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COMMON FILE TRANSFER SYSTEM - END OF DAY FILES

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Interface Specification - Euronext Cash Markets

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PREFACE

PURPOSE

This document describes the files generated on a daily basis by the Optiq for the End Of Day (EOD) application and provided to the members of the Euronext Cash regulated markets.

CONTACT INFORMATION

- EUA and Production environments: clientsupport@euronext.com or +33 1 8514 8585.

WHAT'S NEW?

The following lists only the most recent modification made to this version (full history is in the Appendix).

VERSION NO.	DATE	CHANGE DESCRIPTION
6.365.0	Apr 26	The following changes have been made to this version of the document: ■ Sections CFTS EOD Service Overview and Day Trade Files: added note about trades from Takeover Bid / IPO / Direct Distribution not included; ■ Sections Day Order Files and Day Trade Files: FORDCXML*.txt and FTRRM*.txt are generated in any case, even if there are no orders /trades (files are empty in these cases).

ASSOCIATED DOCUMENTS

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

- Euronext Cash and Derivatives Markets - Optiq Files - Interface Specification
- Euronext Cash and Derivatives Markets - Optiq OEG SBE Messages - Interface Specification
- Euronext Cash and Derivatives Markets - Optiq OEG FIX 5.0 Messages - Interface Specification
- Euronext Cash and Derivatives Markets – Optiq OEG TCS Error List – Technical Specification (.csv)
- Euronext Cash and Derivatives Markets – Common File Transfer System – User Guide

Clients are advised to also refer to the Euronext Rules and Regulations documents for more details.
For the latest version of documentation please visit http://www.euronext.com/optiq

CONTENTS

1. CFTS EOD SERVICE OVERVIEW

The Common File Transfer System (CFTS) EOD (End of Day) Service allows trading member firms to retrieve and download files, containing order and trade information belonging to its member firm code. Files are distributed by CFTS into private data folders per trading member firm ID. The following files are made available for downloading on a daily basis:

- A file containing all orders entered by this member and remaining in the book for the next trading session for the following Optiq segments:
  - Equities
  - Funds
  - Fixed Income
- A file containing all orders entered by this member and remaining in the book for the next trading session for the Optiq segment of:
  - Warrants & Certificates
- A file containing all trades executed during the last Trading session in the Matching Engine for all the Optiq following segments[1]
  - Equities
  - Funds
  - Fixed Income
  - Warrants & Certificates
  - Block
- Three files related to Warrants & Certificates bilateral settlement, for participating trading members:
  - A file with all trades from the previous trading day and to be settled bilaterally
  - A file with all the net positions resulting from the previous trading day trades to be settled bilaterally
  - A file with a copy of all the SWIFT messages sent to the trading member's settlement agent(s) related to all the net positions resulting from the previous trading day trades to be settled bilaterally

In addition to the trades executed during the last Trading session, the Member Firm has also access to the 4 previous Trading days' trade files (5 trade files are on-line and available for a given scope of Optiq segments).

1.1 TARGET RESTRICTIONS

The description of the output files herein addresses all cash-related trading Optiq Segments.

- Some of the functionalities and messages in the document are applicable only when enabled for the specific scope of instruments;
- The functionalities follow the rules set out in the Euronext Trading manual and Rule books.

The following table lists Optiq Segment tags applicable to EOD application. Each tag is used to indicate data for which Optiq Segment is contained within it.

Text tags are used within individual fields to indicate

[1] In case of Takeover Bid / IPO / Direct Distribution, the trades are excluded from End-Of-Day trade files.

Optiq Segment	Image Tag	Text Tags
Equities	EQ	[EQ]
Funds	FUND	[FUND]
Fixed Income	FRM	[FRM]
Warrants & Certificates	SP	[SP]
Block	BLK	[BLK]

1.2 FORMAT DIFFERENCES BETWEEN ORDER FILE AND TRADE FILE FIELDS

Field formats for similar concepts / fields between trade and order files are in progress of migration to the new format. Due to the transitional period, fields names / formats between files may be different and are provided in different dedicated sections.

The length of the numerical fields of the order files are indicated in number of bytes. For example an "enumerated" field of length "1" corresponds to 2^8 = 256 possible values.

Please find below the list of common fields between trade and order file that have such differences, and the guidelines on how to reconcile them:

Field	Difference	Guidelines for Reconciliation
EMM	Format: • Order file: Enumerated • Trade file: Int	The differences for this field are representative only. While the list of values in the Trade file contains additional values for Derivatives, the equivalent values between the files, and their meaning, are identical. E.g. value '1' will be present in both files, and will represent in both files the 'Cash and Derivatives Central Order book'
Account Type	Fields: • Order file: Account Type & LP Role • Trade file: Role80A Format: • Order file: Enumerated • Trade file: Char	While format is different between the fields, the matching values provided will be the same, and will carry the same meaning. Due to migration to Optiq the value of RLO ('3') present in the field Rule80A of the Trade file is represented by values in two field in the Order file. To obtain equivalent of RLO values in the fields listed below should be combined: • Account Type: '6' (Liquidity Provider) • LPRole: '3' (Retail Liquidity Provider)
OnBehalfOfCompID	Fields: • Order file: OnBehalfOfCompID • Trade file: OnBehalfOfCompID8 Format: • Order file: Text • Trade file: String	The differences for this field are representative only. The format in which values are provided, field length, the values and their meaning are identical.
Symbol Index	Format: • Order file: Numerical ID • Trade file: Int Length: • Order file: 4 • Trade file: 10	The differences for this field are representative only. The format in which values are provided, field length, the values and their meaning are identical.

The length of files are regularly extended with the addition of new fields. In order to limit impacts on Client side it is recommended to rely only on the length of each field and not on the total length of the record. As such, any addition of fields will not directly impact the Client software.

2. HOW TO RETRIEVE CFTS EOD FILES

2.1 INTRODUCTION

The Common File Transfer System (CFTS) EOD (End Of Day) Service allows trading member firms to retrieve and do’wnload files, containing order and trade information belonging to its member firm code. Files are distributed by CFTS into private data folders per trading member firm ID.

The five (5) latest daily files are made available within the CFTS EOD service. CFTS EOD service files described in this document. can be downloaded using SFTP SSH key connectivity. Additional file retrieval methods will be made available in future releases of CFTS.

To obtain access to the CFTS EOD service clients may contact Customer Access Services at cas@euronext.com.

For all issues related to EUA and Productions environments, clients have to get in touch with OCS Team: clientsupport@euronext.com

2.2 RETRIEVING EOD FILES BY SFTP

To retrieve private trading member CFTS EOD service files through SFTP SSH key connectivity see the CFTS Members user guide on the Euronext Customer Portal.

3. DAY ORDER FILES

3.1 FILE DESCRIPTION

This chapter specifies the body record of the order files containing all orders remaining in the book for the next Trading Day (active orders).

The order files will be made available in Optiq XML format.

As only cash markets are concerned, enumerated values that are specific to derivatives instruments (flagged by [D] or 'Derivatives only' in the field descriptions) will never appear in the order files.

Files are generated per member and distribution to a private trading member folder per Firm ID.

ACTIVE ORDERS FOR EQUTIES, FUNDS AND FIXED INCOME SEGMENTS

Available for: EQ FUND FRM

XML File name ....**FORDCXML**

These file contain all orders remaining in the book for the next Trading Day for the Equities, Funds and Fixed Income Optiq segments.

The files 'FORDCXML*.txt' are always generated, even if empty, ensuring every firm has a file each day regardless of the trading activity.

For the XML file – one record is provided per order.

ACTIVE ORDERS FOR WARRANTS & CERTIFICATES SEGMENT

Available for: SP

XML File name ....**FORDCWXML**

These files contain all orders remaining in the book for the next Trading Day for the Warrants & Certificates Optiq segment.

For the XML file – one record is provided per order.

3.2 FIELDS FORMATS

Section below provides functional and technical field formats identified in this specifications for the Order files.

3.2.1 Functional Field Formats

The following functional field format types are used :

Functional Format	Description
Alphanumerical ID	String type identifying an element.
Amount	Signed numerical field representing an amount.
Bitmap	This format is not a true Bitmap as defined in SBE protocol, but rather its representation in text format. In files, i.e. for EOD Order file, the field uses similar logic to a Bitmap in SBE, however instead of bits, each character in the field represents a position in the field. The field from the left, starts with '0b' and each position following this provides the characters to represent each object indicated in the possible values. Only values zero (0) and one (1) are provided, and their meaning depends and is identified in the description of individual fields.
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.

3.2.2 Technical Field Formats

The following technical field formats 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 8	1 byte signed numerical field
signed integer 64	8 bytes signed numerical field
unsigned integer 8	1 byte unsigned numerical field
unsigned integer 16	2 bytes unsigned numerical field
unsigned integer 32	4 bytes unsigned numerical field
unsigned integer 64	8 bytes unsigned numerical field

3.3 ORDER RECORD IN OPTIQ XML FORMAT

For detailed information on the construction of Optiq XML files, please refer to the Euronext Cash and Derivatives Markets - Optiq File Specification.

Field	Short Description	Format	Values	Presence	*Former UTP Field*
EndOfDayOrderFile					
EndOfDayOrderUnitary					
OrderEntryTime	Matching Engine IN time (in ns), time at which the corresponding inbound message entered the Matching Engine. (Time in number of nanoseconds since 01/01/1970 UTC)	Epoch Time in Nanoseconds	From 0 to 2^64-2	Mandatory	OrderEntryDate / OrderEntryTime Both fields are replaced by OrderEntryTime that provides Date and Time of order entry
SenderCompID	Identifier of the member firm that sends the message.	Text	Firm ID	Mandatory	SenderCompID
LogicalAccessID	Identifier of the Logical Access.	Numerical ID	From 0 to 2^32-2	Mandatory	OnBehalfOfLocationID
ClientOrderID	An identifier of a message assigned by the Client when submitting an order to the Exchange.	Numerical ID	From -2^63+1 to 2^63-1	Mandatory	ClOrdID
OrderID	Numerical order identifier assigned by the matching engine, unique per instrument and EMM.	Numerical ID	From 0 to 2^64-2	Mandatory	NSeqOm
OrderModificationTime	Matching Engine IN time (in ns), time at which the corresponding inbound message entered the Matching Engine. (Time in number of nanoseconds since 01/01/1970 UTC)	Epoch Time in Nanoseconds	From 0 to 2^64-2	Optional	CancelReplaceTime / OrderModificationDate Both fields are replaced by OrderModificationTime that provides Date and Time of order modification
ModifiedSenderCompID	Identifier of the member firm that sends the message.	Text	Firm ID	Optional	SenderCompIDMod
ModifiedLogicalAccessID	Identifier of the Logical Access.	Numerical ID	From 0 to 2^32-2	Optional	OnBehalfOfLocationIDMod
OrderPriority	Rank giving the priority of the order. The order with the lowest value of Order Priority has the highest priority.	Numerical ID	From 0 to 2^64-2	Mandatory	OrderPriorityTime

Field	Short Description	Format	Values	Presence	*Former UTP Field*
EODOrderStatus	Order Status for End Of Day Order file	Enumerated	0 = New 1 = Partially Filled 2 = Replaced	Mandatory	OrdStatus
OnBehalfOfCompID	ID of the issuing firm when the message is sent through a third party.	Text	Firm ID	Optional	OnBehalfOfCompID
OptiqSegment	An Optiq segment is a universe of instruments sharing common trading properties.	Enumerated	1 = Equities 2 = Funds 3 = Fixed Income 4 = Warrants & Certificates	Mandatory	**NA** New Optiq field
SymbolIndex	Exchange identification code of the instrument.	Numerical ID	From 0 to 2^32-2	Mandatory	Symbol
EMM	Defines the Exchange Market Mechanism applied on each platform.	Enumerated	1 = Cash and Derivative Central Order Book (COB) 2 = NAV Trading Facility 5 = Cash On Exchange Off book 6 = Euronext off-exchange trade reports 8 = ETF MTF - NAV Central Order Book 99 = Not Applicable (For indices and iNAV)	Mandatory	**NA** New Optiq field
OrderSide	Indicates the side of the order.	Enumerated	1 = Buy 2 = Sell 3 = Cross [i]	Mandatory	Side
OrderType	Type of Order.	Enumerated	(See field description)	Mandatory	OrderType / IcebergOrder

Field	Short Description	Format	Values	Presence	*Former UTP Field*
ExecutionInstruction	Field used as instruction for order handling. 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	(See field description)	Mandatory	DisplayQtyRdm
TimeInForce	Specifies the maximum validity of an order.	Enumerated	0 = Day 1 = Good Till Cancel 2 = Valid for Uncrossing 3 = Immediate or Cancel 4 = Fill or Kill 5 = Good till Time 6 = Good till Date 7 = Valid for Closing Uncrossing	Mandatory	TimeInForce
TriggeredStopTimeInForce	Specifies the maximum validity of an triggered stop order.	Enumerated	0 = Day 1 = Good Till Cancel 6 = Good till Date	Conditional	**NA** New Optiq field
OrderExpirationDate	Field used as date of order expiration for GTD orders.	Date	From 0 to 2^16-2	Conditional	ExpireTime Split in OrderExpirationDate and OrderExpirationTime
OrderExpirationTime	Field used as time of order expiration for GTT orders.	Numerical ID	From 0 to 2^32-2	Conditional	ExpireTime Split in OrderExpirationDate and OrderExpirationTime
OrderPrice	Instrument price per quantity unit (To be calculated with Price/Index Level Decimals).	Price	From -2^63+1 to 2^63-1	Conditional	Price
StopTriggerPrice	Stop Trigger Price is mandatory for stop orders.	Price	From -2^63+1 to 2^63-1	Conditional	StopPx
PegOffset	(Future Use) Tick offset for a pegged order.	Numerical ID	From -127 to 127	Conditional	PegDifference

Field	Short Description	Format	Values	Presence	*Former UTP Field*
OrderQuantity	Total order quantity, per quantity unit.(To be calculated with Quantity Decimals)	Quantity	From 0 to 2^64-2	Mandatory	OrderQty
MinimumOrderQuantity	Minimum quantity to be executed upon order entry (else the order is rejected), (To be calculated with Quantity Decimals).	Quantity	From 0 to 2^64-2	Optional	MinQty
DisclosedQuantity	Maximum number of quantity units to be shown to market participants (Iceberg Order). (To be calculated with Quantity Decimals)	Quantity	From 0 to 2^64-2	Conditional	MaxFloor
CumulatedQuantity	Cumulated quantity (to be calculated with Quantity Decimals).	Quantity	From 0 to 2^64-2	Mandatory	CumQty
TechnicalOrigin	Indicates the origin of the order; for example, manual entry, or an order coming from a Program Trading system. This field is part of the clearing aggregate.	Enumerated	(See field description)	Optional	TechnicalOrdType
AccountType	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.	Enumerated	(See field description)	Conditional	Rule80A Split in AccountType and LPRole
LPRole	Liquidity Provider Role identifies the type of the Liquidity Provider when Account Type is equal to "Liquidity Provider".	Enumerated	1 = Liquidity Provider or Market Maker 3 = Retail Liquidity Provider [C]	Conditional	Rule80A Split in AccountType and LPRole
AccountNumber	Client account number identifying the investor's account. This field is part of the clearing aggregate.	Alphanumerical ID	Alphanumerical	Optional	Account
ClientID	Field used to identify the client (investor).	Alphanumerical ID	Alphanumerical	Optional	ClientID
FreeText	Free Text is manually entered by the trader issuing the order. This field is part of the clearing aggregate.	Text	Free Text	Optional	FreeText
ClearingFirmID	Clearing firm ID.	Alphanumerical ID	Firm ID	Optional	ClearingFirm

Field	Short Description	Format	Values	Presence	*Former UTP Field*
OpenClose	Open Close Indicator, Posting action. This field is part of the clearing aggregate.	Bitmap	(See field description)	Optional	OpenClose
ClearingInstruction	Clearing Instruction.	Enumerated	0 = Process normally (formerly Systematic posting) 8 = Manual mode 9 = Automatic posting mode 10 = Automatic give-up mode	Optional	ClearingHandlingType
PartitionID	Identifies uniquely an Optiq partition across all the Exchange partitions.	Numerical ID	From 0 to 2^16-2	Mandatory	EngineID
LeavesQuantity	Indicates the remaining quantity of an order, i.e. the quantity open for further execution.	Quantity	From 0 to 2^64-2	Mandatory	LeavesQty
DisplayedQuantity	Order quantity displayed to the market (Iceberg only)	Quantity	From 0 to 2^64-2	Mandatory	DisplayedQty
DarkExecutionInstruction	Field used as instruction for dark order handling (For Future Use). 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	(See field description)	Mandatory	DarkIndicator DefTradReq MinQtyType DisplayedOrderInteraction SweepOrder
UndisclosedPrice	Optional price for the hidden part of an Iceberg order. (For Future Use)	Price	From -2^63+1 to 2^63-1	Optional	UndisclosedPrice
UndisclosedIcebergType	Order handling related to the undisclosed part of an Iceberg order eligible to a matching in the Dark pool of liquidity. (For Future Use)	Enumerated	1 = Limit 2 = Peg Mid-Point 3 = Peg Primary 4 = Peg Market	Optional	UndisclosedExecInst
LongClientID	Field used to identify the Client (investor), or trader's reference / posting order number for a pre-posting, entered as a free text used for clearing purposes. This field is part of the clearing aggregate for Derivatives.	Alphanumerical ID	(See field description)	Optional	

Field	Short Description	Format	Values	Presence	*Former UTP Field*
STP ID	Identifier of a group of Users or Traders sharing the same business activity at the same Firm.	Numerical ID	0..2^16-1	Optional	
TradingCapacity	Indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.	Enumerated	1 = Dealing on own account (DEAL) 2 = Matched Principal (MTCH) 3 = Any other capacity (AOTC)	Optional	
/EndOfDayOrderUnitary					
/EndOfDayOrderFile					

4. DAY TRADE FILE

4.1 FILE DESCRIPTION

This chapter specifies the Body record used by the trade files generated. It gives a logical description of each of these files. One trade is wrapped in one Body record.

Note that the information related to the order present in the trade file concerns member's order only and not the counterparty's order.

MATCHING ENGINE TRADES

Available for: EQ FUND FRM SP BLK

File name ....**FTRRM**

This file contains the trades executed during the last trading day in the Optiq Matching Engine in the following Cash Optiq Segments:

- Equities
- Funds
- Fixed Income
- Warrants & Certificates
- Block

As identified elsewhere in this document, five trade files are available containing trades of the five last Trading Days (one file per Trading Day).

The files 'FTRRM*.txt' are always generated, even if empty, ensuring every firm has a file each day regardless of the trading activity.

Note that in case of Takeover Bid / IPO / Direct Distribution, the trades are excluded from End-Of-Day trade files.

4.2 FIELD FORMATS

Messages are structures of fields in ASCII format. The table below provides the details of Length and Format for the field format types used for the Trade file records.

Type	Length	Format
Char	1	Alphanumerical
String	N>1	Alphanumerical
Int	X	Binary

The possible characters constituting the Char and String type values are the following ones: ‘0’…’9’ ‘a’...’z’ ‘A’..’Z’ ‘“’ ‘#’ ‘$’ ‘&’ ‘(‘ ‘)’ ‘+’ ‘-‘ ‘.’ ‘,’ ‘/’ ‘:’ ‘;’ ‘<’ ‘=’ ‘>’ ‘@’ ‘[‘ ‘]’ ‘^’ ‘_’ ‘`’ ‘~’ ‘{‘ ‘}’ blank.

4.3 TRADE RECORD

Offset	Field	Format	Length	Description	Values
0	EnsYRec	Int	2	Record Type.	'02' Body record
2	InstrMnemoCode	String	5	Mnemonic code of a cash instrument.	Alphanumerical
7	InstrMktPlace	Int	3	ID of the market place where instrument price is established.	Numerical
10	InstrLongID	String	12	Long ID of an instrument	Alphanumerical
22	Symbol	String	12	Instrument ID.	ISIN or ISIN-like
34	MIC	String	4	Market identification code.	ISO 10383 standard or 'SI'
38	Currency	String	3	Currency code.	ISO 4217 standard
41	TradeDate	String	8	Date of the trade	YYYYMMDD
49	TradeRefID	Int	10	Trade reference ID.	Numerical
59	LastShares	Int	12	Quantity of last fill.	Quantity
71	LastPx	Int	19	Price of last fill.	Price (1+18)
90	ITranYApl	Char	1	Trade type indicator.	(See field description)
91	FinancialMarketCode	String	3	Code of the financial market.	(See field description)
94	TradeDateTime	String	14	Date and time of the trade	YYYYMMDDHHMMSS
108	ClassID	String	2	Class identifier.	Alphanumerical
110	Side	Char	1	Order side.	'A' Buy 'V' Sell
111	SideTaker	Char	1	Taker order side.	'A' Buy 'V' Sell
112	OrderEntryDate	String	8	Date of order entry.	YYYYMMDD
120	NSeqOm10	Int	10	conversion into decimal of Optiq and Sequence Number extracted from the Optiq internal OrderID	Numerical
130	TraderID	String	8	Trader ID.	Alphanumerical
138	OnBehalfOfCompID8	String	8	ID of the order's issuing firm.	Firm ID
146	Rule80A	Char	1	Order origin.	(See field description)
147	CCPID	Char	1	Indicates the identification of the Clearing organization handling the trade.	(See field description)
148	SymbolIndex	Int	10	Instrument ID.	From 1 to 4280099999

158	EMM	Int	2	Defines the Exchange Market Mechanism applied on each platform.	(See field description)
160	WaiverIndicator	Char	4	Indication as to whether the transaction was executed under a pre-trade waiver in accordance with Articles 4 and 9 of Regulation (EU) 600/2014	(See field description)
164	TradeTimeSecondsGranularity	Int	6	Indicates the number of microseconds in the time at which the trade is generated (ssssss).	From 0 to 999999
170	TVTIC	String	52	Trading Venue Transaction Identification Code	Filled with the Trade Unique Identifier which is an alphanumerical code unique, consistent and persistent per ISO10383 segment MIC and per trading day assigned by the trading venue to a transaction. Trade Unique Identifier (TUI) is a field aimed at identifying an individual transaction and used as Trading Venue Transaction Identification Code (TVTIC). This is a unique transaction identification code generated by trading venues and disseminated to both the buying and the selling parties, in accordance with Article 12 of the Commission Delegated Regulation (EU) 2017/580 Regulatory Technical Standards (RTS).
222	CounterpartFirmID	String	8	Counterpart Firm ID.	Alphanumerical
230	SettlementCurrency	String	3	Code of the settlement currency (ISO 4217-3A).	ISO 4217 standard
233	SettlementDate	String	8	Date when a trade is final, and the buyer must make payment to the seller while the seller delivers the assets to the buyer.	YYYYMMDD
241	TradeEndValidityDate	String	8	For guaranteed instrument, the End Validity Date is the date when the Clearing House triggers the buy-in procedure because of the seller delivery failure. For non-guaranteed instrument, the End	YYYYMMDD

				Validity Date corresponds to the date when the trade is cancelled by the CSD and cash settlement/compensation is performed according to BITA rules.	
249	ExchangeRate	Int	10	Exchange Rate to convert the foreign currency to the national currency (1 is the length of the decimal locator, and 9 the length of the exchange rate). ExchangeRate computed= ExchangeRate* 10 ^(-decimal locator)	Exchange Rate (1+9)
259	LongMnemonic	String	6	Mnemonic code of the instrument. This field is not populated for every instrument. Introduced to comply with Borsa Italiana's Mnemonic of length 6	Alphanumerical
265	TradingCapacity	Enumerated	1	Defines capacity in which the trade is reported by the member.	(see field description)
266	CounterpartTradingCapacity	Enumerated	1	Defines capacity in which the trade is reported by the counterpart.. (Only populated for only Bilateral Settlement on Italian markets.)	(see field description)
Total length 267					

Note that field "**NSeqOm10"** is an extraction from the OPTIQ field OrderID.
NSeqOM10 contains the sequence number and the EMM.
OrderID contains the sequence number and the EMM plus the trading date (EPOCH).

Example:

Let's take the same example as the one present in glossary OrderID's field description, i.e. an order submitted on 10/03/17 on EMM = 1 having a sequence number = 1234. The corresponding OrderID is 20703167315.
Now let's deduce the NSeqOm10 from the OrderID:
The OrderID 20703167315 in hexadecimal is 00 00 00 04 D2 01 43 53

The least-significant 2-bytes of OrderID include the relative calendar days number since 1-jan-1970 at 0:00 UTC (EPOCH) in hexa 43 53. This will **not** be part of the NseqOM10 field.

Then 1-byte of OrderID includes the EMM in hexa 01. This will be part of NseqOM10 field.

Then the remaining most-significant 5-bytes of OrderID contains the sequence number in hexa 4D2. This will be part of NseqOM10 field.
Finally, converting the hexa 4D201 (extraction of sequence number + EMM from OrderID) into decimals gives the NSeqOM10 value which is equal to 315905.

Mapping of Waiver Indicator values to the Types of TCS Trades and Instrument Types

Table below provides the correlation of Waiver indicator values, and the applicable rules in TCS. The value in the field are restricted to those identified in field 61 "Waiver Indicator" of the Table 2, Annex 1 of RTS22.

Waiver Indicator Value	Waiver Indicator Description	Applicable For
NLIQ	Negotiated transactions in liquid financial instruments	Equities & ETFs that are flagged by ESMA as being a *liquid* financial instrument, this waiver is set on Off-Market On-Exchange trades that are (1) not VWAP transactions and (2) not identified as the Large in Scale limit
OILQ	Negotiated transactions in illiquid financial instruments	Equities & ETFs that are flagged by ESMA as being an ***il****liquid* financial instrument, this waiver is set on Off-Market On-Exchange trades that are (1) not VWAP transactions and (2) not identified as Large in Scale limit
PRIC	Negotiated transactions subject to conditions other than the current market price of that equity financial instrument	• Any operations done on Euronext Fund Services (Paris and Amsterdam), covering the Fund orders either in Quantity or in Cash • VWAP transaction for Equities • "Cash Legs" of Delta-neutral & Exchange for Physical trades reported on an Equity and/or ETF underlying
(blank)	No Waiver assigned	Cases when rules above are not met, including any transactions that are not identified as Large in Scale limit

5. WARRANTS & CERTIFICATES EURONEXT SECURITIES FILES

5.1 FILES DESCRIPTION

This chapter specifies the Uncleared market member reports.

The following reports are dedicated:

- Private File – Uncleared Trade File Structure for Euronext Warrants & Certificates Activity
  Dedicated file for Uncleared Markets Trades.

- Private File – Uncleared Netting File Structure for Euronext Warrants & Certificates Activity
  Dedicated file for Uncleared Markets Instructions

- Private File – Uncleared Outbounds File for Euronext Warrants & Certificates Activity
  Dedicated file for Uncleared Markets providing all ISO15022 messages sent directly to Members / Settlement Agent.

5.2 UNCLEARED TRADE INFORMATION FILE

This report file, generated by Euronext Securities, concerns particularly the Uncleared Trades and provides the members with all Warrants & Certificates TradesLegs to be settled bilaterally.

The global rule is to send one file for each Trading and per business day.

The number of files will be 1 per Trading Member [2].

The aim of this file is to give each Trading Member Firm the detail of its trades:

- New Uncleared Trades captured by Euronext Access Paris

- This file is composed of 3 types of records:
  - Two of them are main technical records: one header record and one footer record.
  - One of them are functional records, aiming to provide the member's Uncleared Trades generated by Euronext Securities.

5.2.1 Uncleared trade File Name

Name of the file	Production description	Test description
Uncleared Trade Information File	LCH_EP_WCUTL_<********>_<Date>_<Version>	LCH_EH_WCUTL_<********>_<Date>_<Version>

Where:

[2] A Member not entitled will receive an empty file: headers, footers, empty body

<********> is the Member code on 8 digits.
<Date> formatted to YYYYMMDD
<Version> on 2 digits, starting to 01 and is incremented for each new version during the same business date

5.2.1.1 Field formats

RULES FOR NUMERIC FIELDS ("TRADE AMOUNT" AND "TRADE QUANTITY")

The number of decimals in the "Trade amount" field is equal to the allowed number of decimals in T2S for the corresponding currency.

The "Trade quantity" is expressed without decimals.

5.2.2 Uncleared Trade record

File is plain CSV files (.csv) with semi colon separator.

5.2.2.1 Main header

One Main Header is generated for each member file as follows:

Position	Field Name	Format	Length	Description
0	Record type	String	5	Type of record. Value '00000'
5	File type	String	3	Type of the file. Value 'UTL'
8	Date time creation	Int	14	Date and time of the creation of the file. Format: YYYYMMDDHHMMSS
22	Business date	Int	8	Reference day in Format: YYYYMMDD
30	Participant code	String	10	Code of the Member.
40	Participant BIC code	String	11	BIC Code of the Member

5.2.2.2 Main Footer

One Main Footer is generated for each member file as follows:

Position	Field Name	Format	Length	Description
0	Record type	String	5	Type of the record. Value '99999'.

Position	Field Name	Format	Length	Description
5	File type	String	3	Type of the file. Value 'UTL'
8	Line counter	Int	15	Number of lines in the file, including header and footer lines

5.2.2.3 Uncleared Trade detail

Position	Field Name	Format	Length	Description	Possible Values	Page
0	Record type	String	5	The type of record presented	'00275' – New Uncleared Trade	68
5	External Trade Reference	String	15	Uncleared Trade External reference	Numerical	64
20	Member code	String	10	Uncleared Trade Member external code	Alphanumerical	65
30	Member Trade Order number	String	16	Uncleared Trade order number	Alphanumerical	67
46	Member Origin	Char	1	Uncleared Trade Member Origin Code	'M': House 'T'': Market Maker 'C': Client	66
47	Member Trade free text	String	18	Uncleared Trade Free text	Free Text	67
65	Member Counterpart	String	10	Uncleared Trade Counterpart Member external code	Firm ID	65
75	Member Counterpart Origin	Char	1	Uncleared Trade Member Counterpart Origin Code	'M': House 'T'': Market Maker 'C': Client	66
76	ISIN	String	12	ISIN of the instrument	Alphanumerical (InstrLongID)	65
88	Trading code	String	12	Trading code of the Instrument	Symbol	70
100	Buy/Sell Indicator	Char	1	Uncleared Trade Buy/Sell indicator	'B': Buy 'S': Sell	63
101	Trade Date	Int	8	Trade Date of Uncleared Trade	YYYYMMDD	70
109	Intended Settlement Date	Int	8	ISD of Uncleared Trade	YYYYMMDD	64
117	Trade Quantity	String	18	Quantity of the Uncleared Trade	Quantity	70
135	Trade Price	String	19	Uncleared Trade price	Price	70
154	Trade Currency	Int	3	Uncleared Trade currency	ISO 4217 standard (Currency Field)	69
157	Trade Amount	Int	18	Uncleared Trade Amount	Alphanumerical	69
175	Uncleared Trade Timestamp Creation	String	16	Uncleared Trade Timestamp creation	YYYYMMDDHHMMSS	71
191	Related Euronext Securities instruction's reference	String	16	Outbound (SI) Reference	Alphanumerical	68

Total length…………………………………………… 207

5.3 UNCLEARED NETTING INFORMATION FILE

This report file concerns particularly the file “NETTING” which provides Euronext trading members with all net positions and settlement instructions, generated by Euronext Securities on the basis of Uncleared Trades.

The global rule is to send one file for each Trading and per business day.

The number of files will be 1 per Trading Member [3].

The aim of this file is to give each Trading Member Firm the detail of its trades and related settlement instructions:

- New Uncleared Net Instructions generated by Euronext Securities due to daily netting (record 00280)
- New Uncleared Net Instructions generated by Euronext Securities due to regularizations (record 00281)

This file is composed of 4 types of records.

- Two of them are main technical records: one header record and one footer record.
- Two of them are functional records, aiming to provide the member’s settlement instructions generated by Euronext Securities.

All the records of type “00280” to “00281” are communicated by Member.

MAIN HEADER

Record 00280: New Non-Cleared Net SI related to daily Netting

Record 00281: New Non Cleared Net SI related to Regularizations

MAIN FOOTER

For the current business date (D), the file contains the following information, dispatched per distinct record types listed below:

Record type “00280”: These records provide to Euronext with all SI generated during the current business day (D) resulting from the netting process i.e. after the roll-up into the Delivery Account of current trading day Trades. The records are provided per Instruction Reference and Security id. Trade Date; Intended Settlement Date (ISD) and Counterpart are identical to the related constituent trades.

If for any reasons, if the netting result in Strange Net, Buy and Sell trades can aggregated separately (depending on Delivery Account settings). Therefore, two net settlement instructions can be sent when strange netting is not managed, or one settlement instructions can be sent when strange netting is managed.

Record type “00281”: These records provide to Euronext with all Net SI generated during the current business day (D) resulting from Euronext Securities operations other than netting, e.g. regularizations.

[3] A Member not entitled will receive an empty file: headers, footers, empty body

If for any reasons Euronext Securities processes to such operations on a previously sent SI, the records 281 will provide the related SI data.

5.3.1 Uncleared Netting File Name

Name of the file	Production description	Test description
Uncleared Netting (NET)	LCH_EP_WCNET_<********>_<Date>_<Version>	LCH_EH_WCNET_<********>_<Date>_<Version>

Where:

<********> is the Member code on 8 digits.
<Date> formatted to YYYYMMDD
<Version> on 2 digits, starting to 01 and is incremented for each new version during the same business date

5.3.1.1 Field formats

Rules for numeric fields (“Cash amount” and “Quantity”)

The number of decimals in the “Cash amount” field is equal to the allowed number of decimals in T2S for the corresponding currency.

The “Quantity” is expressed without decimals.

5.3.2 Uncleared Netting record

File is plain CSV files (.csv) with semi colon separator.

5.3.2.1 Main header

Position	Field Name	Format	Length	Description
0	Record type	String	5	Type of record. Value ‘00000’
5	File type	String	3	Type of the file. Value ‘NET’
8	Date time creation	Int	14	Date and time of the creation of the file. Format: YYYYMMDDHHMMSS.
22	Business date	Int	8	Reference day in Format: YYYYMMDD
30	Participant code	String	10	Code of the Member.

40	Participant BIC code	String	11	BIC Code of the Member

5.3.2.2 Main Footer

One Main Footer is generated for each member file as follows:

Position	Field Name	Format	Length	Description
0	Record type	String	5	Type of the record. Value '99999'.
5	File type	String	3	Type of the file. Value 'NET'
8	Line counter	Int	15	Number of lines in the file, including header and footer lines

5.3.2.3 Uncleared Netting detail

Position	Field Name	Format	Length	Description	Possible Values	Page
0	Record type	String	5	Indicator of the type of record presented	**"00280" –** New Uncleared Net SI related to netting **"00281" –** New Uncleared Net SI related to Regularizations	68
5	Euronext Securities instruction's reference	String	16	Outbound (SI) external reference	Alphanumerical	**Error! Bookmark not defined.**
21	Trade Date	Int	8	Trade Date of the Net Trade Balance	YYYYMMDD	70
29	Member	String	10	Member external Code reference	Alphanumerical	65
39	Member Counterpart	String	10	Member Counterparty external Code reference	Alphanumerical	65
49	Settlement Instruction Type	String	3	Settlement Instruction Type	'RFP' - Receive Free of Payment 'DFP' - Delivery Free of Payment 'RVP' - Receive versus Payment 'DVP' - Delivery versus Payment 'RWP' - Receive with Payment 'DWP' - Delivery with Payment 'CPO' - Cash payment Only 'CRO '- Cash receive Only'	69
52	Member Settlement Agent Bic Code	String	11	Participant BIC code of settlement agent owning the security account of the Member.	Alphanumerical	66

Position	Field Name	Format	Length	Description	Possible Values	Page
63	Member Security account at Settlement Agent	String	35	Participant security account of the Member.	Alphanumerical	66
98	BIC of the Counterpart Member Settlement Agent	String	11	Participant BIC code of settlement agent owning the security account of the Counterpart Member.	Alphanumerical	63
109	Counterpart Member security account at Settlement Agent	String	35	Participant security account of the Counterparty Member.	Alphanumerical	63
144	ISIN	String	12	ISIN of the instrument	ISIN or ISIN-like	65
156	Intended Settlement Date	Int	8	ISD of Net Trade balance	YYYYMMDD	70
164	Quantity	Int	18	Quantity of the Net SI balance	Alphanumerical	68
182	Quantity unit	String	3	Quantity unit code of the Net Trade balance. (UNT)	Alphanumerical	68
185	Cash amount	String	18	Cash amount of the Net Trade balance	Alphanumerical	63
203	Payment currency	String	3	Payment currency of Net Trade balance	ISO 4217 standard	67
206	Related Euronext Securities instruction's reference	String	16	Internal reference of the original Outbound (SI)	Alphanumerical	68

Total length…………………………………………… 222

5.4 UNCLEARED OUTBOUND INFORMATION FILE

This report file concerns particularly all "OUTBOUND INFORMATION" which provides to Euronext trading members with all actual Settlement Outbounds generated by Euronext Securities and sent to the trading members' Settlement Agent(s).

The global rule is to send one file for each Trading Member Firm per business day.

The number of files will be 1 per Trading Member [4]

The aim of this file is to give each Trading Member Firm the detail of its Settlement Outbounds:

- All MT5xx messages sent by Euronext Securities which related to both records 00280 and 00281 of the NET file

[4] A Member not entitled will receive an empty file: headers, footers, empty body

This file is composed of MT5xx messages.

5.4.1 Uncleared Outbound File Name

Name of the file	Production description	Test description
Uncleared Outbound File (OBF)	LCH_EP_WCOBF_<********>_<Date>_<Creation time>.txt	LCH_EH_WCOBF_<********>_<Date>_<Creation Time>.txt

Where:
<********> is the Member code on 8 digits.
<Date> is the date formatted in YYYYMMDD.
"<Creation Time> is the time at which the file has been generated (format: hhmmss)

5.4.2 Uncleared Outbound record

File is text (.txt) file.

5.4.2.1 Main header

Position	Field Name	Format	Length	Description
0	Record type	String	5	Type of record. Value '00000'
5	File type	String	3	Type of the file. Value 'OBF'
8	Date time creation	Int	14	Date and time of the creation of the file. Format: YYYYMMDDHHMMSS.
22	Business date	Int	8	Reference day in Format: YYYYMMDD
30	Participant code	String	10	Code of the Member.
40	Participant BIC code	String	11	BIC Code of the Member

5.4.2.2 Main footer

One Main Footer is generated for each member file as follows:

Position	Field Name	Format	Length	Description
0	Record type	String	5	Type of the record. Value '99999'.
5	File type	String	3	Type of the file. Value 'OBF'
8	Line counter	Int	15	Number of messages in the file

5.4.2.3 Uncleared Outbound detail

Messages 15022 appears one behind the other without any specific separator character

Field Name	Swift Tag	Tag Value MT540	Tag Value MT541	Tag Value MT542	Tag Value MT543
16R: Start of block	:16R:GENL				
20C: Sender's reference	:20C::SEME//	Outbound internal reference	Outbound internal reference	Outbound internal reference	Outbound internal reference
23G: Function	:23G:NEWM				
98A: Preparation Date	:98C:PREP//	Date/Time generation of Instruction message	Date/Time generation of instruction message	Date/Time generation of Instruction message	Date/Time generation of Instruction message
16S: End of block	:16S:GENL				
16R: Start of block	:16R:TRADDET				
94B:Place of Trade	94B::TRAD//EXCH	Place of Trade 'XMLI' Euron ext Paris.	Place of Trade 'XMLI' Euron ext Paris.	Place of Trade 'XMLI' Euron ext Paris.	Place of Trade 'XMLI' Euron ext Paris.
98A: Settlement date	:98A::SETT//	Intended settlement date	Intended settlement date	Intended settlement date	Intended settlement date
98A: Trade date	:98A::TRAD//	Trade date	Trade date	Trade date	Trade date
35B: Id of the financial instrument	:35B:	"ISIN" + " " + Instrument ISIN	"ISIN" + " " + Instrument ISIN	"ISIN" + " " + Instrument ISIN	"ISIN" + " " + Instrument ISIN
16S: End of block	:16S:TRADDET				
16R: Start of block	:16R:FIAC				
36B: Quantity of financial instrument	:36B::SETT	If Quantity unit code = "FMT" :36B::SETT//FAMT/Security quantity If Quantity unit code = "UNT" 36B::SETT//UNIT/ Security quantity	If Quantity unit code = "FMT" :36B::SETT//FAMT/Security quantity If Quantity unit code = "UNT" 36B::SETT//UNIT/ Security quantity	If Quantity unit code = "FMT" :36B::SETT//FAMT/Security quantity If Quantity unit code = "UNT" 36B::SETT//UNIT/ Security quantity	If Quantity unit code = "FMT" :36B::SETT//FAMT/Security quantity If Quantity unit code = "UNT" 36B::SETT//UNIT/ Security quantity
97A: Account	:97A::SAFE//	Credited participant security account code	Debited participant security account code	Credited participant security account code	Debited participant security account code

16S: End of block	:16S:FIAC				
16R: Start of block	:16R:SETDET				
22F: Indicator	:22F::SETR//	Type of Settlement Transaction Indicator: 'TRAD' Trade	Type of Settlement Transaction Indicator: 'TRAD' Trade	Type of Settlement Transaction Indicator: 'TRAD' Trade	Type of Settlement Transaction Indicator: 'TRAD' Trade
16R: Start of block	:16R:SETPRTY				
95P: Party	:95P::DEAG//	Debited BIC participant security account code	Debited BIC participant security account code	Not present	Not present
	Or				
	:95P::REAG//	Not present	Not present	Credited BIC participant security account code	Credited BIC participant security account code
16S: End of block	:16S:SETPRTY				
16R: Start of block	:16R:SETPRTY				
95P: Party (Buyer)	:95P::BUYR//	Buyer TMF BIC code	Buyer TMF BIC code	Buyer TMF BIC code	Buyer TMF BIC code
97A: Account	:97A::SAFE//	Credited participant security account code	Credited participant security account code	Credited participant security account code	Credited participant security account code
16S: End of block	:16S:SETPRTY				
16R: Start of block	:16R:SETPRTY				
95P: Party (Seller)	:95P::SELL//	Seller TMF BIC code	Seller TMF BIC code	Seller TMF BIC code	Seller TMF BIC code
97A: Account	:97A::SAFE//	Debited participant security account code	Debited participant security account code	Debited participant security account code	Debited participant security account code
16S: End of block	:16S:SETPRTY				
16R: Start of block	:16R:SETPRTY				
:95P:Party (Place of Settlement)	:95P::PSET//	CSD BIC code	CSD BIC code	CSD BIC code	CSD BIC code
16S: End of block	:16S:SETPRTY				

16R: Start of Block	:16R:AMT	Not present		Not present	

6. ORDER FILE FIELD DESCRIPTIONS

A

AccountNumber

Field Name	Account Number
Description	Client account number identifying the investor's account. This field is part of the clearing aggregate.
Used For	Cash and Derivatives
Format	Alphanumerical ID
Tech Format	character
Length	12
Possible Values	Alphanumerical
Used In	Order record in Optiq XML format

AccountType

Field Name	Account Type
Description	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account. For Cross orders it specifies the account type for which the buy side of a cross order is entered. - Non-LP clients are not allowed to use the type '6' (Liquidity Provider). - Only members acting as Retail Member Organizations (RMO) can send '4' (RO) orders on behalf of their retail clients.
Used For	Cash and Derivatives
Format	Enumerated
Tech Format	unsigned integer 8
Length	1
Possible Values	1 = Client 2 = House 4 = RO [C] 6 = Liquidity Provider 7 = Related Party [C] 8 = Structured Product Market Maker [C]
Used In	Order record in Optiq XML format

C

ClearingFirmID

Field Name	Clearing Firm ID
Description	Clearing firm ID. Identifier of the give-up firm when a give-up is executed (a give-up is a trade executed by a firm for the client of another firm, the latter being referred to as the give-up firm).
Used For	Cash and Derivatives

Format	Alphanumerical ID
Tech Format	character
Length	11
Possible Values	Firm ID
Used In	Order record in Optiq XML format

ClearingInstruction

Field Name	Clearing Instruction
Description	Clearing Instruction. Indicates the pre-posting and give-up action to be taken by the clearing system when a trade has occurred. ■ Process normally ■ Manual mode (pre-posting and/or pre-giveup) ■ Automatic posting mode (trade posting to the position account number specified) ■ Automatic give-up mode (trade give-up to the give-up destination number specified) [C] ■ Automatic and account authorization [D] ■ Manual and account authorization [D] ■ Give-up to single firm [D]
Used For	Cash and Derivatives
Format	Enumerated
Tech Format	unsigned integer 16
Length	4
Possible Values	0 = Process normally (formerly Systematic posting) [C] 8 = Manual mode 9 = Automatic posting mode 10 = Automatic give-up mode [C] 4008 = Automatic and account authorization [D] 4009 = Manual and account authorization [D] 4010 = Give-up to single firm [D]
Used In	Order record in Optiq XML format

ClientID

Field Name	Client ID
Description	Field used to identify the client (investor).
Used For	Cash and Derivatives
Format	Alphanumerical ID
Tech Format	Character
Length	11
Possible Values	Alphanumerical
Used In	Order record in Optiq XML format

ClientOrderID

Field Name	Client Order ID
Description	An identifier of a message assigned by the Client when submitting an order to the Exchange. Clients must provide a Client Order ID in every inbound application message, otherwise the message will be immediately rejected by the OEG. Clients may provide any value that respects the Client Order ID format, which is an 8-byte signed integer, and the ranges as defined according to their access. The Exchange recommends setting an unique ID per order, Firm and Symbol Index. For order entry, the Client Order ID value is not checked by the Exchange, it is simply returned in the corresponding outbound message to allow clients to reconcile the response message with their original inbound request. For modification and cancellation using the Original Client Order ID as unique identifier, the value is checked by the Exchange for possible duplicates, i.e. different orders submitted with the same Client Order ID. In case of duplication, the inbound request is rejected with the according error code.
Used For	Cash and Derivatives
Format	Numerical ID
Tech Format	signed integer 64
Length	20
Possible Values	From -2^63+1 to 2^63-1
Used In	Order record in Optiq XML format

CumulatedQuantity

Field Name	Cumulated Quantity
Description	Cumulated quantity (to be calculated with Quantity Decimals). Total number of shares filled. If an order is partially filled for a quantity q1, then partially filled for a quantity q2, in the first execution report, CumQty = q1 and in the second execution report, CumQty = q1 + q2.
Used For	Cash and Derivatives
Format	Quantity
Tech Format	unsigned integer 64
Length	20
Possible Values	From 0 to 2^64-2
Used In	Order record in Optiq XML format

D

DarkExecutionInstruction

Field Name	Dark Execution Instruction
Description	Field used as instruction for dark order handling (For Future Use). 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. - Dark Indicator: indicates whether the client requests its order to benefit from a Pre-Transparency waiver to match the order in the Dark. (0: No ; 1: Yes)

	- Deferred Trade Indicator: indicates whether the client requests a deferred publication for a Hidden Order. (0: No ; 1: Yes) - Display Order Interaction: indicates whether the client requests its hidden order to match also with LIT orders. (0: No ; 1: Yes) - Sweep Order Indicator: indicates whether the client requests a sweep to his order between both LIT and the hidden pool of liquidity (Dark). (0: No ; 1: Yes) - Minimum Quantity Type: indicates whether the Minimum Quantity for a dark order is MES or MAQ. (0: MAQ ; 1: MES) - Dark STP Indicator: indicates whether the STP mechanism is enabled on Dark Book or not. (0: Dark STP disabled; 1: Dark STP enabled - Dark Passive Order: indicates whether the Passive Order mechanism is enabled on Dark Book or not. (0: Passive Order disabled; 1: Passive Order enabled)
Used For	Cash
Format	Bitmap
Tech Format	unsigned integer 8
Length	15
Possible Values	0 = Dark Indicator *1 = Deferred Trade Indicator - Deprecated* *2 = Displayed Order Interaction - Deprecated* 3 = Sweep Order Indicator 4 = Minimum Quantity Type 5 = Dark STP Indicator 6 = Dark Passive Order Indicator
Used In	Order record in Optiq XML format

DisclosedQuantity

Field Name	Disclosed Quantity
Description	Maximum number of quantity units to be shown to market participants (Iceberg Order). (To be calculated with Quantity Decimals)
Used For	Cash
Format	Quantity
Tech Format	unsigned integer 64
Length	20
Possible Values	From 0 to 2^64-2
Used In	Order record in Optiq XML format

DisplayedQuantity

Field Name	Displayed Quantity
Description	Order quantity displayed to the market (Iceberg only)
Used For	Cash
Format	Quantity
Tech Format	unsigned integer 64
Length	20
Possible Values	From 0 to 2^64-2

Used In	Order record in Optiq XML format

E

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	2
Possible Values	1 = Cash and Derivative Central Order Book (COB) 2 = NAV Trading Facility [C] 4 = Derivative Wholesales [D] 5 = Cash On Exchange Off book [C] 6 = Euronext off-exchange trade reports 7 = Derivative On Exchange Off book [D] 8 = ETF MTF - NAV Central Order Book [C] 99 = Not Applicable (For indices and iNAV) [C]
Used In	Order record in Optiq XML format

EnsYRec

Field name	EnsYRec
Description	Record Type. Defines the type of record in a file.
Format	Int
Length	2
Possible values	(see record structures) 02' Body
Used in	

EODOrderStatus

Field Name	EOD Order Status
Description	Order Status for End Of Day Order file
Used For	Cash and Derivatives
Format	Enumerated
Tech Format	unsigned integer 8
Length	1
Possible Values	0 = New

	1 = Partially Filled 2 = Replaced
Used In	Order record in Optiq XML format

ExecutionInstruction

Field Name	Execution Instruction
Description	Field used as instruction for order handling. 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. - STP resting order: indicates whether the STP mechanism is “Cancel resting order” or not. (0: STP Resting Order mechanism deactivated ; 1: STP Resting Order mechanism activated) - STP incoming order: indicates whether the STP mechanism is “Cancel incoming order” or not. (0: STP Incoming Order mechanism deactivated ; 1: STP Incoming Order mechanism activated) - Disclosed Quantity Randomization: indicates whether the client requests or not a randomization for the disclosed quantity of his iceberg order. (0: No ; 1: Yes) - Disabled Cancel On Disconnect Indicator: indicates whether the client sets his order to be persisted (is not in scope of the Cancel On Disconnect mechanism) or not. (0: Cancel on Disconnect enabled ; 1: Cancel on Disconnect disabled) - RFQ answer: indicates whether the message is an answer to a Quote Request (10) message or not. (0: No ; 1: Yes) - RFQ confirmation: indicates whether the message is a confirmation of a Quote Request (10) message or not. (0: No ; 1: Yes) - Conditional order: indicates for Block segment whether the order is conditional or not. (0: Firm Order ; 1: Conditional Order) - STP both orders: indicates whether the STP mechanism is “cancel both orders” or not. (0: STP Both Orders mechanism deactivated ; 1: STP Both Orders mechanism activated)
Used For	Cash and Derivatives
Format	Bitmap
Tech Format	unsigned integer 8
Length	6
Possible Values	0 = STP resting order [C] 1 = STP incoming order [C] 2 = Disclosed Quantity Randomization [C] 3 = Disabled Cancel On Disconnect Indicator 4 = RFQ Answer [C] 5 = RFQ Confirmation [C] 6 = Conditional Order 7 = STP both orders
Used In	Order record in Optiq XML format

F

FreeText

Field Name	Free Text
Description	Free Text is manually entered by the trader issuing the order. This field is part of the clearing aggregate.
Used For	Cash and Derivatives
Format	Text

Tech Format	character
Length	18
Possible Values	Free Text
Used In	Order record in Optiq XML format

L

LeavesQuantity

Field Name	Leaves Quantity
Description	Indicates the remaining quantity of an order, i.e. the quantity open for further execution.
Used For	Cash and Derivatives
Format	Quantity
Tech Format	unsigned integer 64
Length	20
Possible Values	From 0 to 2^64-2
Used In	Order record in Optiq XML format

LogicalAccessID

Field Name	Logical Access ID
Description	Identifier of the Logical Access.
Used For	Cash and Derivatives
Format	Numerical ID
Tech Format	unsigned integer 32
Length	10
Possible Values	From 0 to 2^32-2
Used In	Order record in Optiq XML format

LongClientID

Field Name	Long Client ID
Description	Field used to identify the Client (investor), or trader's reference / posting order number for a pre-posting, entered as a free text used for clearing purposes. This field is part of the clearing aggregate for Derivatives.
Used For	Derivatives
Format	Alphanumerical ID
Tech Format	character
Length	16
Possible Values	
Used In	Order record in Optiq XML format

LPRole

Field Name	LP Role
Description	Liquidity Provider Role identifies the type of the Liquidity Provider when Account Type is equal to "Liquidity Provider".
Used For	Cash and Derivatives
Format	Enumerated
Tech Format	unsigned integer 8
Length	1
Possible Values	1 = Liquidity Provider or Market Maker 3 = Retail Liquidity Provider [C]
Used In	Order record in Optiq XML format

M

MinimumOrderQuantity

Field Name	Minimum Order Quantity
Description	Minimum quantity to be executed upon order entry (else the order is rejected), (To be calculated with Quantity Decimals).
Used For	Cash and Derivatives
Format	Quantity
Tech Format	unsigned integer 64
Length	20
Possible Values	From 0 to 2^64-2
Used In	Order record in Optiq XML format

ModifiedLogicalAccessID

Field Name	Logical Access ID
Description	Identifier of the Logical Access.
Used For	Cash and Derivatives
Format	Numerical ID
Tech Format	unsigned integer 32
Length	10
Possible Values	From 0 to 2^32-2
Used In	Order record in Optiq XML format

ModifiedSenderCompID

Field Name	SenderCompID
Description	Identifier of the member firm that sends the message. It is provided by the Exchange upon the registration of the Firm by the Membership department.
Used For	Cash and Derivatives
Format	Text
Tech Format	character
Length	8
Possible Values	Firm ID
Used In	Order record in Optiq XML format

O

OnBehalfOfCompID

Field Name	OnBehalfOfCompID
Description	ID of the issuing firm when the message is sent through a third party.
Used For	Cash and Derivatives
Format	Text
Tech Format	character
Length	8
Possible Values	Firm ID
Used In	Order record in Optiq XML format

OpenClose

Field Name	Open Close
Description	Open Close Indicator, Posting action. This field is part of the clearing aggregate. The first bit will be used to indicate whether this field is being actively used or not (1 = Actively Used ; 0 = Field Not Used). For each Leg 0 means Open and 1 means Close. Leg 2 to Leg 9 are not applicable for cash instruments.
Used For	Cash and Derivatives
Format	Bitmap
Tech Format	unsigned integer 16
Length	10
Possible Values	0 = Field Actively Used 1 = Leg 1 2 = Leg 2 [D] 3 = Leg 3 [D] 4 = Leg 4 [D] 5 = Leg 5 [D]

	6 = Leg 6 [D] 7 = Leg 7 [D] 8 = Leg 8 [D] 9 = Leg 9 [D]
Used In	Order record in Optiq XML format

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	2
Possible Values	1 = Equities 2 = Funds 3 = Fixed Income 4 = Warrants & Certificates
Used In	Order record in Optiq XML format

OrderEntryTime

Field Name	Book IN Time
Description	Matching Engine IN time (in ns), time at which the corresponding inbound message entered the Matching Engine. (Time in number of nanoseconds since 01/01/1970 UTC)
Used For	Cash and Derivatives
Format	Epoch Time in Nanoseconds
Tech Format	unsigned integer 64
Length	20
Possible Values	From 0 to 2^64-2
Used In	Order record in Optiq XML format

OrderExpirationDate

Field Name	Order Expiration Date
Description	Field used as date of order expiration for GTD orders. - Format : MMDD - Minimum Value : 0101 (Jan 1st) - Maximum Value : 1231 (Dec 31st)
Used For	Cash and Derivatives
Format	Date
Tech Format	unsigned integer 16

Length	5
Possible Values	From 0 to 2^16-2
Used In	Order record in Optiq XML format

OrderExpirationTime

Field Name	Order Expiration Time
Description	Field used as time of order expiration for GTT orders. - Format : HHMMSS - Minimum Value : 0 (00:00:00) - Maximum Value : 235959 (23:59:59)
Used For	Cash
Format	Numerical ID
Tech Format	unsigned integer 32
Length	10
Possible Values	From 0 to 2^32-2
Used In	Order record in Optiq XML format

OrderID

Field Name	Order ID
Description	The Order ID used in the messages for trading purposes is a numerical order identifier assigned by the matching engine, unique per instrument over the entire lifetime of the order, which means that this value remains unchanged, even upon modifications of the. For reconciliation purposes with Euronext's clearing & settlement partners clients may obtain the Order Number and the Order Entry Date from the Order ID field, which is composed of three parts, as depicted below: - The least-significant 2-bytes include the relative calendar days number since 1-jan-1970 at 0:00 UTC (EPOCH); (Please note, currently the clearing partners may use the date corresponding to this value in ASCII format). - Then 1-byte includes the EMM. - Then the remaining most-significant 5-bytes contain the Order Number which is a sequence number restarted at 1 at each start of day. Example: - Let's take an order submitted on 10/03/17 on EMM = 1 having a sequence number = 1234 - The corresponding OrderID assigned by Optiq in internal format is calculated as follows: o The relative number of days of 10/03/20 since EPOCH is 17235 ===> 43 53 in hexa o The EMM = 1 ===> 01 in hexa o Sequence number 1234 ====> 04 D2 in hexa - The internal representation of the OrderID in hexadecimal is then: 00 00 00 04 D2 01 43 53 - The conversion in decimal of the OrderID is: 20703167315
Used For	Cash and Derivatives
Format	Numerical ID
Tech Format	unsigned integer 64
Length	20
Possible Values	From 0 to 2^64-2

Used In	Order record in Optiq XML format

OrderModificationTime

Field Name	Book IN Time
Description	Matching Engine IN time (in ns), time at which the corresponding inbound message entered the Matching Engine. (Time in number of nanoseconds since 01/01/1970 UTC)
Used For	Cash and Derivatives
Format	Epoch Time in Nanoseconds
Tech Format	unsigned integer 64
Length	20
Possible Values	From 0 to 2^64-2
Used In	Order record in Optiq XML format

OrderPrice

Field Name	Order Price
Description	Instrument price per quantity unit (To be calculated with Price/Index Level Decimals). For the Market Data feed: -Set to Null Value for priceless orders. For the Order Entry -It is mandatory for priced orders (Limit, Stop-limit) and must be set to Null Value where the price is irrelevant (Market, Stop-market, Peg, MTL).
Used For	Cash and Derivatives
Format	Price
Tech Format	signed integer 64
Length	20
Possible Values	From -2^63+1 to 2^63-1
Used In	Order record in Optiq XML format

OrderPriority

Field Name	Order Priority
Description	Rank giving the priority of the order. The order with the lowest value of Order Priority has the highest priority. Order Priority is unique per Symbol Index and EMM, therefore, it is also used as the unique order identifier in the market data feed. Order Priority should then allow clients to reconcile their orders between private order entry and market data feed. Used in conjunction with Previous Priority, for market data only.
Used For	Cash
Format	Numerical ID
Tech Format	unsigned integer 64

Length	20
Possible Values	From 0 to 2^64-2
Used In	Order record in Optiq XML format

OrderQuantity

Field Name	Order Quantity
Description	Total order quantity, per quantity unit.(To be calculated with Quantity Decimals)
Used For	Cash and Derivatives
Format	Quantity
Tech Format	unsigned integer 64
Length	20
Possible Values	From 0 to 2^64-2
Used In	Order record in Optiq XML format

OrderSide

Field Name	Order Side
Description	Indicates the side of the order. Please note that the value Cross is used only for the Order Entry, it will never be populated in the Market Data feed.
Used For	Cash
Format	Enumerated
Tech Format	unsigned integer 8
Length	1
Possible Values	1 = Buy 2 = Sell 3 = Cross [i]
Used In	Order record in Optiq XML format

OrderType

Field Name	Order Type
Description	Type of Order. Please note that the values Stop-market/Stop-market-on-Quote, Stop limit/Stop-limit-on-quote, Average Price, Iceberg and Mid-Point Peg are used only for the Order Entry, they will never be populated in the Market Data feed.
Used For	Cash
Format	Enumerated
Tech Format	unsigned integer 8
Length	2
Possible Values	1 = Market 2 = Limit

	3 = Stop-market or Stop-market-on-quote [C] 4 = Stop-limit or Stop-limit-on-quote [C] 5 = Primary Peg [C] 6 = Market to limit 7 = Market Peg (For Future Use) [C] 8 = Mid-Point Peg (For Future Use) [C] 9 = Average Price (For Future Use) [C] 10 = Iceberg [C]
Used In	Order record in Optiq XML format

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	5
Possible Values	From 0 to 2^16-2
Used In	Order record in Optiq XML format

PegOffset

Field Name	Peg Offset
Description	**(Future Use)** *Tick offset for a pegged order.* *Used to indicate the signed tick added to the peg reference for a pegged order.*
Used For	Cash
Format	Numerical ID
Tech Format	signed integer 8
Length	4
Possible Values	From -127 to 127
Used In	Order record in Optiq XML format

S

SenderCompID

Field Name	SenderCompID
Description	Identifier of the member firm that sends the message. It is provided by the Exchange upon the registration of the Firm by the Membership department.

Used For	Cash and Derivatives
Format	Text
Tech Format	character
Length	8
Possible Values	Firm ID
Used In	Order record in Optiq XML format

StopTriggerPrice

Field Name	Stop Trigger Price
Description	Stop Trigger Price is mandatory for stop orders.
Used For	Cash
Format	Price
Tech Format	signed integer 64
Length	20
Possible Values	From -2^63+1 to 2^63-1
Used In	Order record in Optiq XML format

STP ID

Field Name	STP ID
Description	Identifier of a group of Users or Traders sharing the same business activity at the same Firm.
Used For	Cash and Derivatives
Format	Numerical ID
Tech Format	unsigned integer 16
Length	2
Possible Values	From 0 to 2^16-1
Used In	Order record in Optiq XML format

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	10
Possible Values	From 0 to 2^32-2
Used In	Order record in Optiq XML format

T

TechnicalOrigin

Field Name	Technical Origin
Description	Indicates the origin of the order; for example, manual entry, or an order coming from a Program Trading system. This field is part of the clearing aggregate.
Used For	Cash
Format	Enumerated
Tech Format	unsigned integer 8
Length	1
Possible Values	1 = Index trading arbitrage 2 = Portfolio strategy 3 = Unwind order 4 = Other orders (default) 5 = Cross margining
Used In	Order record in Optiq XML format

TimeInForce

Field Name	Time In Force
Description	Specifies the maximum validity of an order. For Stop orders it provides the maximum validity when not triggered.
Used For	Cash and Derivatives
Format	Enumerated
Tech Format	unsigned integer 8
Length	1
Possible Values	0 = Day 1 = Good Till Cancel 2 = Valid for Uncrossing [C] 3 = Immediate or Cancel 4 = Fill or Kill [C] 5 = Good till Time [C] 6 = Good till Date 7 = Valid for Closing Uncrossing [C] 8 = Valid for Session [D]
Used In	Order record in Optiq XML format

TradingCapacity

Field name	TradingCapacity ALL
Description	Indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.

Field name	TradingCapacity ALL
Format	Enumerated (unsigned integer 8)
Length	1
Possible values	1 = Dealing on own account (DEAL) 2 = Matched principal (MTCH) 3 = Any other capacity (AOTC)
Used in	Order record in Optiq XML format

TriggeredStopTimeInForce

Field Name	Triggered Stop Time In Force
Description	Specifies the maximum validity of an triggered stop order. If both Time In Force and Triggered Stop Time In Force are Good till Date they will both refer to the same Order Expiration Date (or Order Expiration Time) provided in the order. If Order Expiration Date is modified it will be for both untriggered stop and triggered stop, or only for the triggered stop if the order was previously triggered.
Used For	Cash and Derivatives
Format	Enumerated
Tech Format	unsigned integer 8
Length	1
Possible Values	0 = Day 1 = Good Till Cancel 6 = Good till Date
Used In	Order record in Optiq XML format

U

UndisclosedIcebergType

Field Name	Undisclosed Iceberg Type
Description	**(For Future Use)** Order handling related to the undisclosed part of an Iceberg order eligible to a matching in the Dark pool of liquidity.
Used For	Cash
Format	Enumerated
Tech Format	unsigned integer 8
Length	1
Possible Values	1 = Limit 2 = Peg Mid-Point 3 = Peg Primary 4 = Peg Market
Used In	Order record in Optiq XML format

UndisclosedPrice

Field Name	Undisclosed Price
Description	**(For Future Use)** Optional price for the hidden part of an Iceberg order.
Used For	Cash
Format	Price
Tech Format	signed integer 64
Length	20
Possible Values	From -2^63+1 to 2^63-1
Used In	Order record in Optiq XML format

7. TRADE FILE FIELD DESCRIPTIONS

C

CCPID

Field name	CCPID ALL
Description	Indicates the identification of the Clearing organization handling the trade.
Format	Char
Length	1
Possible values	'0' No CCP '1' LCH SA '2' Bilateral Settlement (Traditional) '3' LCH Limited '5' SIX x-clear '6' EuroCCP '7' Bilateral Settlement (Italian Model) '8' SIX x-clear '9' Euronext Clearing
Used in	Trade Record

ClassID

Field name	ClassID ALL
Description	Class identifier.
Format	String
Length	2
Possible values	Alphanumerical
Used in	Trade Record

CounterpartFirmID

Field name	CounterpartFirmID ALL
Description	ID of the Counterpart Firm in specific cases described below. The counterpart identifier is provided in case the relaled trade is the result of: ▪ the Internal Matching Service (IMS) without clearing, ▪ the Internal Clearing Service (ICS) (For Future Use), ▪ a transaction performed on the Public Auctions Market (VPU), ▪ a transaction performed on a non-clearable instrument, ▪ a transaction performed under a Bilateral Settlement agreement. If not filled, the field is blank padded.
Format	String
Length	8

Field name	CounterpartFirmID ALL
Possible values	Alphanumerical
Used in	Trade Record

CounterpartTradingCapacity

Field name	CounterpartTradingCapacity
Description	Defines capacity in which the trade is reported by the counterpart.. Only populated for only Bilateral Settlement on Italian markets.
Format	Enumerated (unsigned integer 8)
Length	1
Possible values	1 = Dealing on own account (DEAL) 2 = Matched principal (MTCH) 3 = Any other capacity (AOTC)
Used in	Trade record in Optiq XML format

Currency

Field name	Currency ALL
Description	Currency code. Identifies currency used for price. *Future use* ▶ *Absence of this field is interpreted as the default currency for the instrument. It is recommended that systems provide the currency value whenever possible.*
Format	String
Length	3
Possible values	ISO 4217 standard
Used in	Trade Record

E

EMM

Field name	EMM ALL
Description	Defines the Exchange Market Mechanism applied on each platform.
Format	Int
Length	2

Field name	EMM ALL
Possible values	'1' Cash and Derivative Central Order Book (COB) '2' NAV Trading Facility '4' Derivative Wholesales '5' Cash On Exchange Off book '6' Euronext off-exchange trade reports '7' Derivative On Exchange Off book '8' ETF MTF - NAV Central Order Book '99' Not Applicable (For indices and iNAV)
Used in	Trade Record

EnsYRec

Field name	EnsYRec ALL
Description	Record Type. Defines the type of record in a file.
Format	Int
Length	2
Possible values	(see record structures) '01' Header '02' Body '03' Footer
Used in	Trade Record

ExchangeRate

Field name	ExchangeRate ALL
Description	Exchange Rate to convert the foreign currency to the national currency (to be calculated with the Exchange Rate Nb Decimals). Exchange rate computed is equal to ExchangeRate* 10 ^(-ExchangeRateNbDecimals)
Format	Int (Decimal locator + Amount)
Length	10
Possible values	Exchange Rate (1+9)
Used in	Trade Record

F

FinancialMarketCode

Field name	FinancialMarketCode ALL
Description	Financial market from which the instrument belongs for a given Class.
Format	String
Length	3

Field name	FinancialMarketCode ALL
Possible values	025: Paris - cash instruments (regulated and non-regulated markets) 277: Paris - Lending/Borrowing 278: Brussels - cash instruments 279: Amsterdam - cash instruments 290: Lisbon - cash instruments 274: Paris - MONEP instruments 276: Paris - MATIF instruments 278: Brussels - cash instruments 279: Amsterdam - cash instruments 280: Brussels - derivative instruments 281: Amsterdam - derivative instruments 290: Lisbon - cash instruments 291: Lisbon - derivative instruments 295: Luxembourg Cash markets 299: Europe
Used in	Trade Record

I

InstrLongID

Field name	InstrLongID ALL
Description	Long ID of an instrument
Format	String
Length	12
Possible values	Alphanumerical
Used in	Trade Record

InstrMktPlace

Field name	InstrMktPlace ALL
Description	ID of the market place where instrument price is established.
Format	Int
Length	3
Possible values	Numerical
Used in	Trade Record

InstrMnemoCode

Field name	InstrMnemoCode ALL
Description	Mnemonic code of a cash instrument. Only applicable if the instrument is a cash instrument.

Field name	InstrMnemoCode ALL
Format	String
Length	5
Possible values	Alphanumerical
Used in	Trade Record

ITranYApl

Field name	ITranYApl ~~SP~~
Description	Trade type indicator. Indicates the type of trade (normal, cross, valuation, internalized).
Format	Char
Length	1
Possible values	‘0’ Normal trade ‘1’ Cross trade ‘5’ Internalized trade ‘6’ Internalized cross trade ‘7’ RMF trade ‘8’ Internalized RMF trade
Used in	Trade Record

L

LastPx

Field name	LastPx ALL
Description	Price of last fill.
Format	Int (Decimal locator + Amount)
Length	19
Possible values	Price (1+18)
Used in	Trade Record

LastShares

Field name	LastShares ALL
Description	Quantity of last fill. Quantity of shares bought/sold on the last fill.
Format	Int
Length	12
Possible values	Quantity

Field name	LastShares ALL
Used in	Trade Record

LongMnemonic

Field name	LongMnemonic ALL
Description	Mnemonic code of the instrument. This field is not populated for every instrument. Introduced to comply with Borsa Italiana's Mnemonic of length 6
Format	char
Length	6
Possible values	Alphanumerical
Used in	Trade Record

M

MIC

Field name	MIC ALL
Description	Market identification code. Future use ▶ *Identifier for a market place as defined by the ISO 10383 standard.* Set to 'SI' for an SI trade.
Format	String
Length	4
Possible values	ISO 10383 standard or 'SI'
Used in	Trade Record

N

NSeqOm10

Field name	NSeqOm10 ALL
Description	Order ID. Number assigned by the trading engine when an order is entered in the system. Unique per instrument and day.
Format	Int
Length	10
Possible values	Numerical
Used in	Trade Record

O

OnBehalfOfCompID8

Field name	OnBehalfOfCompID8 ALL
Description	ID of the order's issuing firm. Identifier of the firm to which the order belongs (may differ from the OnBehalfOfLocationID that identifies a firm's front-end server and from SenderCompID that identifies the gateway).
Format	String
Length	8
Possible values	Firm ID
Used in	Trade Record

OrderEntryDate

Field name	OrderEntryDate ALL
Description	Date of order entry. Date the new order entered the trading engine.
Format	String
Length	8
Possible values	YYYYMMDD
Used in	Trade Record

R

Rule80A

Field name	Rule80A ALL
Description	Order origin. Indicates the account type for which the order is entered. For example, an order can be entered for a Client account, a House account or a Liquidity Provider.
Format	Char
Length	1
Possible values	'1' Client '2' House '3' RLO '4' RO '6' Liquidity Provider '7' Related Party '8' Structured Product Market Maker
Used in	Trade Record

S

SettlementCurrency

Field name	SettlementCurrency ALL
Description	Code of the settlement currency (ISO 4217-3A)
Format	Char
Length	3
Possible values	SO 4217-3A
Used in	Trade Record

SettlementDate

Field name	SettlementDate ALL
Description	Date when a trade is final, and the buyer must make payment to the seller while the seller delivers the assets to the buyer
Format	String
Length	8
Possible values	YYYYMMDD
Used in	Trade Record

Side

Field name	Side ALL
Description	Order side.
Format	Char
Length	1
Possible values	‘1’ (or ‘A’ in the trade file) Buy ‘2’ (or ‘V’ in the trade file) Sell
Used in	Trade Record

SideTaker

Field name	SideTaker ALL
Description	Taker order side. Indicates the side of the order in case the trade implies a taker order.
Format	Char
Length	1
Possible values	‘A’ Buy ‘V’ Sell
Used in	Trade Record

SYMBOL

Field name	Symbol ALL
Description	Instrument ID. Identifier of the instrument involved in the order.
Format	String
Length	12
Possible values	ISIN or ISIN-like
Used in	Trade Record

SYMBOLINDEX

Field name	SymbolIndex ALL
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
Format	Int
Length	10
Possible values	From 1 to 4280099999
Used in	Trade Record

T

TRADINGCAPACITY

Field name	TradingCapacity
Description	Defines capacity in which the trade is reported by the member.
Format	Enumerated (unsigned integer 8)
Length	1
Possible values	1 = Dealing on own account (DEAL) 2 = Matched principal (MTCH) 3 = Any other capacity (AOTC)
Used in	Trade record in Optiq XML format

TRADEDATE

Field name	TradeDate ALL
Description	Date of the trade
Format	String
Length	8
Possible values	YYYYMMDD

Field name	TradeDate ALL
Used in	Trade Record

TradeDateTime

Field name	TradeDateTime ALL
Description	Date and time of the trade
Format	String
Length	14
Possible values	YYYYMMDDHHMMSS
Used in	Trade Record

TradeEndValidityDate

Field name	TradeEndValidityDate ALL
Description	Date at which settlement instructions are cancelled by the CCP/CSD.
Format	String
Length	8
Possible values	YYYYMMDD
Used in	Trade Record

TradeRefID

Field name	TradeRefID ALL
Description	Trade reference ID.
Format	Int
Length	10
Possible values	Numerical
Used in	Trade Record

TraderID

Field name	TraderID ALL
Description	Trader ID.
Format	String
Length	8
Possible values	Alphanumerical
Used in	Trade Record

TradeTimeSecondsGranularity

Field name	TradeTimeSecondsGranularity ALL
Description	Indicates the number of microseconds in the time at which the trade is generated (ssssss). This field works as a combination with field “TradeDateTime”. In order to get the complete Trade Date Timestamp in micro second, fields “TradeDateTime” + “TradeTimeMicroSeconds” must be combined, with the following format as result : YYYYMMDDHHMMSSssssss
Format	Int
Length	6
Possible values	From 0 to 999999
Used in	Trade Record

TVTIC

Field name	TVTIC ALL
Description	Trading Venue Transaction Identification Code (TVTIC). Trading Venue Transaction Identification Code (TVTIC) is a field aimed at identifying an individual transaction. It is generated by trading venues and disseminated to both the buying and the selling parties, in accordance with Article 12 of the Commission Delegated Regulation (EU) 2017/580 Regulatory Technical Standards (RTS). Trading Venue Transaction Identification Code. TVTIC is the Trade Unique Identifier (TUI)
Format	String
Length	52
Possible values	Alphanumerical (without zero padding) Ex : ‘ABC12345 ‘
Used in	Trade Record

W

WaiverIndicator

Field name	WaiverIndicator RM (TCS)
Description	Indication as to whether the transaction was executed under a pre-trade waiver in accordance with Articles 4 and 9 of Regulation (EU) 600/2014. Used for TCS trades only.
Format	Char
Length	4
Possible values	(blank) As the field is optional ‘NLIQ’ Negotiated transactions in liquid financial instruments ‘OILQ’ Negotiated transactions in illiquid financial instruments ‘PRIC’ Negotiated transactions subject to conditions other than the current market price of that equity financial instrument

Field name	WaiverIndicator RM (TCS)

Conditions	• NLIQ - Applies for Equities & ETFs that are flagged by ESMA as being a liquid financial instrument, this waiver is set on Off-Market On-Exchange trades that are (1) not VWAP transactions and (2) not identified as Large in Scale limit
	• OILQ - Applies for Equities & ETFs that are flagged by ESMA as being an illiquid financial instrument, this waiver is set on Off-Market On-Exchange trades that are (1) not VWAP transactions and (2) not identified as Large in Scale limit
	• PRIC - Applies for:
	    ○ Any operations done on the Euronext Fund services (Paris and Amsterdam), covering the Fund orders either in Quantity or in Cash
	    ○ VWAP transaction for Equities
	    ○ “Cash Legs” of Delta-neutral trades reported on an Equity and/or ETF underlying
	(blank) - Applies when none of the above rules are met, including any transactions that are not identified as Large in Scale limit

Used in	Trade Record

8. WARRANTS & CERTIFICATES EURONEXT SECURITIES FILES FIELD DESCRIPTIONS

B

BIC of the Counterpart Member Settlement Agent

Field name	BIC of the Counterpart Member Settlement Agent ALL
Description	Participant BIC code of settlement agent owning the security account of the Counterpart Member.
Format	Char
Length	11
Possible values	Alphanumerical
Used in	Uncleared Netting File

Buy/Sell Indicator

Field name	Buy/Sell Indicator ALL
Description	Uncleared Trade Buy/Sell indicator. Indicates the side of the trade.
Format	String
Length	1
Possible values	Alphanumerical
Used in	Uncleared Trade File

C

Cash Amount

Field name	Cash Amount ALL
Description	Cash amount of the Net Trade balance
Format	Char
Length	18
Possible values	Alphanumerical
Used in	Uncleared Netting File

Counterpart Member security account at Settlement Agent

Field name	Counterpart Member Security Account at Settlement Agent ALL
Description	Participant security account of the Counterparty Member.
Format	Char

Field name	Counterpart Member Security Account at Settlement Agent ALL
Length	35
Possible values	Alphanumerical
Used in	Uncleared Netting File

E

Euronext Securities Instruction's Reference

Field name	Euronext Securities Instruction's Reference ALL
Description	Outbound (SI) external reference
Format	Char
Length	16
Possible values	Alphanumerical
Used in	Uncleared Netting File

External Trade Reference

Field name	External Trade Reference ALL
Description	Uncleared Trade External reference
Format	Char
Length	15
Possible values	Alphanumerical
Used in	Uncleared Trade File

I

Intended Settlement Date

Field name	Intended Settlement Date ALL
Description	ISD of Uncleared Trade
Format	Int
Length	8
Possible values	YYYYMMDD
Used in	Uncleared Trade File Uncleared Netting File

ISIN

Field name	ISIN ALL
Description	ISIN of the instrument
Format	Char
Length	12
Possible values	Alphanumerical
Used in	Uncleared Trade File Uncleared Netting File

M

Member

Field name	Member ALL
Description	Member external Code reference
Format	Char
Length	10
Possible values	Alphanumerical
Used in	Uncleared Netting File

Member Code

Field name	Member Code ALL
Description	Uncleared Trade Member external code
Format	Char
Length	10
Possible values	Alphanumerical
Used in	Uncleared Trade File

Member Counterpart

Field name	Member Counterpart ALL
Description	Member Counterparty external Code reference
Format	Char
Length	10

Field name	Member Counterpart ALL
Possible values	Alphanumerical
Used in	Uncleared Trade File Uncleared Netting File

MEMBER COUNTERPART ORIGIN

Field name	Member Counterpart Origin ALL
Description	Uncleared Trade Member Counterpart Origin Code
Format	String
Length	1
Possible values	‘M’: House ‘T’’: Market Maker ‘C’: Client
Used in	Uncleared Trade File

MEMBER ORIGIN

Field name	Member Origin ALL
Description	Uncleared Trade Member Origin Code
Format	String
Length	1
Possible values	‘M’: House ‘T’’: Market Maker ‘C’: Client
Used in	Uncleared Trade File

MEMBER SECURITY ACCOUNT AT SETTLEMENT AGENT

Field name	Member Security Account at Settlement Agent ALL
Description	Participant security account of the Member.
Format	Char
Length	35
Possible values	Alphanumerical
Used in	Uncleared Netting File

MEMBER SETTLEMENT AGENT BIC CODE

Field name	Member Settlement Agent BIC Code ALL
Description	Participant BIC code of settlement agent owning the security account of the Member.

Field name	Member Settlement Agent BIC Code ALL
Format	Char
Length	11
Possible values	Alphanumerical
Used in	Uncleared Netting File

Member Trade Free Text

Field name	Member Trade Free Text ALL
Description	Uncleared Trade Free text
Format	Char
Length	18
Possible values	Alphanumerical
Used in	Uncleared Trade File

Member Trade Order Number

Field name	Member Trade Order Number ALL
Description	Uncleared Trade order number
Format	Char
Length	16
Possible values	Alphanumerical
Used in	Uncleared Trade File

P

Payment Currency

Field name	Payment Current ALL
Description	Payment currency of Net Trade balance (the Outbound – SI)
Format	Char
Length	3
Possible values	ISO 4217 standard
Used in	Uncleared Netting File

Q

Quantity

Field name	Quantity ALL
Description	quantity of the Net SI balance
Format	Int
Length	18
Possible values	Alphanumerical
Used in	Uncleared Netting File

Quantity Unit

Field name	Quantity Unit ALL
Description	Quantity unit code of the Net Trade balance. (UNT)
Format	Char
Length	3
Possible values	Alphanumerical
Used in	Uncleared Netting File

R

Record Type

Field name	Record Type ALL
Description	Defines the type of record in a file
Format	Char
Length	5
Possible values	“**00275**” – New Uncleared Trade **“00280” –** New Uncleared Net SI related to daily Netting “**00281**” – New Uncleared Net SI related to Regularizations
Used in	Uncleared Trade File Uncleared Netting File

Related Euronext Securities Instruction’s Reference

Field name	Related Euronext Securities Instructions Reference ALL
Description	Outbound (SI) Reference
Format	Char

Field name	Related Euronext Securities Instructions Reference ALL
Length	16
Possible values	Alphanumerical
Used in	Uncleared Trade File Uncleared Netting File

S

Settlement Instruction Type

Field name	Settlement Instruction Type ALL
Description	Settlement Instruction Type
Format	Char
Length	3
Possible values	‘RFP’ - Receive Free of Payment ‘DFP’ - Delivery Free of Payment ‘RVP’ - Receive versus Payment ‘DVP’ - Delivery versus Payment ‘RWP’ - Receive with Payment ‘DWP’ - Delivery with Payment ‘CPO’ - Cash payment Only ‘CRO ‘- Cash receive Only’ ‘NIL’ - Null Netting
Used in	Uncleared Netting File

T

Trade Amount

Field name	Trade Amount ALL
Description	Uncleared Trade Amount
Format	Int
Length	18
Possible values	Alphanumerical
Used in	Uncleared Trade File

Trade Currency

Field name	Trade Currency ALL
Description	Uncleared Trade currency
Format	Char

Field name	Trade Currency ALL
Length	3
Possible values	Alphanumerical
Used in	Uncleared Trade File

Trade Date

Field name	Trade date ALL
Description	Trade Date of Uncleared Trade
Format	Int
Length	8
Possible values	YYYYMMDD
Used in	Uncleared Trade File Uncleared Netting File

Trade Price

Field name	Trade Price ALL
Description	Uncleared Trade price
Format	Char
Length	19
Possible values	Alphanumerical
Used in	Uncleared Trade File

Trade Quantity

Field name	Trade Quantity ALL
Description	Quantity of the Uncleared Trade
Format	Int
Length	18
Possible values	Alphanumerical
Used in	Uncleared Trade File

Trading Code

Field name	Trade Code ALL
Description	Trading code of the Instrument
Format	Char

Field name	Trade Code ALL
Length	12
Possible values	Alphanumerical
Used in	Uncleared Trade File

U

UNCLEARED TRADE TIMESTAMP CREATION

Field name	Uncleared Trade Timestamp Creation ALL
Description	Uncleared Trade Timestamp creation
Format	Int
Length	16
Possible values	YYYYMMDDHHMMSS
Used in	Uncleared Trade File

Appendix A.1 DOCUMENT HISTORY TABLE

REVISION NO	DATE	AUTHOR	CHANGE DESCRIPTION
5.20.0	14 Nov 2022	IT Market Services – COL - WMA	Creation of the document.

REVISION NO	DATE	AUTHOR	CHANGE DESCRIPTION
5.23.0	7 Mar 2023	COL - WMA	The following changes have been made to this version of the document: ■ In Day Trade File: - Added field: *TradingCapacity*, *CounterpartTradingCapacity* ■ In Trade File Field Descriptions: - Added field TradingCapacity - Added field *CounterpartTradingCapacity* - Updated field *CCPID*
5.353.0	13 Feb. 25	IT Market Services – MRO	■ References to LCH SA are replaced by Euronext Securities ■ Field "DarkExecutionInstruction": add "*Dark STP Indicator*" new bit to the Bitmap and deprecate the bits "*Deferred Trade Indicator" and "Displayed Order Interaction"*.

REVISION NO	DATE	AUTHOR	CHANGE DESCRIPTION
5.353.1	19 Feb 25	IT Market Services – MRO	The following changes have been made to this version of the document: ■ In CFTS EOD Service Overview: - added reference to the three files related to Warrants & Certificates bilateral settlement., ■ In Uncleared Trade Information File: - updated description for bilateral settlement ■ In Uncleared Netting Information File: - updated description for bilateral settlement ■ In Uncleared Outbound Information File: - updated description for bilateral settlement
5.358.0	Sept 2025	IT Market Services – MRO	The following changes have been made to this version of the document: ■ Field "DarkExecutionInstruction": add "*Dark Passive Order Indicator*" new bit to the Bitmap.
6.635.0	Apr 2026	IT Market Services – LIV	The following changes have been made to this version of the document: ■ Sections CFTS EOD Service Overview and Day Trade Files: added note about trades from Takeover Bid / IPO / Direct Distribution not included; ■ Sections Day Order Files and Day Trade Files: FORDCXML*.txt and FTRRM*.txt are generated in any case, even if there are no orders /trades (files are empty in these cases).