

EURONEXT MARKETS – DERIVATIVES ISIN MAPPING FILE
SPECIFICATIONS

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1.4

07 October 2020



PREFACE

ABOUT THIS DOCUMENT

The purpose of this document is to describe the relationship between the existing derivatives instruments listed on the current technology and the derivatives listed on Optiq when the Oslo Market is migrated to Optiq, as the ISIN codes for the derivatives instruments will change as a part of the migration.

DOCUMENT AUDIENCE

This document is intended for participants in the Euronext Oslo Børs derivatives market.

ASSOCIATED DOCUMENTS

The following lists the associated documents, which either should be read in conjunction with this document or which provide other relevant information:

Please visit <http://www.euronext.com/en/it-documentation/>

WHAT'S NEW?

The following lists the changes related to this version. The full document history is available p.9.

Version	Date	Changes
1.0	19/08/2020	<ul style="list-style-type: none">Initial version
1.1	20/09/2020	<ul style="list-style-type: none">Changed to csv filesAdded Last Trading Date and Expiry date on the Optiq side
1.2	29.09.2020	<ul style="list-style-type: none">Clarified that the files are comma separatedFixed the date formats for last Current Expiration Date and New Last Trading Date. Clarified that New Expiration Date is a string (as it is not a valid date)
1.3	07.10.2020	<ul style="list-style-type: none">Clarification on File naming convention, frequency, availability
1.4	07.10.2020	<ul style="list-style-type: none">Added Current Instrument ID and Current Group ID as fields in both files

SUPPORT

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1. INTRODUCTION

Reference is made to section 3.1.1.8 Derivatives instruments ISIN change in Optiq Derivatives of the Oslo Børs [Migration Guidelines](#) document.

As a consequence of the migration of Oslo Børs Derivatives instruments to the Optiq Derivatives system, Euronext will assign new ISIN codes to each individual and tradable derivatives instrument when migrating onto Optiq.

The ISIN codes of the current legacy derivatives trading platform will not be kept after the migration.

In order to facilitate the ISIN correspondence between the current legacy derivatives trading platform and Optiq, Euronext will provide a mapping table in order to help identify the key used to establish such correspondence and enable data vendors, trading participants, trading ISVs to apply it in their system if it is deemed required.

For end to end consistency across the trading to clearing chain, such a file will also be made available to LCH SA, clearing ISVs and clearing members.

The following document specifies the content of the ISIN mapping files and the availability of files for testing and target production.

2. FILE NAMING CONVENTION, AVAILABILITY AND LOCATION

ISIN Mapping principles

The mapping files which will be made available will result from the comparison between:

- Current Oslo Børs instruments from production SOLA and EUA Optiq
- Current Oslo Børs instruments from production SOLA and Production Optiq

Two files will be created: one for futures instruments and one for option instruments.

Naming convention for the mapping files

- EUA environment

The files will be named as:

'<YYYYMMDD>_EUA_DerivativesMapping_options.csv' and '<YYYYMMDD>_EUA_DerivativesMapping_futures.csv'.

- Production environment

The files will be named as:

'<YYYYMMDD>_PRD_DerivativesMapping_options.csv' and '<YYYYMMDD>_PRD_DerivativesMapping_futures.csv'.

Availability and frequency of mapping files

- EUA environment

The ISIN mapping files are available in EUA:

- On a weekly basis every Friday
- Time availability of the files: 10 am CET

- Production environment

Once all contracts are listed in production (completion is planned end October), the mapping files will be available as per following schedule:

- First mapping files will be available on 6th November
- Files will be made available on a weekly basis on Friday 13th and Friday 20th
- In the last week of November prior to go-live, the files will be made available every day from Monday 23rd November until Friday 27th November
- Time availability of the files: 10 am CET

Location of mapping files:

The mapping file will be made available on:

- Oslo Børs [delta website](#)
- Euronext [IT Documentation](#) section

3. FILES OVERVIEW

The aim of this section is to describe the contents of the mapping files. Both files are comma delimited.

The structure of the file is that for instruments being migrated from the current Oslo Børs Derivatives trading system (SOLA) to Optiq both the 'Current *' and the 'New *' field will be populated.

For instruments from the current Oslo Børs Derivatives trading system that will not be migrated to Optiq, only the 'Current *' fields will be populated (except the 'New Contract Code field' which is always populated).

For instruments listed initially on Optiq, without a corresponding instrument on the Oslo Børs Derivatives trading system will only appear in the 'Current *' fields.

2.1 FUTURES FILE

Field	Short Description
<u>Current Underlying Symbol</u>	The underlying symbol / ticker code currently used in the Oslo Børs Equities market. NOTE: This value does not match the 'Underlying Class' identifier used on SOLA.
<u>Underlying ISIN</u>	The ISIN of the underlying instrument
<u>Current Description</u>	The description of the instrument class as it appears in the ob_Derivatives.xml file
<u>Current Symbol</u>	The Symbol as currently used in the Oslo Børs Derivatives market
<u>Current Expiration Date</u>	Expiration date. Format : YYYY-MM-DD
<u>Current Contract Size</u>	Contract Size
<u>openInterest</u>	The open interest of the instrument
<u>Current Instrument ID</u>	The current Instrument ID as used in the Oslo Børs Derivatives market
<u>Current Group ID</u>	The current Group ID as used in the Oslo Børs Derivatives market
<u>Current ISIN</u>	The ISIN of the instrument listed on the Oslo Børs Derivatives market
<u>New ISIN</u>	The ISIN code of the same instrument as will be used when migrated to the Optiq platform
<u>New Contract Code</u>	The contract code as it will appear on Optiq (replacing <u>Current Underlying Symbol</u>)
<u>New Symbol (AMR Code)</u>	The AMR code of the instrument as it will appear on Optiq (replacing <u>Current Symbol</u>)
<u>New Expiration Date</u>	Expiration date, Format: YYYY/MM/00 as a string
<u>New Last Trading Date</u>	Last Trading Date in Optiq. Format: YYYY-MM-DD
<u>New Contract Name</u>	The description of the instrument class (replacing <u>Current Description</u>)

2.2 OPTIONS FILE

Field	Short Description
<u>Current Underlying Symbol</u>	The underlying symbol / ticker code currently used in the Oslo Børs Equities market. NOTE: This value does not match the 'Underlying Class' identifier used on SOLA.
<u>Underlying ISIN</u>	The ISIN of the underlying instrument
<u>Current Description</u>	The description of the instrument class as it appears in the ob_Derivatives.xml file
<u>Current Symbol</u>	The Symbol as currently used in the Oslo Børs Derivatives market
<u>Current Instrument Type</u>	The instrument type of the instrument (C- Call, P – Put)
<u>Current Expiration Date</u>	Expiration date. Format: YYYY-MM-DD
<u>Current Strike Price</u>	The strike price of the instrument
<u>openInterest</u>	The open interest of the instrument
<u>Current Instrument ID</u>	The current Instrument ID as used in the Oslo Børs Derivatives market
<u>Current Group ID</u>	The current Group ID as used in the Oslo Børs Derivatives market
<u>Current ISIN</u>	The ISIN of the instrument listed on the Oslo Børs Derivatives market
<u>New ISIN</u>	The ISIN code of the same instrument as will be used when migrated to the Optiq platform
<u>New Contract Code</u>	The contract code as it will appear on Optiq (replacing <u>Current Underlying Symbol</u>)
<u>New Strike Price</u>	The strike price of the new instrument (should match <u>Current Strike price</u>)
<u>New Instrument Type</u>	The instrument type as described on Optiq. (Call, Put)
<u>New Symbol (AMR Code)</u>	The AMR code of the instrument as it will appear on Optiq (replacing <u>Current Symbol</u>)
<u>New Expiration Date</u>	Expiration date. Format YYYY/MM/00 as a string
<u>New Last Trading Date</u>	Last trading Date, can be earlier than the expiration date. Format: YYYY-MM-DD
<u>New Contract Name</u>	The description of the instrument class (replacing <u>Current Description</u>)

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