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EURONEXT CASH MARKETS – OPTIQ ® END OF DAY INTERFACE SPECIFICATIONS

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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

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- Production environment (Cash markets): EMSEquities@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
1.3.4	31 January 2018	- Updated file scope, fields and data for migration to the Optiq of the Cash markets - Trade Record File / Field "Trade Type Indicator" : Removing value '4' Valuation trade. - Trade Record File / Field "Rule80A" renamed to "AccountType" + Adding value '8' Structured Product Market Maker - Order record names modified to fit with Optiq order entry - Removed fields from Order record that are no longer in use: AmsAndNonWarrProduct, COBSIIndicator, ClOrdIDMod, Currency, ExpireTimeFlag, Filler, IOmApl, IcebergOrder, MIC, MarketPlace, MarketSegment, NSeqOmMod, PegDifference, STPIndicator, Spread, Yield - Updated sections "2.2.2 Step 2: File Download" and "2.2.3 Complete Script": Added table with correspondence of file names, parameters for the script to download them, and the file descriptions; Added parameters for download of new XML Order files; Removed Audit files from the scope of the script / EOD application - Removed BondMatch and SmartPool specific values and descriptions from fields ExecInst and OrderPriorityTime - Separated field description section into two, for Order and Trade files - New sections added: "Fields Formats" added for Day Order Files; "Order record in Optiq XML format"; "Format Differences Between Order File And Trade File Fields"; "Order record in 'Legacy' UTP format"

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 File Specification
- Euronext Cash Markets – Optiq OEG Client Specifications – SBE Interface
- Euronext Cash Markets – Optiq OEG Client Specifications – FIX 5.0 Interface
- Euronext Cash Markets – Optiq & TCS Error List

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

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1. END OF DAY (EOD) APPLICATION OVERVIEW

The EOD is an application allowing a Member Firm to retrieve and download several files called "End Of Day" files, containing order and trade information belonging to its Member Firm code. 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 and Certificates
- A file containing all trades executed during the last Trading session in the Matching Engine for all the Optiq following segments
  - Equities
  - Funds
  - Fixed Income
  - Warrants and Certificates

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).

EOD Application also hosts other files, that are described in their dedicated documentation.

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

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

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.

2. HOW TO RETRIEVE EOD FILES

2.1 INTRODUCTION

The EOD files application is an application allowing a Member Firm to retrieve and download several files called “End Of Day” (EOD) files, linked to its Member Firm code.

The five (5) latest daily files are made available within the EOD application. EOD files described in this document can be downloaded manually by logging into the EOD website, or by using a script. A sample script is described in a section below.

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

For other questions on EOD application may contact:

- EUA environment: optiq@euronext.com or +33 1 7048 2555
- Production environment (cash markets): EMSEquities@euronext.com or +33 1 8514 8585

2.2 RETRIEVING EOD FILES BY SCRIPT

The following sections will describe how to retrieve EOD files via a sample script. First section is about how to authenticate successfully on the web server, second one how to download a file via script. The entire and complete script is also present in the last section as all the different steps described in the following sections are all part of one script.

Note: The sample bash script provides generic curl commands for use and can be adapted to different languages if required.

2.2.1 Step 1 : Authentication

First step that must be completed to retrieve the files is authentication to the EOD application server.

In order to authenticate to the server http standards, including cookies, are used with a curl command.

Please note, whichever method or language is used to adapt the script, the use of cookies is mandatory in order to authenticate and download the files from the server.

Parameters

```
#!/bin/bash
# IMPORTANT: set https_proxy if needed
_username="USERNAME"
_password="PASSWORD"
_website="https://eod-t.euronext-net.com"
_cookies="eod_cookies.txt"
_headers="eod_headers.txt"
_tmp_file="eod_file.tmp"
```

Command

```
curl -c ${_cookies} -X POST --data-urlencode "j_username=$_username&j_password=$_password" \
    -s -H "Content-Type: application/x-www-form-urlencoded" \
    $_website/Authentication
```

Possible Responses for Authentication:

Response Code	Response Text	Description
403	Forbidden	This code indicates an issue with the user account provided for the authentication step
200	OK	In the authorization step this code indicates successful authentication to the EOD server

2.2.2 Step 2 : File Download

Following successful authentication the necessary EOD files can be downloaded.

In order to download a file, a file type id and the trade date must be specified.

File Type id: The list of available file parameters is provided below. If new file types are added or removed, the existing file type ids remain the same. To download a specific file, the parameter of the file Type id, corresponding to the file name (as identified in the table below) should be passed via the command.

Trade date: the trade date id is provided in the format YYYYMMDD and identifies the trading session for which the file is to be retrieved. As identified elsewhere in the document, the files for the last five trading sessions are made available.

Parameters

```
# 0: Active Orders (RM)
# 1: Trades (RM)
# 4: Active Orders (Warrant)
# 8: Swift Files
#10: Active Orders (RM) legacy Optiq format
#11: Active Orders (RM) XML Optiq format
#12: Active Orders (Warrant) XML Optiq format
#14: Active Orders (Warrant) legacy Optiq format
_fileTypeId=0

# Trade Date (YYYYMMDD)
_tradeDate=20170818
```

Values of fileTypeId are used for making the request and the file retrieved will have the full file name of the file requested.

The correspondence of file names, parameters and types is provided in the table below:

Parameter	File Name	File Description
0	FORDC	Active Orders (RM) in legacy format
1	FTRRM	Trades (RM) in legacy format
4	FORDCW	Active Orders (Warrant) in legacy format
8	N/A	Swift Files
10	FORDCOPT	Active Orders (RM) in legacy format for Optiq
11	FORDCXML	Active Orders (RM) in XML Optiq format
12	FORDCWXML	Active Orders (Warrant) in XML Optiq format
14	FORDCWOPT	Active Orders (Warrant) in legacy format for Optiq

Command

```
_url="$_website/services/GetFileContent?fileTypeId=$_fileTypeId&tradeDate=$_tradeDate"
echo "Downloading: $_url"

curl -b ${_cookies} --compressed -s -X GET  \
    --dump-header ${_headers} -o ${_tmp_file} $_url
```

Clean-up of the File name

Following retrieval of the file the section below provides sample lines for the clean-up of the obtained file name.

```
tmp=$( grep "Content-Disposition: attachment;" ${_headers} )

# Removing last \r
tmp=`echo $tmp | sed 's/\\r//g'`

# Getting file name in the HTTP header
IFS='=' read -ra array <<< "$tmp"
filename="${array[1]}"

# Removing double quotes
filename=$( eval echo $filename )

mv "${_tmp_file}" "${filename}"

echo "Downloaded file: ${filename}"

# Removing temp files
rm -f ${_cookies}
rm -f ${_headers}
```

Possible Responses for the Retrieval Command:

Response Code	Response Text	Description
500	Internal Error	Request couldn't be handled as submitted
200	OK **	Request was processed without an error, but please note the following exception: If the header "Content-Disposition" is not present in the response – either incorrect fileTypeID or TradeDate was provided for the request. The request was handled without an error, but no file was sent back in the response.

2.2.3 Complete Script

```
#!/bin/bash
# IMPORTANT: set https_proxy if needed
_username="USERNAME"
_password="PASSWORD"
_website="https://eod-t.euronext-net.com"
_cookies="eod_cookies.txt"
_headers="eod_headers.txt"
_tmp_file="eod_file.tmp"
curl -c ${_cookies} -X POST --data-urlencode "j_username=$_username&j_password=$_password" \
    -s -H "Content-Type: application/x-www-form-urlencoded" \
    $_website/Authentication
# 0: Active Orders (RM)
# 1: Trades (RM)
# 4: Active Orders (Warrant)
# 8: Swift Files
#10: Active Orders (RM) legacy Optiq format
#11: Active Orders (RM) XML Optiq format
#12: Active Orders (Warrant) XML Optiq format
#14: Active Orders (Warrant) legacy Optiq format

_fileTypeId=0

# Trade Date (YYYYMMDD)
_tradeDate=20170818

_url="$_website/services/GetFileContent?fileTypeId=$_fileTypeId&tradeDate=$_tradeDate"
echo "Downloading: $_url"

curl -b ${_cookies} --compressed -s -X GET  \
    --dump-header ${_headers} -o ${_tmp_file} $_url

tmp=$( grep "Content-Disposition: attachment;" ${_headers} )
# Removing last \r
tmp=`echo $tmp | sed 's/\\r//g'`

# Getting file name in the HTTP header
IFS='=' read -ra array <<< "$tmp"
filename="${array[1]}"

# Removing double quotes
filename=$( eval echo $filename )
mv "${_tmp_file}" "${filename}"

echo "Downloaded file: ${filename}"
# Removing temp files
rm -f ${_cookies}
rm -f ${_headers}
```

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 both Optiq XML and 'legacy' UTP formats. The files will represent the same information, and are provided to reduce impact of migration to the Optiq format in future phase.

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.

Two physical files for each format, with the same logical layout, are generated per member.

ACTIVE ORDERS FOR EQUTIES, FUNDS AND FIXED INCOME SEGMENTS

Available for: EQ FUND FRM

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

'Legacy' File name .....**FORDCOPT**

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

For the legacy file - One order is wrapped in one Body record.

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

ACTIVE ORDERS FOR WARRANTS AND CERTIFICATES SEGMENT

Available for: SP

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

'Legacy' File name .....**FORDCWOPT**

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

For the legacy file - One order is wrapped in one Body record.

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 (legacy and XML). The two field format could be used in combination, and are provided for each field in the Field description section of the Trade 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 and 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
/EndOfDayOrderUnitary					
/EndOfDayOrderFile					

3.4 ORDER RECORD IN 'LEGACY' UTP FORMAT

Table below provides the structure of the Order record that will be provided in the 'Legacy' UTP format. The EOD file does not contain header or footer records. The file provides the data in order, format and in conditioned identified for the column "Optiq EOD Order field" in the table below.

Please Note: In addition to the details of each individual field in the Order record file & format, the table below contains a column "Former UTP EOD Order field" which is provided for information purposes only. It is provided to assist clients in mapping the legacy fields to the new fields in Optiq files. In some cases multiple UTP fields are replaced by a single Optiq field, and vice versa.

Ofs	Optiq EOD Order field	*Former UTP EOD Order fields*	Short Description	Format	Length	Values	Presence
0	EnsYRec	*EnsYRec*	Record Type	Numerical	2	'02' -> 'Body'	Mandatory
2	OrderEntryTime	*OrderEntryTime / OrderEntryDate*	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	20	From 0 to 2^64-2	Mandatory
22	SenderCompID	*SenderCompID*	Identifier of the member firm that sends the message.	Text	8	Firm ID	Mandatory
30	LogicalAccessID	*OnBehalfOfLocationID*	Identifier of the Logical Access.	Numerical ID	10	From 0 to 2^32-2	Mandatory
40	ClientOrderID	*ClOrdID*	An identifier of a message assigned by the Client when submitting an order to the Exchange.	Numerical ID	20	From -2^63+1 to 2^63-1	Mandatory
60	OrderID	*NSeqOm*	Numerical order identifier assigned by the matching engine, unique per instrument and EMM.	Numerical ID	20	From 0 to 2^64-2	Mandatory
80	OrderModificationTime	*OrderModificationDate / CancelReplaceTime*	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	20	From 0 to 2^64-2	Optional
100	ModifiedSenderCompID	*SenderCompIDMod*	Identifier of the member firm that sends the message.	Text	8	Firm ID	Optional
108	ModifiedLogicalAccessID	*OnBehalfOfLocationIDMod*	Identifier of the Logical Access.	Numerical ID	10	From 0 to 2^32-2	Optional
118	OrderPriority	*OrderPriorityTime*	Rank giving the priority of the order. The order with the lowest value of Order Priority has the highest priority.	Numerical ID	20	From 0 to 2^64-2	Mandatory

Ofs	Optiq EOD Order field	*Former UTP EOD Order fields*	Short Description	Format	Length	Values	Presence
138	EODOrderStatus	*OrdStatus*	Order Status for End Of Day Order file	Enumerated	3	0 = New 1 = Partially Filled 2 = Replaced	Mandatory
141	OnBehalfOfCompID	*OnBehalfOfCompID*	ID of the issuing firm when the message is sent through a third party.	Text	8	Firm ID	Optional
149	OptiqSegment	N/A – New Optiq Field	An Optiq segment is a universe of instruments sharing common trading properties.	Enumerated	3	1 = Equities 2 = Funds 3 = Fixed Income 4 = Warrants and Certificates	Mandatory
152	SymbolIndex	*Symbol*	Exchange identification code of the instrument.	Numerical ID	10	From 0 to 2^32-2	Mandatory
162	EMM	N/A – New Optiq Field	Defines the Exchange Market Mechanism applied on each platform.	Enumerated	3	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
165	OrderSide	*Side*	Indicates the side of the order.	Enumerated	3	1 = Buy 2 = Sell 3 = Cross [i]	Mandatory

Ofs	Optiq EOD Order field	*Former UTP EOD Order fields*	Short Description	Format	Length	Values	Presence
168	OrderType	*OrderType / IcebergOrder*	Type of Order.	Enumerated	3	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]	Mandatory
171	ExecutionInstruction	*STPIndicator / DisplayQtyRdm*	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	8	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]	Mandatory
179	TimeInForce	*TimeInForce*	Specifies the maximum validity of an order.	Enumerated	3	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

Ofs	Optiq EOD Order field	*Former UTP EOD Order fields*	Short Description	Format	Length	Values	Presence
182	TriggeredStopTimeInForce	N/A – New Optiq Field	Specifies the maximum validity of an triggered stop order.	Enumerated	3	0 = Day 1 = Good Till Cancel 6 = Good till Date	Conditional
185	OrderExpirationDate	*ExpireTime*	Field used as date of order expiration for GTD orders.	Date	5	From 0 to 2^16-2	Conditional
190	OrderExpirationTime	*ExpireTime*	Field used as time of order expiration for GTT orders.	Numerical ID	10	From 0 to 2^32-2	Conditional
200	OrderPrice	*Price*	Instrument price per quantity unit (To be calculated with Price/Index Level Decimals).	Price	20	From -2^63+1 to 2^63-1	Conditional
220	StopTriggerPrice	*StopPx*	Stop Trigger Price is mandatory for stop orders.	Price	20	From -2^63+1 to 2^63-1	Conditional
240	PegOffset	*PegDifference*	**(Future Use)** Tick offset for a pegged order.	Numerical ID	4	From -127 to 127	Conditional
244	OrderQuantity	*OrderQty*	Total order quantity, per quantity unit.(To be calculated with Quantity Decimals)	Quantity	20	From 0 to 2^64-2	Mandatory
264	MinimumOrderQuantity	*MinQty*	Minimum quantity to be executed upon order entry (else the order is rejected), (To be calculated with Quantity Decimals).	Quantity	20	From 0 to 2^64-2	Optional
284	DisclosedQuantity	*MaxFloor*	Maximum number of quantity units to be shown to market participants (Iceberg Order). (To be calculated with Quantity Decimals)	Quantity	20	From 0 to 2^64-2	Conditional
304	CumulatedQuantity	*CumQty*	Cumulated quantity (to be calculated with Quantity Decimals).	Quantity	20	From 0 to 2^64-2	Mandatory
324	TechnicalOrigin	*TechnicalOrdType*	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	3	1 = Index trading arbitrage 2 = Portfolio strategy 3 = Unwind order 4 = Other orders (default) 5 = Cross margining	Optional

Ofs	Optiq EOD Order field	*Former UTP EOD Order fields*	Short Description	Format	Length	Values	Presence
327	AccountType	*Rule80A*	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	3	1 = Client 2 = House 4 = RO [C] 6 = Liquidity Provider 7 = Related Party [C] 8 = Structured Product Market Maker [C]	Conditional
330	LPRole	*Rule80A*	Liquidity Provider Role identifies the type of the Liquidity Provider when Account Type is equal to "Liquidity Provider".	Enumerated	3	1 = Liquidity Provider or Market Maker 3 = Retail Liquidity Provider [C]	Conditional
333	AccountNumber	*Account*	Client account number identifying the investor's account. This field is part of the clearing aggregate.	Alphanumerical ID	12	Alphanumerical	Optional
345	ClientID	*ClientID*	Field used to identify the client (investor).	Alphanumerical ID	8	Alphanumerical	Optional
353	FreeText	*FreeText*	Free Text is manually entered by the trader issuing the order. This field is part of the clearing aggregate.	Text	18	Free Text	Optional
371	ClearingFirmID	*ClearingFirm*	Clearing firm ID.	Alphanumerical ID	8	Firm ID	Optional
379	OpenClose	*OpenClose*	Open Close Indicator, Posting action. This field is part of the clearing aggregate.	Bitmap	10	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]	Optional

Ofs	Optiq EOD Order field	*Former UTP EOD Order fields*	Short Description	Format	Length	Values	Presence
389	ClearingInstruction	*ClearingHandlingType*	Clearing Instruction.	Enumerated	5	0 = Process normally (formerly Systematic posting) 8 = Manual mode 9 = Automatic posting mode 10 = Automatic give-up mode	Optional
394	PartitionID	*EngineID*	Identifies uniquely an Optiq partition across all the Exchange partitions.	Numerical ID	5	From 0 to 2^16-2	Mandatory
399	LeavesQuantity	*LeavesQty*	Indicates the remaining quantity of an order, i.e. the quantity open for further execution.	Quantity	20	From 0 to 2^64-2	Mandatory
419	DisplayedQuantity	*DisplayedQty*	Order quantity displayed to the market (Iceberg only)	Quantity	20	From 0 to 2^64-2	Mandatory
439	DarkExecutionInstruction	*DarkIndicator / DefTradReq / MinQtyType / DisplayedOrderInteraction / SweepOrder*	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	8	0 = Dark Indicator 1 = Deferred Trade Indicator 2 = Displayed Order Interaction 3 = Sweep Order Indicator 4 = Minimum Quantity Type	Mandatory
447	UndisclosedPrice	*UndisclosedPrice*	**(Future Use).** Optional price for the hidden part of an Iceberg order.	Price	20	From -2^63+1 to 2^63-1	Optional
467	UndisclosedIcebergType	*UndisclosedExecInst*	**(Future Use).** Order handling related to the undisclosed part of an Iceberg order eligible to a matching in the Dark pool of liquidity.	Enumerated	3	1 = Limit 2 = Peg Mid-Point 3 = Peg Primary 4 = Peg Market	Optional

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

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 and Certificates

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

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

Ofs	Field	Format	Length	Description	Values	Pge
0	EnsYRec	Int	2	Record Type.	'02' Body record	43
2	InstrMnemoCode	String	5	Mnemonic code of a cash instrument.	Alphanumerical	44

7	InstrMktPlace	Int	3	ID of the market place where instrument price is established.	Numerical	44
10	InstrLongID	String	12	Long ID of an instrument	Alphanumerical	44
22	Symbol	String	12	Instrument ID.	ISIN or ISIN-like	48
34	MIC	String	4	Market identification code.	ISO 10383 standard or 'SI'	46
38	Currency	String	3	Currency code.	ISO 4217 standard	42
41	TradeDate	String	8	Date of the trade	YYYYMMDD	48
49	TradeRefID	Int	10	Trade reference ID.	Numerical	49
59	LastShares	Int	12	Quantity of last fill.	Quantity	45
71	LastPx	Int	19	Price of last fill.	Price (1+18)	45
90	ITranYApl	Char	1	Trade type indicator.	(See field description)	45
91	FinancialMarketCode	String	3	Code of the financial market.	(See field description)	43
94	TradeDateTime	String	14	Date and time of the trade	YYYYMMDDHHMMSS	49
108	ClassID	String	2	Class identifier.	Alphanumerical	42
110	Side	Char	1	Order side.	'A' Buy 'V' Sell	47
111	SideTaker	Char	1	Taker order side.	'A' Buy 'V' Sell	48
112	OrderEntryDate	String	8	Date of order entry.	YYYYMMDD	47
120	NSeqOm10	Int	10	Order ID.	Numerical	46
130	TraderID	String	8	Trader ID.	Alphanumerical	49
138	OnBehalfOfCompID8	String	8	ID of the order's issuing firm.	Firm ID	46
146	Rule80A	Char	1	Order origin.	(See field description)	47
147	CCPID	Char	1	Indicates the identification of the Clearing organization handling the trade.	(See field description)	42
148	SymbolIndex	Int	10	Instrument ID.	From 1 to 4280099999	48
158	EMM	Int	2	Defines the Exchange Market Mechanism applied on each platform.	(See field description)	43
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)	50
164	TradeTimeSecondsGranularity	Int	6	Indicates the number of microseconds in the time at which the trade is generated (ssssss).	From 0 to 999999	49
170	Filler	String	30			
Total length 200						

Note that fields "Symbol Index" and "EMM" are OPTIQ project related. They will be sent as blank prior to OPTIQ project delivery, meaning in order to identify an instrument, combination of Symbol + MIC + Currency needs to be used as usual in the meantime. Once OPTIQ Project step 2 is delivered in production,

both fields "Symbol Index" and "EMM" will be filled, and "Symbol Index" fields will have to be used to identify an instrument in a unique way.

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. 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 Order record in 'Legacy' UTP 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 Order record in 'Legacy' UTP 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 Order record in 'Legacy' UTP 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 Order record in 'Legacy' UTP 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 Order record in 'Legacy' UTP 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 Order record in 'Legacy' UTP 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 Order record in 'Legacy' UTP 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)
Used For	Cash
Format	Bitmap
Tech Format	unsigned integer 8
Length	15
Possible Values	0 = Dark Indicator 1 = Deferred Trade Indicator 2 = Displayed Order Interaction 3 = Sweep Order Indicator 4 = Minimum Quantity Type
Used In	Order record in Optiq XML format Order record in 'Legacy' UTP 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 Order record in 'Legacy' UTP 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 Order record in 'Legacy' UTP 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 Order record in 'Legacy' UTP 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	Order record in 'Legacy' UTP format

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 Order record in 'Legacy' UTP 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 rule is "cancel resting order" or not. (0: STP Resting Order deactivated ; 1: Cancel Resting Order) - STP incoming order: indicates whether the STP rule is "cancel incoming order" or not. (0: STP Incoming Order deactivated ; 1: Cancel Incoming Order) - 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, or not, a quote sent as an answer to a Quote Answer (10) message. (0: No; 1: Yes) - RFQ Confirmation: indicates whether the message is, or not, an order sent as a confirmation of a Request For Quote (0: No; 1: Yes).
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]
Used In	Order record in Optiq XML format Order record in 'Legacy' UTP 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 Order record in 'Legacy' UTP 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 Order record in 'Legacy' UTP 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 Order record in 'Legacy' UTP 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 Order record in 'Legacy' UTP 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 Order record in 'Legacy' UTP 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 Order record in 'Legacy' UTP 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 Order record in 'Legacy' UTP 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 Order record in 'Legacy' UTP 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 Order record in 'Legacy' UTP 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 and Certificates
Used In	Order record in Optiq XML format Order record in 'Legacy' UTP 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 Order record in 'Legacy' UTP 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 Order record in 'Legacy' UTP 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 Order record in 'Legacy' UTP format

ORDERID

Field Name	Order ID
Description	Numerical order identifier assigned by the matching engine, unique per instrument and EMM.
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 Order record in 'Legacy' UTP 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 Order record in 'Legacy' UTP 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 Order record in 'Legacy' UTP 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 Order record in 'Legacy' UTP 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 Order record in 'Legacy' UTP 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 Order record in 'Legacy' UTP 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 Order record in 'Legacy' UTP 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 Order record in 'Legacy' UTP 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 Order record in 'Legacy' UTP 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 Order record in 'Legacy' UTP 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 Order record in 'Legacy' UTP 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 Order record in 'Legacy' UTP 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 Order record in 'Legacy' UTP 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 Order record in 'Legacy' UTP 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 Order record in 'Legacy' UTP 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 Order record in 'Legacy' UTP 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 Order record in 'Legacy' UTP format

6. 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 settlement '1' LCH '6' EuroCCP '7' Euroclear '8' X-Clear
Used in	Trade Record

CLASSID

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

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
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

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

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

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

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

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

Field name	TradeTimeSecondsGranularity ALL
Length	6
Possible values	From 0 to 999999
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
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: o Any operations done on the Euronext Fund services (Paris and Amsterdam), covering the Fund orders either in Quantity or in Cash o VWAP transaction for Equities o "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

APPENDIX A: REVIEW LOG, DOCUMENT HISTORY, SIGN-OFF

REVIEW LOG

DOCUMENT NAME	Euronext Cash Markets – Optiq ® End Of Day Interface Specifications
REVISION VERSION	1.3.4

DOCUMENT HISTORY

VERSION NO.	DATE	AUTHOR	CHANGE DESCRIPTION
1.3.4	31 January 2018	JSI & FCO, FBO, BA team, Euronext IT	- Updated file scope, fields and data for migration to the Optiq of the Cash markets - Trade Record File / Field "Trade Type Indicator" : Removing value '4' Valuation trade. - Trade Record File / Field "Rule80A" renamed to "AccountType" + Adding value '8' Structured Product Market Maker - Order record names modified to fit with Optiq order entry - Removed fields from Order record that are no longer in use: AmsAndNonWarrProduct, COBSIIndicator, ClOrdIDMod, Currency, ExpireTimeFlag, Filler, IOmApl, IcebergOrder, MIC, MarketPlace, MarketSegment, NSeqOmMod, PegDifference, STPIndicator, Spread, Yield - Updated sections "2.2.2 Step 2: File Download" and "2.2.3 Complete Script": Added table with correspondence of file names, parameters for the script to download them, and the file descriptions; Added parameters for download of new XML Order files; Removed Audit files from the scope of the script / EOD application - Removed BondMatch and SmartPool specific values and descriptions from fields ExecInst and OrderPriorityTime - Separated field description section into two, for Order and Trade files - New sections added: "Fields Formats" added for Day Order Files; "Order record in Optiq XML format"; "Format Differences Between Order File And Trade File Fields"; "Order record in 'Legacy' UTP format"
1.3.3	10 November 2017	TCH, BA team, Euronext IT	Updated sections "2.2.2 Step 2: File Download" and "2.2.3 Complete Script"; in the Authentication step updated to replace –data, with --data-urlencode
1.3.2	22 September 2017	FCO, BA team, Euronext IT	Added clarification of values for the field Waiver Indicator
1.3.1	21 July 2017	FCO, BA team, Euronext IT	- Addition in the Trade record of fields : SymbolIndex, EMM, WaiverIndicator, TradeTimeSecondsGranularity - Removal of references and data associated to SmartPool and BondMatch - Trade Record File / Field "Rule80A" : Removing value 'S' SI - Addition of section : how to retrieve EOD files by script
1.3.0	22 Feb. 2017	TCH, BA team, Euronext IT	- Addition in the Trade record of the field CCPID containing the ID of the clearing organization handling the trade.
1.2.1	05 Sep. 2016	TCH, BA team, Euronext IT	- Clarification of price format: decimal locator + amount
1.2.0	28 Jul. 2016	BSA, BA team, Euronext IT	- Versioning updated. - Order Record: New scope of fields added. AmsAndNonWarrProduct;

VERSION NO.	DATE	AUTHOR	CHANGE DESCRIPTION
			IcebergOrder; DarkIndicator; DefTradReq; MinQtyType; UndisclosedPrice; UndisclosedExecInst; DisplayedOrderInteraction; DarkWaiver; DisplayQtyRdm; SweepOrder - Definition updated for ExecInst
1.16	21 Sep. 2015	GGI, BA team, Euronext IT	- MarketPlace changed to FinancialMarketCode in both files - Possible values for "Side" and "SideTaker" fields have changed in the trade file - Corrections made on the STPIndicator field ("Used in") - Changes made to the ExecInst, TechnicalOrderType and ExpireTimeFlag fields. - Addition of the COBSIIndicator, LeavfesQty and DisplayedQty fields in the order file.
1.15	17 Jul. 2015	VPO, BA team, Euronext IT	Addition of CTSG contacts and the link to the IT documentation.
1.14	08 Jul. 2015	VPO, BA team, Euronext IT	Rebranded version.
1.13	01 Apr. 2014	PCH, BA team, Euronext IT	- Added new field description for STPIndicator. - Added STPIndicator field in the Order Record (replaced filler 483). - Added new possible (P) value for OrdStatus and its presence only in unbooked files.
1.12	14 March 2013	EDO, BA team, Euronext IT	PM Included order and trade characteristics of the Primary Market segment.
1.11	5 Mar. 2013	TCH, BA team, Euronext IT	Authorization of disclosed quantity for Limit orders on the BondMatch Market Segment. MaxFloor field is authorized for Euronext BondMatch in Order Record.
1.10	16 Jan. 2013	FBO, BA team, Euronext IT	Fix: removed value 'G' (G order) from Rule80A. Fix: added 'PM' in MarketSegment. Fix: added 'SI' as possible MIC value.
1.9	6 Dec. 2012	FBO, BA team, Euronext IT	Cosmetic: new document template.
1.8	28 Nov. 2012	FBO, BA team, Euronext IT	RM Extended IOmApl and Rule80A fields' possible values with Retail Matching Facility values.
1.7	23 Jan. 2012	FBO, BA team, Euronext IT	Added possible value 'S' (SI Order) in Rule80A field in both order and trade files. Trade Record: specified that MIC is set to SI for an SI trade. Removed unused fields DiscretionInst, DiscretionOffset and Routing. Cosmetic changes (new document template).
1.6	2 May 2011	FBO, BA team, Euronext IT	Added possible value G (MP Order) in Rule80A field in both order and trade files. Order record: Removed deprecated values m and o from ExecInst field; MIC and Currency fields defined for future use.
1.5	29 Nov. 2010	FBO, BA team, Euronext IT	Added support of Euronext BondMatch® Bond MTF: impacts on both order and trade files.
1.4	29 Jul. 2010	FBO, BA team, Euronext IT	Fixed offset shifting (–10) in Body Record of Order File (starting from DiscretionInst). Fixed length (53 instead of 52) of last filler in Body Record of Trade File. Cosmetic changes.
1.3	29 Jun. 2010	TCH, BA team,	Updated version after Euronext review.

VERSION NO.	DATE	AUTHOR	CHANGE DESCRIPTION
		Euronext IT	
1.2	20 May 2010	TCH, BA team, Euronext IT	Hypertext link corrections.
1.1	19 May 2010	TCH, BA team, Euronext IT	Removed the Instruments Referential file description as it is not produced by the EOD application. Changed value range of the Order Side in the Trade Record from (1, 2) to (A, V) Changed the address in the disclaimer.
1.0a	19 Feb. 2010	FBO, BA team, Euronext IT	Fix: value range of fields NSeqOm, NSeqOm10, NSeqOmMod, and NSeqOmMod10.
1.0	11 Feb. 2010	FBO, BA team, Euronext IT	Rollbacked Rule80A's enrichment.