Exchange of Reference by its Name.
Used For	Cash
Format	Text
Tech Format	character
Length	50
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

NAVCurrency

Field Name	NAV Currency
Description	Code of the NAV currency (ISO 4217-3A).
Used For	Cash
Format	Alphanumerical ID
Tech Format	character
Length	3
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

NAVPublicationTime

Field Name	NAV Publication Time
Description	Indicates the official NAV publication time. Time in an integer on 4 bytes expressed as hhmmss
Used For	Cash
Format	Integer Time in hhmmss
Tech Format	unsigned integer 32
Length	4
Possible Values	From 0 to 2^32-2
Used In	CashStandingDataFile (9007)

NominalCurrency

Field Name	Nominal Currency
Description	Code of the nominal currency (ISO 4217-3A).
Used For	Cash
Format	Alphanumerical ID
Tech Format	character
Length	3
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

NotionalCurrency

Field Name	Notional Currency
Description	Currency in which the notional is denominated following ISO 4217 standard.
Used For	Cash
Format	Alphanumerical ID
Tech Format	character
Length	3
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

NumberInstrumentCirculating

Field Name	Number Instrument Circulating
Description	For stocks: this is the total number of shares issued by the company. For Fix Income: this is the number of Fix Income still to be repaid.
Used For	Cash
Format	Quantity
Tech Format	unsigned integer 64
Length	8
Possible Values	From 0 to 2^64-2
Used In	CashStandingDataFile (9007)

O

OpenInterest

Field Name	Open Interest
Description	Open interest.
Used For	Cash
Format	Quantity
Tech Format	unsigned integer 64
Length	8
Possible Values	From 0 to 2^64-2
Used In	OpenInterestFile (9014)

OpenInterestDate

Field Name	Open Interest Date
Description	Open interest date (Format YYYYMMDD).
Used For	Derivatives
Format	Date
Tech Format	XML date
Length	8
Possible Values	(See field description)
Used In	OpenInterestFile (9014)

OptionType

Field Name	Option Type
Description	Type of the option.
Used For	Derivatives
Format	Enumerated
Tech Format	unsigned integer 8
Length	1

Possible Values	1 = Call 2 = Put
Used In	DerivativesStandingDataFile (9013)

OptiqSegment

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.
Used For	Cash and Derivatives
Format	Enumerated
Tech Format	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
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

OrderEntryQualifier

Field Name	Order Entry Qualifier
Description	Field indicating the state of the Order Entry for the current market state.
Used For	Cash and Derivatives
Format	Enumerated
Tech Format	unsigned integer 8
Length	1
Possible Values	0 = Order Entry/Cancel/Modify Disabled 1 = Order Entry/Cancel/Modify Enabled 2 = Cancel and Modify Only (Derivatives Only) 3 = Cancel Only
Used In	TimetableFile (9001)

OrderTypeRules

Field Name	Order Type Rules
Description	Order types supported by the matching engine. - bit in position 0 – Market: Market orders are available for this instrument (0: No ; 1: Yes) - bit in position 1 – Limit: Limit orders are available for this instrument (0: No ; 1: Yes) - bit in position 2 - Stop / Stop Loss: Stop and stop loss orders are available for this instrument (0: No ; 1:

	Yes) – Only for OEG - bit in position 3 - Stop Limit: Stop limit orders are available for this instrument (0: No ; 1: Yes) – Only for OEG - bit in position 4 - Market on Open (MOO): Market on open orders are available for this instrument (0: No ; 1: Yes) - bit in position 5 - Trade at Settlement: Trade at settlement are available for this instrument (0: No ; 1: Yes) Format: Numerical value expressed in base 2, prefixed with '0b'.
Used For	Derivatives
Format	Bitmap
Tech Format	unsigned integer 16
Length	2
Possible Values	0 = Market 1 = Limit 2 = Stop / Stop Loss 3 = Stop Limit 4 = Market on Open (MOO) 5 = Trade at Settlement
Used In	DerivativesStandingDataFile (9013)

OriginalReportTimestamp

Field Name	Original Report Timestamp
Description	Timestamp of trade reporting to the Exchange (Text formatted following ISO 8601: hh:mm:ss.mmmµµµnnnZ where mmm for the milliseconds µµµ for the microseconds nnn for the nanoseconds Z is for UTC").
Used For	Cash and Derivatives
Format	Epoch Time in Nanoseconds
Tech Format	XML timeNano
Length	19
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

OutrightGCrossTradeThreshold

Field Name	Outright G.Cross Threshold
Description	Wholesale Guaranteed Trade Threshold checked for Order Cross submission.
Used For	Derivatives
Format	Numerical
Tech Format	unsigned integer 64
Length	8
Possible Values	From 0 to 2^64-2
Used In	DerivativesStandingDataFile (9013)

OutrightLISTradeThreshold

Field Name	Outright LIS Trade Threshold
Description	Wholesale LIS Trade Threshold checked for Order Cross submission.
Used For	Derivatives
Format	Numerical
Tech Format	unsigned integer 64
Length	8
Possible Values	From 0 to 2^64-2
Used In	DerivativesStandingDataFile (9013)

P

PartitionID

Field Name	Partition ID
Description	Identifies uniquely an Optiq partition across all the Exchange partitions.
Used For	Cash and Derivatives
Format	Numerical ID
Tech Format	unsigned integer 16
Length	2
Possible Values	From 0 to 2^16-2
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

PartitionType

Field Name	Partition Type
Description	Indicates the type of Partition, either Order Entry or Drop Copy. Use of Order Entry and Drop Copy gateways require separate and individual setup of the Logical access to each service.
Used For	Cash and Derivatives
Format	Enumerated
Tech Format	character
Length	2
Possible Values	OE = Order Entry DC = Drop Copy
Used In	CashStandingDataFile (9007)

ParValue

Field Name	Par Value
Description	Par Value (also called Nominal value) for Instrument. For Fixed Income it represents the par amount to be repaid at maturity (not including interest revenue) (to be calculated with the Amount Decimals).
Used For	Cash
Format	Amount

Tech Format	unsigned integer 64
Length	8
Possible Values	From 0 to 2^64-2
Used In	CashStandingDataFile (9007)

PatternID

Field Name	Pattern ID
Description	Numerical Pattern identifier available as a characteristic of an instrument in Standing Data file and message, and used in the MDG timetable message. Cash Markets only.
Used For	Cash
Format	Numerical ID
Tech Format	unsigned integer 16
Length	2
Possible Values	From 0 to 2^16-2
Used In	CashStandingDataFile (9007) TimetableFile (9001)

PhaseId

Field Name	Phase Id
Description	Indicates the phase of the instrument.The length for this field is maximum possible value length.
Used For	Cash and Derivatives
Format	Enumerated
Tech Format	unsigned integer 8
Length	1
Possible Values	1 = Inaccessible 2 = Closed 3 = Call 4 = Uncrossing 5 = Continuous 7 = Continuous Uncrossing (Warrants and Certificates Only)
Used In	TimetableFile (9001)

PhaseQualifier

Field Name	Phase Qualifier
Description	Indicates the Phase Qualifier (no multiple phase possible at the same time even if this field is a bitmap). - bit in position 0 – No Qualifier: indicates that no phase qualifier are applicable (0: No ; 1: Yes) - bit in position 1 – Call BBO Only (Cash Only): indicates a call on BBO only phase (0: No ; 1: Yes) - bit in position 2 – Trading At Last (Cash Only): indicates a trading at last phase (TaL) phase (0: No ; 1: Yes) - bit in position 3 – Random Uncrossing (Cash Only): indicates a random uncrossing phase (0: No ; 1: Yes) - bit in position 4 – Suspended (Derivatives Only): indicates a suspended phase (0: No ; 1: Yes) - bit in position 5 – Wholesale Allowed (Derivatives Only): indicates a wholesale allowed phase (0: No ; 1: Yes) Format: Numerical value expressed in base 2, prefixed with '0b'.
Used For	Cash and Derivatives

Format	Bitmap
Tech Format	unsigned integer 16
Length	2
Possible Values	0 = No Qualifier – Deprecated 1 = Call BBO Only (Cash Only) 2 = Trading At Last (Cash Only) 3 = Random Uncrossing (Cash Only) 4 = Suspended (Derivatives Only) 5 = Wholesale Allowed (Derivatives Only)
Used In	TimetableFile (9001)

PhaseTime

Field Name	Phase Time
Description	Time of Phase start (Text formatted following ISO 8601: hh:mm:ssZ where Z is for UTC").
Used For	Cash and Derivatives
Format	Integer Time in hhmmss
Tech Format	XML timeSec
Length	9
Possible Values	(See field description)
Used In	TimetableFile (9001)

PortNumber

Field Name	Port Number
Description	Defines the port number.
Used For	Cash and Derivatives
Format	Numerical
Tech Format	unsigned integer 16
Length	2
Possible Values	From 0 to 2^16-2
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

PremiumPricingThreshold

Field Name	Premium Pricing Threshold
Description	Premium threshold defining the change of Tick Size to be applied from the default one provided in Instrument Tick Size field to the one provided in Premium Pricing Tick Size field.
Used For	Derivatives
Format	Numerical
Tech Format	unsigned integer 64
Length	8
Possible Values	From 0 to 2^64-2
Used In	DerivativesStandingDataFile (9013)

PremiumPricingTickSize

Field Name	Premium Pricing Tick Size
Description	Specific Tick Size value applicable for the instrument for premium under the threshold defined in Premium Pricing Threshold field.
Used For	Derivatives
Format	Numerical
Tech Format	unsigned integer 8
Length	1
Possible Values	From 0 to 2^8-2
Used In	DerivativesStandingDataFile (9013)

PrevDayCapitalTraded

Field Name	Prev Day Capital Traded
Description	Cumulative capital traded for all trades from previous day on an instrument (to be calculated with the Amount Decimals). Not provided for non-Euronext traded instruments.
Used For	Cash
Format	Amount
Tech Format	unsigned integer 64
Length	8
Possible Values	From 0 to 2^64-2
Used In	PrevDayCapAndVolTradFile (9015)

PreviousNAV

Field Name	Previous NAV
Description	Indicates the previous official Net Asset Value (to be calculated with the Price/Index Level Decimals).
Used For	Cash
Format	Price
Tech Format	signed integer 64
Length	8
Possible Values	From -2^63+1 to 2^63-1
Used In	CashStandingDataFile (9007)

PreviousVolumeTraded

Field Name	Previous Volume Traded
Description	Number of shares traded (to be calculated with the Quantity Decimals) on this instrument during trading day identified by 'DateOfLastTrade'. Not provided for non-Euronext traded instruments.
Used For	Cash
Format	Quantity
Tech Format	unsigned integer 64
Length	8
Possible Values	From 0 to 2^64-2

Used In	PrevDayCapAndVolTradFile (9015)

PriceDecimals

Field Name	Price / Index Level Decimals
Description	Indicates the number of decimals for each Price / Index Level related to this Symbol Index
Used For	Cash and Derivatives
Format	Decimal Places
Tech Format	unsigned integer 8
Length	1
Possible Values	From 0 to 2^8-2
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

PriceMultiplier

Field Name	Price Multiplier
Description	Number of units of the financial instrument that are contained in a trading lot. Price multiplier coefficient for instrument unit price.
Used For	Cash
Format	Numerical
Tech Format	unsigned integer 32
Length	4
Possible Values	From 0 to 2^32-2
Used In	FullTradeInformationFile (9030)

PriceMultiplierDecimals

Field Name	Price Multiplier Decimals
Description	Number of decimals for the field Price Multiplier.
Used For	Cash
Format	Numerical
Tech Format	unsigned integer 8
Length	1
Possible Values	From 0 to 2^8-2
Used In	FullTradeInformationFile (9030)

PricingAlgorithm

Field Name	Pricing Algorithm
Description	Pricing Algorithm for the Contract. Possible values: 'TRF' - Total Return Futures 'MOC' - Market On Close
Used For	Derivatives

Format	Alphanumerical ID
Tech Format	character
Length	3
Possible Values	(See field description)
Used In	DerivativesStandingDataFile (9013)

ProductCode

Field Name	Product Code
Description	Physical alphanumerical product code.
Used For	Derivatives
Format	Alphanumerical ID
Tech Format	character
Length	3
Possible Values	(See field description)
Used In	DerivativesStandingDataFile (9013)

PublicationDateNextTradableNAV

Field Name	Publication Date Next Tradable NAV
Description	Publication Date of the next tradable NAV. Date in an integer on 4 bytes expressed as YYYYMMDD
Used For	Cash
Format	Date
Tech Format	unsigned integer 32
Length	4
Possible Values	From 0 to 2^32-2
Used In	CashStandingDataFile (9007)

PublicationDateTime

Field Name	Publication Date Time
Description	Date and time when the transaction was published by a trading venue or Approved Publication Arrangement (APA). Date and time in the following format: YYYY-MM-DDThh:mm:ss.ddddddZ. Where: - 'YYYY' is the year. - 'MM' is the month. - 'DD' is the day. - 'T' constant 'T' letter used as separator between YYYY-MM-DD and hh:mm:ss.ddddddZ. - 'hh' is the hour. - 'mm' is the minute. - 'ss.dddddd' is the second and its fraction of a second. - 'Z' constant 'Z' letter that stands for UTC time.
Used For	Cash and Derivatives
Format	Text
Tech Format	character

Length	27
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

Q

QuantityDecimals

Field Name	Quantity Decimals
Description	Indicates the number of decimals for each Quantity related to this Symbol Index
Used For	Cash and Derivatives
Format	Decimal Places
Tech Format	unsigned integer 8
Length	1
Possible Values	From 0 to 2^8-2
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

QuantityNotation

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
Used For	Cash
Format	Text
Tech Format	character
Length	3
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

R

RatioDecimals

Field Name	Ratio / Multiplier Decimals
Description	Indicates the number of decimals for each Ratio / Multiplier related to this Symbol Index
Used For	Cash and Derivatives
Format	Decimal Places
Tech Format	unsigned integer 8
Length	1

Possible Values	From 0 to 2^8-2
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

ReferenceFutureContractSecGrp

Field Name	Reference Future Contract SecGrp
Description	Exchange Code, Contract Type and Product code of the future contract.
Used For	Derivatives
Format	Text
Tech Format	character
Length	5
Possible Values	(See field description)
Used In	DerivativesStandingDataFile (9013)

RepoIndicator

Field Name	Repo Indicator
Description	Indicates whether the instrument listed underlies any loan contracts, meaning it has been admitted to the Deferred Settlement system and/or to the lending market.
Used For	Cash
Format	Enumerated
Tech Format	unsigned integer 8
Length	1
Possible Values	0 = Instrument neither eligible for the SRD, nor eligible for the Loan and Lending Market 1 = Instrument eligible for the SRD and for the Loan and Lending Market 2 = Instrument eligible for the SRD long only 3 = Instrument eligible for the Loan and Lending Market and for the SRD long only 4 = Easy-to-borrow Instrument eligible for the SRD and the for Loan and Lending Market 5 = Instrument eligible for the Loan and Lending Market 8 = Non significant
Used In	CashStandingDataFile (9007)

RepoSettlementPrice

Field Name	Repo Settlement Price
Description	The settlement price (to be calculated with Price / Index Level Decimals) is a standard price used to value the trade that initiates an instrument lending transaction and to calculate the return price. - If the instrument was listed on day D-1, its settlement price, calculated on day D, will be given by the closing price on D-1, with no adjustment for OST effective as of day D - If the instrument was not listed on day D-1, its settlement price, calculated on day D, will be given by the latest price, adjusted and super-adjusted for Corporate Action effective as of day D-1, but not as of day D.
Used For	Cash
Format	Price
Tech Format	signed integer 64
Length	8
Possible Values	From -2^63+1 to 2^63-1

Used In	RepoSettlementPriceFile (9016)

ReutersRICCode

Field Name	Reuters RIC Code
Description	Indicates the Reuters RIC Code.
Used For	Cash
Format	Alphanumerical ID
Tech Format	character
Length	24
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

S

Session

Field Name	Session
Description	Current market session.
Used For	Cash and Derivatives
Format	Enumerated
Tech Format	unsigned integer 8
Length	1
Possible Values	0 = Session 0 1 = Session 1 2 = Session 2 3 = Session 3 4 = Session 4 5 = Session 5 6 = Session 6 7 = Session 7 8 = Session 8 9 = Session 9
Used In	TimetableFile (9001)

SettlementDelay

Field Name	Settlement Delay
Description	Gives the number of trading days that represents the period between the trade date and the settlement date (delivery and payment) for an instrument to be cleared and settled. This is generally a standard period for Euronext Cash markets. Permitted Values - From 0 to 30 (Standard values) - X: This value is assigned for a lot of products and internal management rules shared by Euronext and LCH-Clearnet (D+2). - Z: This value is assigned for Lending/Borrowing instruments. This value is especially interpreted to manage the associated management rules (D+3).

Used For	Cash
Format	Alphanumerical ID
Tech Format	character
Length	2
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

SettlementMethod

Field Name	Settlement Method
Description	Settlement method - “C” = Cash Settlement - “P” = Physical Settlement - "O" = Optional - Blank/null for exchanges “C”, “G”, “D”, “H” containing Underlying instruments
Used For	Derivatives
Format	Alphanumerical ID
Tech Format	character
Length	1
Possible Values	(See field description)
Used In	DerivativesStandingDataFile (9013)

SixMonthsADVExchangeOfRef

Field Name	6 Months ADV Exchange Of Reference
Description	Indicates the 6 months average daily volume (number of shares) traded on the exchange of reference (to be calculated with Quantity Decimals).
Used For	Cash
Format	Quantity
Tech Format	unsigned integer 64
Length	8
Possible Values	From 0 to 2^64-2
Used In	CashStandingDataFile (9007)

SourceIPRange

Field Name	Source IP Range
Description	Defines the primary and secondary IP range (IP v4). This IP Range is given to clients to allow these IP in client firewall. It will be the same for a line (A or B) on primary and secondary feed. A range from IP 123.123.123.0 to 25 will be set like this: 123.123.123.0/25.
Used For	Cash and Derivatives
Format	Text
Tech Format	character
Length	20
Possible Values	(See field description)

Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

StartTimeVwap

Field Name	Start Time Vwap
Description	Start time for the Volume Weight Average price computation period (Text formatted following ISO 8601: hh:mm:ssZ where Z stands for UTC).
Used For	Cash
Format	Intraday Time in Seconds
Tech Format	XML timeSec
Length	9
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

StrategyCode

Field Name	Strategy Code
Description	Exchange-recognized strategy code
Used For	Derivatives
Format	Enumerated
Tech Format	character
Length	1
Possible Values	A = Jelly Roll B = Butterfly C = Call or Put Cabinet D = Spread E = Calendar Spread F = Diagonal Calendar Spread G = Guts H = Two by One Ratio Spread I = Iron Butterfly J = Combo K = Strangle L = Ladder M = Strip N = Straddle Calendar Spread O = Pack P = Diagonal Straddle Calendar Spread Q = Simple Inter Commodity Spread R = Conversion / Reversal S = Straddle V = Volatility Trade W = Condor X = Box Y = Bundle Z = Reduced Tick Spread a = Ladder versus Underlying b = Butterfly versus Underlying

	c = Call Spread versus Put versus Underlying d = Call or Put Spread versus Underlying e = Call or Put Calendar Spread versus Underlying f = Call/Put Diagonal Calendar Spread versus Underlying g = Guts versus Underlying h = Two by One Call or Put Ratio Spread versus Underlying i = Iron Butterfly versus Underlying j = Combo versus Underlying k = Strangle versus Underlying m = Exchange for Physical n = Straddle Calendar Spread versus Underlying p = Put Spread versus Call versus Underlying q = Diagonal Straddle Calendar Spread versus Underlying r = Synthetic s = Straddle versus Underlying t = Condor versus Underlying u = Buy Write v = Iron Condor versus Underlying w = Iron Condor x = Call Spread versus Sell a Put y = Put Spread versus Sell a Call z = Put Straddle versus Sell a Call or a Put
Used In	DerivativesStandingDataFile (9013)

StrategyGCrossTradeThreshold

Field Name	Strategy G.Cross Threshold
Description	Wholesale Strategy Guaranteed Cross Trade Threshold checked for Order Cross submission.
Used For	Derivatives
Format	Numerical
Tech Format	unsigned integer 64
Length	8
Possible Values	From 0 to 2^64-2
Used In	DerivativesStandingDataFile (9013)

StrategyLISTradeThreshold

Field Name	Strategy LIS Trade Threshold
Description	Wholesale Strategy LIS Trade Threshold checked for Order Cross submission.
Used For	Derivatives
Format	Numerical
Tech Format	unsigned integer 64
Length	8
Possible Values	From 0 to 2^64-2
Used In	DerivativesStandingDataFile (9013)

StrikeCurrency

Field Name	Strike Currency
Description	Code of the strike currency (ISO 4217-3A).
Used For	Cash
Format	Alphanumerical ID
Tech Format	character
Length	3
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

StrikeCurrencyIndicator

Field Name	Strike Currency Indicator
Description	Indicates whether the 'price expression' is in the Currency or in a ratio of this Currency. Use Currency Coefficient field to identify the ratio to apply. This is the case for strike instruments in pennies. The currency will be 'GBP', Strike Currency Indicator sets to '1' and Currency Coefficient set to '0.001'.
Used For	Cash
Format	Enumerated
Tech Format	unsigned integer 8
Length	1
Possible Values	0 = Change rate not applied to the strike price 1 = Change rate applied to the strike price
Used In	CashStandingDataFile (9007)

StrikePrice

Field Name	Strike Price
Description	The strike price of an option/warrant is the specified price at which the underlying can be bought (in the case of a call/right to buy) or sold (in case of a put/right to sell) by the holder (buyer) of the option/warrant contract, at the moment he exercises his right against a writer (seller) of the option/warrant. Only provided for warrants or other derivatives instruments. To be calculated with Strike Price Decimals for Cash Instruments and Price/Index Level Decimalsfor Derivatives instruments.
Used For	Cash and Derivatives
Format	Price
Tech Format	signed integer 64
Length	8
Possible Values	From -2^63+1 to 2^63-1
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

StrikePriceDecimals

Field Name	Strike Price Decimals
Description	Indicates the number of decimals for Strike Price related to this Symbol Index
Used For	Cash

Format	Decimal Places
Tech Format	unsigned integer 8
Length	1
Possible Values	From 0 to 2^8-2
Used In	CashStandingDataFile (9007)

StrikePriceDecimalsRatio

Field Name	Strike Price Decimals Ratio
Description	Value used , only for the AMR code, to determine the number of decimals present in the Option contract strike price, as the strike price is disseminated in format of an integer. For example, for AMR code POTO1250404300C, you need to use the AMR Strike Price Decimals Ratio for the Exercise (Strike) Price part of the AMR code as defined in Chapter 4.6.2. In this case it's 04300 and if the AMR Strike Price Decimals Ratio=2, it will result in Strike Price 43.
Used For	Derivatives
Format	Numerical
Tech Format	unsigned integer 8
Length	1
Possible Values	From 0 to 2^8-2
Used In	DerivativesStandingDataFile (9013)

StrikePriceFlexIncrement

Field Name	Strike Price Flex Increment
Description	Strike Price increment for flex contracts (To be calculated with Price / Index Level Decimals). Used for flex options only.
Used For	Derivatives
Format	Numerical
Tech Format	unsigned integer 32
Length	4
Possible Values	From 0 to 2^32-2
Used In	DerivativesStandingDataFile (9013)

SymbolIndex

Field Name	Symbol Index
Description	Exchange identification code of the instrument. 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.
Used For	Cash and Derivatives
Format	Numerical ID
Tech Format	unsigned integer 32
Length	4
Possible Values	From 0 to 2^32-2
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

	FullTradeInformationFile (9030) OpenInterestFile (9014) PrevDayCapAndVolTradFile (9015) RepoSettlementPriceFile (9016)

T

TaxCode

Field Name	Tax Code
Description	Tax deduction code to which the instrument belongs.
Used For	Cash
Format	Enumerated
Tech Format	unsigned integer 8
Length	1
Possible Values	0 = Not eligible to PEA 3 = Eligible to PEA 9 = Not Applicable
Used In	CashStandingDataFile (9007)

ThresholdLISPostTrade120mn

Field Name	Threshold LIS Post Trade 120mn
Description	Defines the amount of an order to benefit from the LIS Trade Deferred publication to 120 min (to be calculated with the Amount Decimals).
Used For	Cash
Format	Amount
Tech Format	unsigned integer 64
Length	8
Possible Values	From 0 to 2^64-2
Used In	CashStandingDataFile (9007)

ThresholdLISPostTrade60mn

Field Name	Threshold LIS Post Trade 60mn
Description	Defines the amount of an order to benefit from the LIS Trade Deferred publication to 60 min (to be calculated with the Amount Decimals).
Used For	Cash
Format	Amount
Tech Format	unsigned integer 64
Length	8
Possible Values	From 0 to 2^64-2
Used In	CashStandingDataFile (9007)

ThresholdLISPostTradeEOD

Field Name	Threshold LIS Post Trade EOD
Description	Defines the amount of an order to benefit from the LIS Trade Deferred publication to EOD (to be calculated with the Amount Decimals).
Used For	Cash
Format	Amount
Tech Format	unsigned integer 64
Length	8
Possible Values	From 0 to 2^64-2
Used In	CashStandingDataFile (9007)

ThrottleforIncomingOrders

Field Name	Throttle for Incoming Orders
Description	Defines the number of order messages that a session on the Order Entry Gateway can submit per second in a particular contract. If the value is set to zero (0) it means the applicable value of the throttling limit is the client connection throughput for all contracts on which member is not acting as a Liquidity Provider.
Used For	Derivatives
Format	Numerical
Tech Format	unsigned integer 16
Length	2
Possible Values	From 0 to 2^16-2
Used In	DerivativesStandingDataFile (9013)

TickSize

Field Name	Tick Size
Description	Tick Size applied between the current Minimum Price and the next Minimum Price. Tick size on x characters, with . as a separator
Used For	Cash
Format	Price
Tech Format	Decimals
Length	32
Possible Values	(See field description)
Used In	CashTickSizeReferentialFile (9020)

TickSizeIndexID

Field Name	Tick Size Index ID
Description	ID of the tick size table available in the Tick Table file.
Used For	Cash
Format	Numerical ID
Tech Format	unsigned integer 16
Length	2

Possible Values	From 0 to 2^16-2
Used In	CashStandingDataFile (9007) CashTickSizeReferentialFile (9020)

TickValue

Field Name	Tick Value
Description	Used to compute the Valuation Coefficient: allows the calculation of the amount in a currency which should be paid by the buyer to the seller for a given price, for a trading lot (to be calculated with the Tick Value Decimals).
Used For	Derivatives
Format	Numerical
Tech Format	unsigned integer 64
Length	8
Possible Values	From 0 to 2^64-2
Used In	DerivativesStandingDataFile (9013)

TickValueDecimals

Field Name	Tick Value Decimals
Description	Indicates the number of decimals for Tick Value related to this Symbol Index
Used For	Derivatives
Format	Decimal Places
Tech Format	unsigned integer 8
Length	1
Possible Values	From 0 to 2^8-2
Used In	DerivativesStandingDataFile (9013)

TotalExpenseRatio

Field Name	Total Expense Ratio
Description	Total Expense Ratio (TER): total costs associated with managing and operating a fund.
Used For	Cash
Format	Numerical
Tech Format	unsigned integer 32
Length	4
Possible Values	From 0 to 2^32-2
Used In	CashStandingDataFile (9007)

TradeQualifier

Field Name	Trade Qualifier
Description	Trade Qualifier. Values specified, in the list of possible values, indicate the bit positions that should be used to set zero (0) or one (1) values. A single field contains multiple values provided in different positions. - bit in position 0 - Uncrossing Trade: indicates whether the trade occurred during an Uncrossing, or not. (0: No ; 1: Yes)

	- bit in position 1 - First Trade Price: indicates whether the price of the trade is the first trade price of the day, or not. (0: No ; 1: Yes) Please note that there can be multiple Trades with the "First Trade Price" flag set to Yes. - bit in position 2 - Passive Order: indicates whether the corresponding order was passive, or not. (0: No ; 1: Yes) - bit in position 3 - Aggressive Order: indicates whether the corresponding order was aggressive, or not. (0: No ; 1: Yes) - bit in position 4 - Trade Creation by Market Operations: indicates whether the trade results from a creation by Market Operations, or not. (0: No ; 1: Yes) - For future use - bit in position 5 - NAV Trade expressed in bps: indicates whether the trade results from a NAV trade expressed in basis point on the ETF Access platform. (0: No ; 1: Yes) - bit in position 6 - NAV Trade expressed in price currency: indicates whether the trade is a NAV trade expressed in price currency. This trade is always an update from a previous NAV trade expressed in basis point on the ETF Access platform. (0: No ; 1: Yes) - bit in position 7 - Deferred Publication: indicates whether the trade publication is deferred or immediate. (0: Immediate Publication ; 1: Deferred Publication) If all bits are set to 0, then it means that no Trade Qualifier applies. For the Market Data feed: - The values Passive Order and Aggressive Order always qualify the Buy order.Format: Numerical value expressed in base 2, prefixed with '0b'.
Used For	Cash and Derivatives
Format	Bitmap
Tech Format	unsigned integer 8
Length	1
Possible Values	0 = Uncrossing Trade 1 = First Trade Price 2 = Passive Order 3 = Aggressive Order 4 = Trade Creation by Market Operations 5 = NAV Trade expressed in bps (Cash Only) 6 = NAV Trade expressed in price currency (Cash Only) 7 = Deferred Publication (Cash Only)
Used In	FullTradeInformationFile (9030)

TradeReference

Field Name	Trade Reference
Description	Reference of the trade reported to the Exchange.
Used For	Cash and Derivatives
Format	Alphanumerical ID
Tech Format	character
Length	30
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

TradeType

Field Name	Trade Type
Description	Type of trade.
Used For	Cash and Derivatives

Format	Enumerated
Tech Format	unsigned integer 8
Length	1
Possible Values	1 = Conventional Trade (Cash and Derivatives) 2 = Large in Scale (LiS) Trade (Derivatives Only) 3 = Basis Trade (Derivatives Only) 4 = Large in Scale (LiS) Package Trade (Derivatives Only) 5 = Guaranteed Cross Trade (Cash and Derivatives) 6 = Against Actual Trade (Derivatives Only) 7 = Asset Allocation Trade (Derivatives Only) 9 = Exchange for Swap Trade (Derivatives Only) 10 = Exchange for Physical Trade - Cash Leg (Cash Only) 11 = Strategy Leg Conventional Trade (Derivatives Only) 12 = Strategy Leg Large in Scale (LiS) Trade (Derivatives Only) 13 = Strategy Leg Basis Trade (Derivatives Only) 14 = Strategy Leg Guaranteed Cross Trade (Derivatives Only) 15 = Strategy Leg Against Actual Trade (Derivatives Only) 16 = Strategy Leg Asset Allocation Trade (Derivatives Only) 18 = Strategy Leg Exchange For Swap Trade (Derivatives Only) 19 = Strategy Leg Exchange For Physical Trade (Derivatives Only) 20 = BoB Trade (Cash Only) 22 = AtomX Trade (Derivatives Only) 24 = Trade Cancellation (Cash and Derivatives) 25 = Out of Market Trade (Cash Only) 26 = Delta Neutral Trade - Underlying Cash Leg (Cash Only) 27 = Market VWAP Operation Trade (Cash Only) 28 = Euronext Fund Service Trade (Cash Only) 29 = Secondary Listing Trade (Cash Only) 30 = Request for Cross Trade (Derivatives Only) 31 = Request for cross strategy Leg Trade (Derivatives Only) 32 = Trade Publication (Cash and Derivatives) 33 = Dark Trade (Cash Only) 34 = Delta Neutral Trade - Underlying Future Leg (Derivatives Only) 36 = Total Traded Volume (For future use) 37 = ETF-MTF NAV Trade (price in basis points) (Cash Only) – Deprecated 38 = ETF-MTF NAV Dark Trade (price in basis points) (Cash Only) – Deprecated 39 = Guaranteed Cross – Negotiated deal NLIQ (Liquid) 40 = Guaranteed Cross – Negotiated deal OILQ (illiquid) 41 = Large in Scale (LIS) Trade (Cash) 42 = Large in Scale (LiS) Trade in basis points (Derivatives Only) 43 = Large in Scale (LiS) Package Trade in basis points (Derivatives Only) 44 = Strategy Leg Large in Scale (LiS) Trade in basis points (Derivatives Only)
Used In	FullTradeInformationFile (9030)

TradingCurrency

Field Name	Trading Currency
Description	Code of the currency (ISO 4217-3A).
Used For	Cash and Derivatives
Format	Alphanumerical ID
Tech Format	character

Length	3
Possible Values	(See field description)
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

TradingCurrencyIndicator

Field Name	Trading Currency Indicator
Description	Indicates whether the 'price expression' is in the Currency or in a ratio of this Currency. Use Currency Coefficient field to identify the ratio to apply. This is the case for instruments traded in pennies. The currency will be 'GBP', Trading Currency Indicator sets to '1' and Currency Coefficient set to '0.001'.
Used For	Cash
Format	Enumerated
Tech Format	unsigned integer 8
Length	1
Possible Values	0 = Change rate not applied to the traded price 1 = Change rate applied to the traded price
Used In	CashStandingDataFile (9007)

TradingDateTime

Field Name	Trading Date Time
Description	Date and time when the transaction was executed. Date and time in the following format: YYYY-MM-DDThh:mm:ss.ddddddZ. Where: - 'YYYY' is the year. - 'MM' is the month. - 'DD' is the day. - 'T' constant 'T' letter used as separator between YYYY-MM-DD and hh:mm:ss.ddddddZ. - 'hh' is the hour. - 'mm' is the minute. - 'ss.dddddd' is the second and its fraction of a second. - 'Z' constant 'Z' letter that stands for UTC time.
Used For	Cash and Derivatives
Format	Text
Tech Format	character
Length	27
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

TradingPeriod

Field Name	Trading Period
Description	Provides the current trading period.
Used For	Cash and Derivatives
Format	Enumerated

Tech Format	unsigned integer 8
Length	1
Possible Values	1 = Opening (Cash and Derivatives) 2 = Standard (Cash and Derivatives) 3 = Closing (Cash and Derivatives)
Used In	TimetableFile (9001)

TransactionType

Field Name	Transaction Type
Description	Transaction type or publication type.
Used For	Cash
Format	Enumerated
Tech Format	unsigned integer 8
Length	1
Possible Values	1 = Plain Vanilla Trade 2 = Dark Trade 3 = Benchmark Trade 4 = Technical Trade 5 = Give-up/Give-in Trade 6 = Ex/Cum dividend Trade 7 = Trade With Condition 15 = Summary Report
Used In	FullTradeInformationFile (9030)

TransparencyIndicator

Field Name	Transparency Indicator
Description	Used to define the transparency of the trade.
Used For	Cash
Format	Enumerated
Tech Format	unsigned integer 8
Length	1
Possible Values	0 = Lit/Regular Trade 1 = Dark Trade and Immediate Publication 2 = Dark Trade and Deferred Publication
Used In	FullTradeInformationFile (9030)

TypeOfCorporateEvent

Field Name	Type Of Corporate Event
Description	Indicates the last type of corporate event that has occurred on an instrument, such as detachment of rights, or of coupons. The data item is automatically calculated by the adjustment application but in case of problem or error, the data item value could be modified manually, particularly for purging the order book in case of absence of corporate event. This data has to be treated in consideration of the date of the event included into the header of the message. Valid values are: - "00" – No specific event

	- "01" – Dividend payment in cash or in stocks - "02" – Interest payment (Fix Income for which the price is not expressed in% of the nominal, only) - "04" – Split - "05" – Bonus (i.e. attribution) - "06" – Subscription - "07" – Share allocation - "08" – Share swap - "09" – Reverse split - "10" – Merger - "11" – Final Fix Income redemption - "12" – Capital amortization - "13" – Draw announcement (Belgian Fix Income only) - "14" – Block trade of controlling interest - "15" – Optional corporate events(dividend option) - "16" – Complex corporate event - "17" – Purge of the order book (purge is initiated manually in the absence of a corporate event, for example, following the modification of the variable tick of the listed instrument) - "22" Luxembourg Stock Exchange corporate event
Used For	Cash
Format	Alphanumerical ID
Tech Format	character
Length	2
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

TypeOfMarketAdmission

Field Name	Type Of Market Admission
Description	Indicates the type of market to which an instrument has been listed.
Used For	Cash
Format	Enumerated
Tech Format	character
Length	1
Possible Values	A = Instruments traded on the primary market B = Instruments traded on the secondary market C = Instruments traded on the New Market D = Non-regulated market / instruments traded on the free market ('Marche Libre') E = Non-regulated market / Alternext F = Non listed G = Regulated Market / Non equities H = Regulated Market / Equities / Segment A I = Regulated Market / Equities / Segment B J = Regulated Market / Equities / Segment C K = Regulated Market / All securities / Special Segment L = Regulated Market / Equities / Other instruments S = OPCVM, SICOMI non listed (French Investment Funds) 6 = Off Market 7 = Gold, Currencies, and Indices 9 = Foreign
Used In	CashStandingDataFile (9007)

U

UMTF

Field Name	UMTF
Description	Indicates the instrument code based on 'Uniform MTF' symbology.
Used For	Cash
Format	Alphanumerical ID
Tech Format	character
Length	6
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

UnderlyingExpiry

Field Name	Underlying Expiry
Description	Expiry Date of the underlying (in number of days since the 1st of January 1970).
Used For	Derivatives
Format	Date
Tech Format	unsigned integer 32
Length	4
Possible Values	From 0 to 2^32-2
Used In	DerivativesStandingDataFile (9013)

UnderlyingInstrumentTradingCode

Field Name	Underlying Instrument Trading Code
Description	Is the underlying AMR code on derivatives and the Trading Code on cash. Cash: Trading code is a 12-character string, the only instrument identifier that is unique in the feed in addition to the symbol index. Derivatives: The AMR code is a 15-character string, allocated by the trading engine. It is unique per instrument.
Used For	Derivatives
Format	Alphanumerical ID
Tech Format	character
Length	15
Possible Values	(See field description)
Used In	DerivativesStandingDataFile (9013)

UnderlyingISINCode

Field Name	Underlying ISIN Code
Description	Underlying ISIN. For Repo: Underlying instrument (instrument used in the loan quotation system) for loan contracts on centralized lending market.

	For Warrant: Gives the trading code of the underlying listed instrument of a warrant.
Used For	Cash and Derivatives
Format	Alphanumerical ID
Tech Format	character
Length	12
Possible Values	(See field description)
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

UnderlyingMIC

Field Name	Underlying MIC
Description	Identifies the market to which an instrument' underlying belongs by its MIC (Market Identification Code), according to ISO 10383. Refer to MIC field to have all the authorized values.
Used For	Cash and Derivatives
Format	Alphanumerical ID
Tech Format	character
Length	4
Possible Values	(See field description)
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

UnderlyingName

Field Name	Underlying Name
Description	Indicates the full name of the ETF underlying.
Used For	Cash
Format	Text
Tech Format	character
Length	102
Possible Values	(See field description)
Used In	CashStandingDataFile (9007)

UnderlyingReturnType

Field Name	Underlying Return Type
Description	Indicates the dividend treatment applied.
Used For	Cash
Format	Enumerated
Tech Format	unsigned integer 8
Length	1
Possible Values	1 = Net Total Return 2 = Price Return 3 = Total Return
Used In	CashStandingDataFile (9007)

UnderlyingSegmentation

Field Name	Underlying Segmentation
Description	Indicates the underlying asset segmentation.
Used For	Cash
Format	Enumerated
Tech Format	unsigned integer 8
Length	1
Possible Values	1 = Equity 2 = Fixed Income 3 = Mixed 4 = Alternative 5 = Currency 6 = Commodities
Used In	CashStandingDataFile (9007)

UnderlyingSubtype

Field Name	Underlying Subtype
Description	Defined the underlying sub-type associated to the underlying type. Underlying Type "Stock" accepts following Underlying Subtypes: Basket, Dividend, ETF and Share Underlying Type "Index" accepts: Dividend Index, Equity Index, TRF Index and Volatility Index Underlying Type "Future" accepts: Future on Commodities Underlying Type "Exchange rate" accepts: FX Cross Rates (FXCR), FX Emerging Markets (FXEM) and FX Majors (FXMJ) Underlying Type "Commodity" accepts: Agricultural (AGRI), Environmental (ENVR), Freight (FRGT), Fertilizer (FRTL), Industrial products (INDP), Inflation (INFL), Multi Commodity Exotic (MCEX), Metals (METL), Energy (NRGY), Official economic statistics (OEST), Other C10 (OTHC), Other (OTHR), Paper (PAPR) and Polypropylene (POLY)
Used For	Derivatives
Format	Enumerated
Tech Format	unsigned integer 8
Length	1
Possible Values	0 = Basket 1 = Dividend 2 = ETF 3 = Share 4 = Dividend Index 5 = Equity Index 6 = TRF Index 7 = Volatility Index 8 = Future On Commodities 9 = FXCR - FX Cross Rates 10 = FXEM - FX Emerging Markets 11 = FXMJ - FX Majors 12 = AGRI - Agricultural 13 = ENVR - Environmental

	14 = FRGT - Freight 15 = FRTL - Fertilizer 16 = INDP - Industrial products 17 = INFL - Inflation 18 = MCEX - Multi Commodity Exotic 19 = METL - Metals 20 = NRGY - Energy 21 = OEST - Official economic statistics 22 = OTHC - Other C10 23 = OTHR - Other 24 = PAPR - Paper 25 = POLY - Polypropylene
Used In	DerivativesStandingDataFile (9013)

UnderlyingType

Field Name	Underlying Type
Description	Defines the instrument type of the underlying.
Used For	Derivatives
Format	Enumerated
Tech Format	character
Length	1
Possible Values	C = Commodity F = Future I = Index S = Stock X = Exchange Rate
Used In	DerivativesStandingDataFile (9013)

V

VegaProtectforMM

Field Name	Vega Protect for MM
Description	Vega Protection for Market Makers Level.
Used For	Derivatives
Format	Enumerated
Tech Format	unsigned integer 8
Length	1
Possible Values	0 = Protection for Market Makers enabled at a contract level 1 = Protection for Market Makers enabled at a contract and expiry level.
Used In	DerivativesStandingDataFile (9013)

Venue

Field Name	Venue

Description	Identification of the venue where the transaction was executed using the ISO 10383 segment MIC for transactions executed on a trading venue. Otherwise the BIC is sent following ISO 9362. For Approved Publication Arrangement (APA), possible values are: - SINT – Systematic INTernalizer (This is not a tag in ISO) - XOFF – OFF-EXCHANGE TRANSACTIONS - LISTED INSTRUMENTS.
Used For	Derivatives
Format	Alphanumerical ID
Tech Format	character
Length	11
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

VolumeProtectforMM

Field Name	Volume Protect for MM
Description	Volume Protection for Market Makers Level.
Used For	Derivatives
Format	Enumerated
Tech Format	unsigned integer 8
Length	1
Possible Values	0 = Protection for Market Makers enabled at a contract level 1 = Protection for Market Makers enabled at a contract and expiry level.
Used In	DerivativesStandingDataFile (9013)

W

WhRFCDaysBeforeExpiry

Field Name	WhRFC Days Before Expiry
Description	Wholesale RFC Days Before Expiry defines the number of days (0 to 99) from expiry from which the RFC will no longer be available. Available only if the Request For Cross (7) is set in Available Wholesale Trade Type.
Used For	Derivatives
Format	Numerical
Tech Format	unsigned integer 8
Length	1
Possible Values	From 0 to 2^8-2
Used In	DerivativesStandingDataFile (9013)

WhRFCImprovementPeriod

Field Name	WhRFC Improvement Period
Description	Wholesale RFC Improvement Period is the number of seconds that defines the duration of the RFC Improvement Period. Available only if the Request For Cross (7) is set in Available Wholesale Trade Type.
Used For	Derivatives

Format	Numerical
Tech Format	unsigned integer 8
Length	1
Possible Values	From 0 to 2^8-2
Used In	DerivativesStandingDataFile (9013)

WhRFCMinutesBeforeClosing

Field Name	WhRFC Minutes Before Closing
Description	Wholesale RFC Minutes Before Close allows the setup of the number of minutes (1 to 99) from market close from which the RFC will be deactivated.
Used For	Derivatives
Format	Numerical
Tech Format	unsigned integer 8
Length	1
Possible Values	From 0 to 2^8-2
Used In	DerivativesStandingDataFile (9013)

WhRFCPickUpPerc

Field Name	WhRFC Pick Up Perc
Description	Defines the percentage of the RFC Initiator quantity that is available for RFC responses during the final execution at the RFC price. This pick up percentage is not relevant during the final execution with RFC responses improving the RFC Price. Available only for Wholesale Trade Type = 9.
Used For	Derivatives
Format	Numerical
Tech Format	unsigned integer 8
Length	1
Possible Values	From 0 to 2^8-2
Used In	DerivativesStandingDataFile (9013)

APPENDIX A: SBE DISCLAIMER

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APPENDIX B: DOCUMENT HISTORY

Version	SBE Template Version	Date	Change Description
1.1.0		29 Sep 2016	**First Version**
1.2.0		4 Jan 2017	**Specification changes:** - In the Standing Data files, the feed configuration part has been improved. This imply structure changes. - Chapter 2 added including Feed Configuration - In SBE Template the maximum, minimum and null values have been changed **File changes:** - File name convention changed. - Changed definition of Current folder to 5 rolling trading days. - Removed “version” from file name, will become a tag inside the files. **Field changes:** - “Strike Price Flex Increment” description improved - “Start Time Vwap” and “End Time Vwap” are cash only fields - “Primary Source IP Range” and “Secondary Source IP Range” has been renamed in “Source IP Range” - Multicast IP size changed - “Optiq Segment” possible values added
1.3.0		27 Jan 2017	**Specification changes:** ○ Renaming Retail Matching Service by Best of Book **File changes:** - FullTradeInformationFile (9030): ○ Following fields are now optional: “Publication Date Time”, “MiFID Price Notation”, “MMT Market Mechanism”, “MMT Publication Mode”, “MMT Trading Mode”, “MMT Transaction Category”, “MMT Negotiation Indicator”, “MMT Agency Cross Trade Indicator”, “MMT Modification Indicator”, “MMT Benchmark Indicator”, “MMT Special Dividend Indicator”, “MMT Off Book Automated Indicator”, “MMT Contribution to Price”, “MMT Algorithmic Indicator”, “MMT Post Trade Deferral”, “MMT Duplicative Indicator”, “Effective Date Indicator”, “Notional Currency”, “Trade Type”, “MiFID Currency”, “MiFID Notional Amount”, “Venue”, “MiFID Instrument Id” and “MiFID Instrument Id Type”

Version	SBE Template Version	Date	Change Description
			○ Following fields are set to null for step 1: "Mifid Price Notation", "MiFID Qty in Msrmt Unit Notation", "Mifid Quantity Measurement Unit", "Publication Date Time", "MMT Market Mechanism", "MMT Trading Mode", "MMT Transaction Category", "MMT Negotiation Indicator", "MMT Agency Cross Trade Indicator", "MMT Modification Indicator", "MMT Benchmark Indicator", "MMT Special Dividend Indicator", "MMT Off Book Automated Indicator", "MMT Contribution to Price", "MMT Algorithmic Indicator", "MMT Post Trade Deferral" and "MMT Duplicative Indicator" ○ "Venue Of Publication" has been removed
			○ Trade Qualifier has 2 new possible values (only for phase 2): "NAV Trade expressed in bps" and " NAV Trade expressed in price currency" ○ "Trade Type" value "Valuation Trade" removed ○ "MMT Algorithmic indicator", "MMT Duplicative Indicator", "MMT Negotiation Indicator" and "MMT Special Dividend Indicator" are cash only not cash and derivatives ○ Fields "MiFID Emission Allowance Type" and "Market Of Reference MIC" added - TimetableFile (9001): ○ "Instrument State" field renamed into "Phase Id" and value halted removed ○ "EMM", "Symbol Index" and "Pattern ID" fields are now optional ○ "Price Limits" and "Quote Spread Multiplier" fields removed ○ "Trading Mode" Renamed in "Phase Qualifier" and values numbers changed (+1 for each value to avoid 0) ○ "Trading Side" field removed - CashStandingData (9007): ○ "Partition ID", "Nomincal Currency" and "Issue Price" added ○ "Nominal Market Price" and "Repo Settlement Price" removed ○ Following field are now optional: "Mnemonic", "Type of Market Admission" and "Pattern ID" ○ "Instrument Group Code" field is now mandatory ○ "Market Model" Field added ○ "CFI" field is mandatory

Version	SBE Template Version	Date	Change Description
			- DerivativesStandingDataFile (9013): ○ Addition of: “Lot Size” and “Underlying Expiry”, “Partition ID”, “Outright LIS Trade Threshold “, “Strategy LIS Trade Threshold “, “Outright G.Cross Threshold “, “Strategy G.Cross Threshold “, “Instrument Trading Code”, “EMM”, “Premium Pricing Threshold”, “Tick Value” and “Premium Pricing Tick Size” ○ “Tick Size Denominator” renamed in “Instrument Decimals Ratio” ○ “Instrument Numerator EDSP” renamed in “Instrument EDSP Tick Size” ○ “Tick Size Numerator” renamed in “Instrument Tick Size” ○ “Strike Price Denominator” renamed in “Strike Price Decimals Ratio” ○ “Instrument Numerator Settlement” renamed into “Instrument Settlement Tick Size” ○ “Strategy Code” field added in a repeated section and is optional ○ following field are now optional: **“**Option Type” and “Strike Price” ○ “Instrument Unit Expression” field added
			- StrategyStandingDataUnitary: ○ “Price / Index Level Decimal”, “Ratio / Multiplier Decimal”, “Quantity Decimal” and “Amount Decimal” have been removed **<u>Field changes:</u>** - “EMM” field has a new possible value only for phase “2: ETF MTF – NAV Central Order Book” and Naming of possible values reviewed - “MiFID Execution ID”: description improved with the details on how the value is generated - “Currency Coefficient” description has been improved with the use of the decimal scale code - “Strike Price Flex Increment” description improved with the Decimal field to use - “Trade Type”: ○ possible values “Delta Neutral Trade – Future Leg”, “Total Traded Volume” and “Hidden Quantity” added ○ Value “26 – Delta Neutral – cash leg” is Cash Only and not Cash and Derivatives - “Par Value” field is now an amount instead of a price - “CFI” field description improved with the correct ISO and values removed. Please refer to the according ISO - “MIC” field is Cash and derivatives and not Cash Only - “Trading Mode” is now a 16bits fields (instead of 32)

Version	SBE Template Version	Date	Change Description
			- Continuous Uncrossing value added in fields: “Instrument State” and “Phase Id” - “Order Entry Qualifier” a new value added “Cancel Only” - MIC field description improved with possible values on derivatives - EMM field: removed value Possible Value

1.4.0		15 Mar 2017	**<u>Specification changes:</u>**
			- In “Preface” part, a new scope “Trade Reporting and Publication” has been added.
			- In field descriptions, the format have been updated with the functional type instead of the technical one.
			- Section 1.3 File Name Convention: Version of the file removed from its name
			<u>Message changes:</u>
			- FullTradeInformationFile (9030):
			    o “MiFID Instrument ID Type” and “MiFID Price Notation” fields are now with a format type as “Text” instead of “Alphanum id”
			    o In “Trade Type” field the value “34 Delta Neutral Trade – Underlying Future Leg” is now “Derivatives Only” instead of “Cash and Derivatives”
			    o “MiFID Price Notation”: new possible value added (BAPO – Basis Point)
			    o “MiFID Emission Allowance Type”: OTHR added in the possible values (for others)
			    o “Transaction Type” is now optional (not used for derivatives)
			- DerivativesStandingDataFile (9013):
			    o “Throttle for Incoming Orders” field description improved
			    o “Instrument Decimals Ratio” and “Strike Price Decimals Ratio” field description improved
			    o OutrightStandingDataUnitary: “CFI” field is optional
			    o StrategyStandingDataUnitary: field “Contract Symbol Index” added
			<u>Field changes:</u>
			- In “EMM” field, the word “APA” from value “Euronext APA off-exchange trade reports” has been removed
			- “Premium Pricing Tick Size” description corrected (it is not premium over the threshold but premium under the threshold)
			- “Trade Type”: “Total Traded Volume” value not used any more
			- “Phase Time” way to provide time changed (from number of sec to hhmmss)

<table>
<tr><th>Version</th><th>SBE Template Version</th><th>Date</th><th>Change Description</th></tr>
<tr><td></td><td></td><td></td><td>
- “Strike Price Decimals Ratio” and “Quantity Notation” fields description improved
- “Instrument Name” is cash only instead of Cash and Derivatives
- “Instrument Decimals Ratio” description improved
- “PhaseQualifier”, “Trade Qualifier”, “Order Type Rules” and “Available Wholesale Trade Type” field descriptions have been updated
- “Channel ID” description has been improved
- “Strategy Code”: New value “U – Inter Commodity Spread” added
</td></tr>
<tr><td>1.4.1</td><td></td><td>15 May 2017</td><td>
<u>Message changes:</u>
- FullTradeInformationFile (9030): MiFID Clearing Flag is now optional
- DerivativesStandingDataFile (9013):
    o Following fields are now optional when it contains underlying referential: “Contract Event Date”, “Contract Type”, “Price / Index Level Decimals”, “Quantity Decimals”, “Amount Decimals”, “Ratio / Multiplier Decimals”, “MIC”, “Country Of Exchange”, “Order Type Rules”, “Settlement Method”, “Available Wholesale Trade Type”, “Strike Price Decimals Ratio”, “Premium Pricing Tick Size”, “Premium Pricing Threshold”, “Tick Value”, “Outright LIS Trade Threshold”, “Strategy LIS Trade Threshold”, “Outright G.Cross Threshold” and “Strategy G.Cross Threshold”
    o Field “Underlying Instrument Trading Code” added
<u>Field changes:</u>
- Market Model is Cash only and not Cash and Derivatives
<u>Section change:</u>
- In MulticastDataRealTime and MulticastDataSnapshot sections, field Partition ID has been added
</td></tr>
</table>

Version	SBE Template Version	Date	Change Description

2.0.0		11 October 2017	**1. <u>EURONEXT Optiq Market Data Gateway Solution:</u>**
			- The **SBETemplate file** for Derivatives is located in the Environment folder
			- The **SBETemplate files** for Step 2 are located in each <Optiq Segment> folder
			- The **CashTickSizeReferentialFile** is located as a cross Optiq Segment file in the Environment folder with 'ALL' in the name, but also in the per Optiq Segment folders. All files will have the same content.
			- The **Timetable** files are now located in each Optiq Segment folder, and the Optiq Segment is included in the file name instead of 'ALL'
			- File Naming Convention: Optiq OEG file names will begin with '**OptiqOEG**'
			2. <u>File Overview changes:</u>
			- Rename **'Technical Format Fields'** section into **'Functional Format Fields'**
			- **'Technical Format Fields'** section added
			- Date Convention : '**Dates** are defined in number of **days**' instead of '**Timestamps** are defined in number of **ns**'
			3. <u>File Description changes:</u>
			- SBETemplate Files :
			    o **Only for Derivatives:** The MDG SBE Template file is a cross Optiq Segment file, directly available in the Environment folder,
			    o **In Step 2:** 2 SBE Template files are available : one for OEG and one for MDG. These files are stored in each <OptiqSegment> folder,
			    o **About SBE Compatibility:** Compatibility between MDG SBE template of step 1 and step 2 is not maintained.
			- TimetableFile (9001) :
			    o **PhaseQualifier** Optional instead of Mandatory

Version	SBE Template Version	Date	Change Description
2.0.0		11 October 2017	○ **TradingPeriod** Mandatory instead of Optional ○ **Session** Mandatory instead of Optional - CashStandingDataFile (9007) : ○ Description of the first structure updated : "As an example, Timestamps on the feed are provided **~~on the feeding~~ in** number of ns since 1970 January the 1st." ○ Description of the third structure of the file added instead of 'for future use' ○ **LogicalAccessConnectivity** structure added as the third structure of the file ○ **IssuePriceDecimals**, **StrikePriceDecimals**, **LiquidInstrumentIndicator** and **MarketOfReferenceMIC** added ○ **FixPriceTick** removed - DerivativesStandingDataFile (9013) : ○ **MIC** Mandatory instead of Optional ○ **CountryOfExchange** Mandatory instead of Optional ○ **InstrumentEDSPTickSize** Optional instead of Mandatory ○ **TickValueDecimals, PricingAlgorithm, UnderlyingSubtype, MotherStockISIN, ReferenceFutureContractSecGrp** added at Contract level ○ **DaysToExpiry** added at Outright level ○ **CFI** added at Strategy level ○ **LegPrice** Optional instead of Mandatory - FullTradeInformationFile (9030) : ○ **SymbolIndex** Optional instead of Mandatory ○ **MifidPrice** Optional instead of Mandatory ○ **TradeQualifier** Optional instead of Mandatory **4. <u>Field Description changes:</u>** - **Tech Format** added for each field description - **AvailableWholesaleTradeType** description improved - **DaysToExpiry** added - **EMM** : ○ Value **50 'Societe Generale Systematic Internaliser (SI)'** removed ○ Value **254 'Not Applicable (For indices and iNAV)'** becomes **99** - **ExerStyle** : Values **2 'Asian', 3 'Bermudan', 4 'Other'** added - **FirstSettlementDate** description updated - **FixPriceTick** removed - **GuaranteeIndicator** : ○ Description updated ○ Possible values description updated - **IPAddressPrimary** and **IPAddressDR** added - **IssuePrice** description updated - **IssuePriceDecimals** created - **IssuingCountry** description updated - **LegRatio** description updated - **LiquidInstrumentIndicator** added

Version	SBE Template Version	Date	Change Description

2.0.0		11 October 2017	- **MarketOfReferenceMIC** description updated with **'(For Future Use)'**
			- **MDGSetOfChannelsID** :
			    o Format switched from **'Numerical ID'** to **'Enumerated'**
			    o Possible values updated
			- **MIC** description updated with the possible values
			- Remove 'For phase 1 this field is set to null' from the description of the fields **MiFIDEmissionAllowanceType, MifidPriceNotation, MiFIDQtyinMsrmtUnitNotation, MifidQuantityMeasurementUnit, MMTAgencyCrossTradeIndicator, MMTAlgorithmicIndicator, MMTBenchmarkIndicator, MMTContributiontoPrice, MMTDuplicativeIndicator, MMTMarketMechanism, MMTModificationIndicator, MMTNegotiationIndicator, MMTOffBookAutomatedIndicator, MMTPostTradeDeferral, MMTSpecialDividendIndicator, MMTTradingMode, MMTTransactionCategory**
			- **MMTPublicationMode** description updated
			- **MotherStockISIN** added
			- **OptiqSegment** : Value **8 'Commodities Derivatives'** renamed to **'Commodity Derivatives'**
			- **OrderEntryQualifier** : Value **4 'Order Entry Only'** removed
			- **OrderTypeRules** description improved
			- **PartitionType** added
			- **PhaseQualifier** description improved
			- **PriceMultiplier** description updated
			- **PricingAlgorithm** added
			- **PublicationDateTime** : Remove 'For phase 1 this field is set to null' from the description
			- **ReferenceFutureContractSecGrp** added
			- **SettlementDelay** description updated
			- **SettlementMethod** : Value **'O' 'Optional'** added
			- **StrategyCode :**
			    o Description updated
			    o Value **'U' 'Inter Commodity Spread'** removed
			- **StrikePrice** description updated
			- **StrikePriceDecimals** added
			- **StrikePriceDecimalsRatio** description updated
			- **ThrottleforIncomingOrders** description updated
			- **TickValueDecimals** added
			- **TradeQualifier** :
			    o Description updated
			    o Value **1 'Opening Trade'** renamed to **'First Trade Price**

Version	SBE Template Version	Date	Change Description

2.0.0		11 October 2017	- **TradeType :**
			  ○ Value **21 'SI Trade'** removed
			  ○ **'For future use'** added in value **33 'Dark Trade'**
			  ○ Value **35 'Hidden Quantity'** removed
			  ○ **'For future use'** added in value **36 'Total Traded Volume'**
			  ○ Value **37 'ETF-MTF NAV Trade (price in basis points) (Cash Only) - For future use'** added
			  ○ Value **38 'ETF-MTF NAV Dark Trade (price in basis points) (Cash Only) - For future use'** added
			- **UnderlyingSubtype** added

2.0.1	105	13 July 2018	- MDG Set Of Channels ID **10 – Société Générale Systematic Internalizer (SI)** and **12 – Equity Off-Exchange Trade Reports** removed - Field **PartitionID** added in the **MulticastDataRealTime** and **MulticastDataSnapshot** XML structures in section **2.5 - Feed Configuration** - New **ICBCode** field added to the section **3.2 CashStandingDataFile (9007)**
2.0.2	105	13 Sep 2018	- **MDG Set Of Channels ID 9** renamed to **Equities Dublin** - **MDG Set Of Channels ID 15** renamed to **Euronext Dublin Indices** - **Strike Price** field description updated : the field is to be calculated with **Price/Index Level Decimals**

2.0.3	105	8 Oct 2018	General :
			• **SBE Template Version** added to the front page and to the Document History
			Section **4 Field Description:**
			• **Order Type Rules** field: the values **bit in position 2 - Stop / Stop Loss** and **bit in position 3 - Stop Limit** are only for OEG
			• **Phase Qualifier** field : value **0 – No Qualifier** becomes deprecated
			• **Strike Price** field : the decimals field to be used for Cash instruments is **Strike Price Decimals** instead of Price/Index Level Decimals
			• 3 values added to the **Trade Type** field :
			  - 42 = Large in Scale (LiS) Trade in basis points (Derivatives Only)
			  - 43 = Large in Scale (LiS) Package Trade in basis points (Derivatives Only)
			  - 44 = Strategy Leg Large in Scale (LiS) Trade in basis points (Derivatives Only)

Version	SBE Template Version	Date	Change Description
2.3.0	107	29 Nov 2018	Section **3.2 CashStandingDataFile (9007):** • 3 fields added to the message block : - ThresholdLISPostTrade60mn - ThresholdLISPostTrade120mn - ThresholdLISPostTradeEOD • New XML section **ETFDataFromMarketOfReference** added at the end of the file with the following fields : - SixMonthsADVExchangeOfRef - AUM - BICMainDepositary - CutOffTime - DateNextTradableNAV - PublicationDateNextTradableNAV - DividendFrequency - MICExchangeOfReference - NameExchangeOfReference - ExpositionType - ICSD - IndexLeverage - IssuerName - LEICode - ListingDate - NAVCurrency - PreviousNAV - ReutersRICCode - TotalExpenseRatio - BloombergTickerCode - NAVPublicationTime - UMTF - UnderlyingName - UnderlyingReturnType - UnderlyingSegmentation - BpsLowCollar - BpsHighCollar

Version	SBE Template Version	Date	Change Description
2.3.0	107	29 Nov 2018	Section **4 Field Description:** • 27 fields from the new **ETFDataFromMarketOfReference** structure added • Value **9 – Listed not traded** added to the **EMM** field • Value **32 – ETF Access** added to the **MDG Set Of Channels ID** field • **LiquidInstrumentIndicator** field is now **Cash and Derivatives**, instead of Derivatives only • **MICList** field is now **Cash** only, instead of Cash and Derivatives • Value **5 – Luxembourg Stock Exchange** of the **OptiqSegment** field renamed to **Bourse de Luxembourg** • Value **'MOC' – Market On Close** added to the **PricingAlgorithm** field • **TradeQualifier** field: - "ETF MTF" renamed to "ETF Access" in the field description - Bit 7 – Deferred Publication (Cash Only) added • **TradeType** field: - "For future use" removed from the value **33 = Dark Trade (Cash Only)** - "Deprecated" added to the values **37 = ETF-MTF NAV Trade (price in basis points) (Cash Only)** and **38 = ETF-MTF NAV Dark Trade (price in basis points) (Cash Only)**
2.3.1	107	14 Dec 2018	Section **3.2 CashStandingDataFile (9007):** • 3 fields added to the message block: - AssetClass - InstrumentCategory - InstrumentType Section **4 Field Description:** • 3 fields added: - AssetClass - InstrumentCategory - InstrumentType
2.5.0	109	21 Jan 2019	Section **3.2 CashStandingDataFile (9007):** • 1 field added to the message block: - ClosingPriceType
2.6.0	110	21 Jan 2019	One value added to the **OptiqSegment f**ield: '14' Block
2.7.0	116	11 Jun 2019	**CashStandingDataFile (9007)**: moved fields LotSize and InstUnitExp from StandingDataUnitary section into EMMPattern section.

<table>
<tr><th>Version</th><th>SBE Template Version</th><th>Date</th><th>Change Description</th></tr>
<tr><td>2.8.0</td><td>116</td><td>04 jul 2019</td><td>Section 3.2 CashStandingDataFile (9007):
5 fields added to the EMMPattern structure:
- BpsLowCollar
- BpsHighCollar
- BlockPriceControlID
- DeclarationDuration
- EligibleForMargin
Section 4 Field Description:
3 fields added:
- BlockPriceControlID
- DeclarationDuration
- EligibleForMargin</td></tr>
</table>