Document title

EURONEXT DERIVATIVES MARKETS – OPTIQ® FILES SPECIFICATIONS

Document type or subject

Optiq® Files Specifications

Version number	Date
2.4.0	16 Jan 2019

Number of pages	SBE Template Version
85	7

PREFACE

PURPOSE

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

TARGET AUDIENCE

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

SCOPE

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

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

ASSOCIATED DOCUMENTS

Please read the following documents along with these specifications:

Title	Description
Euronext Derivatives Markets – Optiq MDG Client Specifications	Description of Market Data Gateway and all message structures
TRF Conversion Parameters Files Specifications	Description of files format for Total Return Futures
Euronext Optiq™ Market Data Gateway Production Environment	Description of the Production feed configuration
Euronext Optiq™ Market Data Gateway External User acceptance Environment	Description of the External User Acceptance feed configuration
Optiq Euronext File Services User Guide	EFS user guide

Please visit www.euronext.com/optiq.

SUPPORT

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WHAT'S NEW?

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

Version Number	Date	SBE Template Version	Change Description
2.4.0	16 Jan 2019	7	**<u>The following sections have been updated:</u>** **Scope :** All Cash Products have been flagged 'Out of Scope' **§1.2 – Access to File Server**: SBE Template for Phase3 is stored in each Optiq Segment Folders **§1.3 – File Naming Convention:** Optiq Segment of the example for Open Interest File has been switched from 'Options' to 'Equity Derivatives' **§3 – File Description**: Removal of Cash specific files : CashStandingDataFile (9007), CashTickSizeRefentialFile (9020), RepoSettlementPriceFile (9016), TimetableFile (9001) **§3.1 – SBE Template Files** **§3.4 – DerivativesStandingDataFile:** Added *InstrumentTickSizeLong* | Presence Rule for *MIC, CountryOfExchange, OrderTypeRules, AvailableWholesaleTradeType* is switched from Mandatory to Optional **§4 – Field Description:** InstrumentTickSizeLong: Added| OptiqSegment: Values 11 = Index Derivatives, 12 = Equity Derivatives, 13 = Financial Derivatives are added

FURTHER INFORMATION

- For additional product information please visit: www.euronext.com/optiq
- For updated capacity figures and details of IP addresses please visit: www.euronext.com/optiq

CONTENTS

1. EURONEXT OPTIQ MARKET DATA GATEWAY SOLUTION

1.1 INTRODUCTION

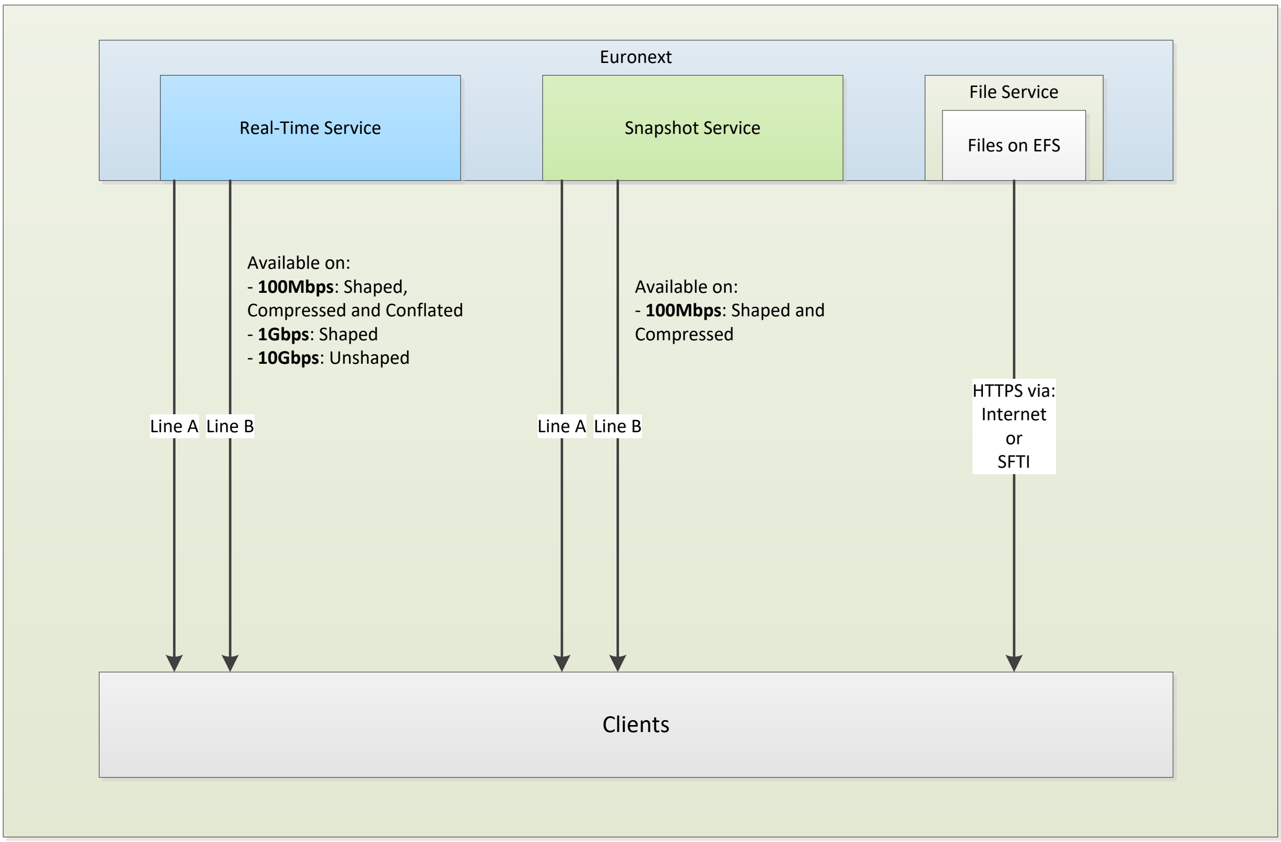
This document details the Referential Data HTTPS Server for Euronext, to be used in conjunction with the Optiq MDG Client Specifications.

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

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

1.2 ACCESS TO FILE SERVER

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



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

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

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

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

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

Immediately in Environment folder are:
- CashTickSizeReferentialFile

And In OptiqSegment:
- OpenInterestFile
- PrevDayCapAndVolTradeFile
- FullTradeInformationFile
- CashStandingDataFile
- DerivativesStandingDataFile
- SBETemplates
- TimetableFile
- CashTickSizeReferentialFile

1.3 FILE NAMING CONVENTION

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

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

Cross Optiq Segment Files generated once a day

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

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

The files concerned are the following:

- CashTickSizeReferentialFile

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

And it will be located in:

OptiqMDG
└ Production
  └ CashTickSizeReferentialFile
    └ Current

Files generated by Optiq Segment once a day

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

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

The files concerned are the following:

- OpenInterestFile
- PrevDayCapAndVolTradeFile
- CashStandingDataFile
- DerivativesStandingDataFile
- SBETemplates
- TimetableFile
- CashTickSizeReferentialFile

Example of the Open Interest File generated in Production on 1st of June 2017, on the 'Equity Derivatives' Optiq Segment:
OptiqMDG_Production_OpenInterest_EquityDerivatives_20170601.xml

Files generated by Optiq Segment more than once a day

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

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

Currently, the only file concerned is the FullTradeInformationFile.

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

And it will be located in:

```
OptiqMDG
└ Production
   └ FullTradeInformationFile
      └ Equities
         └ Current
```

1.4 SERVER AVAILABILITY

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

1.5 FILE VERSION AVAILABILITY

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

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

2. FILE OVERVIEW

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

2.1 FUNCTIONAL FORMAT FIELDS

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

2.2 TECHNICAL FORMAT FIELDS

The following technical types are used:

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

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

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

2.3 DATE CONVENTION

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

- "YYYY" is the year
- "MM" is the month
- "DD" is the day

2.4 TIME CONVENTION

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

■ Times in seconds: hh:mm:ssZ

Where:

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

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

Where:

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

- nnn the nanoseconds
- Z stands for UTC time

2.5 FEED CONFIGURATION

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

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

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

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

Possible values for MDGSetOfChannelsID:

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

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

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

SetOfChannels				
MDGSetOfChannelsID	Identifier of an MDG Set Of Channels.	unsigned integer 16	2	From 0 to 65534
MDGSetOfChannelsName	Name of the MDG Set Of Channels.	string	100	(See field description)
Channels				
ChannelType	Defines the channel.	string	4	(See field description)
MulticastDataRealTime				
ChannelID	Identifies the channel.	unsigned integer 16	2	From 0 to 65534

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

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

3. FILE DESCRIPTION

3.1 SBE TEMPLATE FILES

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

- **For Derivatives:** The MDG SBE Template file is mono Optiq Segment and is stored in each <OptiqSegment> folder.
- **For Cash:** Two SBE Template files are available : one for OEG and one for MDG. These files are stored in each <OptiqSegment> folder.

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

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

This file structure is defined by SBE protocol and contains:

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

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

Full and detailed message structures are specified :

- For Cash (Phase2), in the **Euronext Cash and Derivatives Markets – Optiq MDG Client Specifications**.
- For Derivatives (Phase3), in the **Euronext Derivatives Markets – Optiq MDG Client Specifications**

File Availability:

Available 24/7.

Scope of contents:

All Euronext segments and all SBE messages for Market Data.

One file per Optiq Segment.

Important note :

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

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

3.2 DERIVATIVESSTANDINGDATAFILE (9013)

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

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

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

File Availability:

Available 24/7.

Scope of contents:

Derivative instruments.

Intraday updates:

This file will be updated overnight.

Field	Short Description	Format	Len	Values	Presence	Page
DerivativesStandingDataFile						
ContractStandingDataUnitary						
Symbol Index	Exchange identification code of the instrument.	Numerical ID	4	From 0 to 2^32-2	Mandatory	66
Optiq Segment	An Optiq segment is a universe of instruments sharing common trading properties.	Enumerated	1	(See field description)	Mandatory	57
Partition ID	Identifies uniquely an Optiq partition across all the Exchange partitions.	Numerical ID	2	From 0 to 2^16-2	Mandatory	59
Contract Event Date	(Format YYYYMMDD).(Format YYYYMMDD).	Date	8	(See field description)	Optional	35
Exchange Code	Indicates the Market Place.	Enumerated	1	(See field description)	Mandatory	39
Exercise Style	Type of exercise of a derivatives instrument	Enumerated	1	(See field description)	Optional	39
Flex Indicator	Indicates whether a derivatives instrument can be defined using flexible terms, or not.	Boolean	1	0 = False 1 = True	Mandatory	39
Contract Name	Contract Name	Text	60	(See field description)	Mandatory	35
Contract Type	Generic Contract Type.	Enumerated	1	F = Future O = Option	Optional	36
Underlying Type	Defines the instrument type of the underlying.	Enumerated	1	(See field description)	Mandatory	72
Price / Index Level Decimals	Indicates the number of decimals for each Price / Index Level related to this Symbol Index	Decimal Places	1	From 0 to 2^8-2	Optional	60
Quantity Decimals	Indicates the number of decimals for each Quantity related to this Symbol Index	Decimal Places	1	From 0 to 2^8-2	Optional	62

Field	Short Description	Format	Len	Values	Presence	Page
Amount Decimals	Indicates the number of decimals for each Amount related to this Symbol Index	Decimal Places	1	From 0 to 2^8-2	Optional	33
Ratio / Multiplier Decimals	Indicates the number of decimals for each Ratio / Multiplier related to this Symbol Index	Decimal Places	1	From 0 to 2^8-2	Optional	62
Main Depositary	Identifies the default (or main) depository organization of the instrument (between the possible 4 depositaries registered) used by priority for the settlement (for example: multi-listed instruments which have several depositories).	Alphanumerical ID	5	(See field description)	Optional	44
MIC	Identifies the market to which an instrument belongs by its MIC (Market Identification Code), segment MIC according to ISO 10383.	Alphanumerical ID	4	(See field description)	Optional	46
Country Of Exchange	Country of exchange is the Country associated to the MIC following ISO 3166 Alpha-3.	Alphanumerical ID	3	(See field description)	Optional	36
Product Code	Physical alphanumerical product code.	Alphanumerical ID	3	(See field description)	Mandatory	61
Underlying MIC	Identifies the market to which an instrument' underlying belongs by its MIC (Market Identification Code), according to ISO 10383. Refer to MIC field to have all the authorized values.	Alphanumerical ID	4	(See field description)	Optional	71
Underlying ISIN Code	Underlying ISIN.	Alphanumerical ID	12	(See field description)	Optional	70
Underlying Expiry	Expiry Date of the underlying (in number of days since the 1st of January 1970).	Date	4	From 0 to 2^32-2	Optional	70
Order Type Rules	Format: Numerical value expressed in base 2, prefixed with '0b'.Format: Numerical value expressed in base 2, prefixed with '0b'.	Bitmap	2	(See field description)	Optional	57
Settlement Method	Settlement method	Alphanumerical ID	1	(See field description)	Optional	63
Trading Currency	Code of the currency (ISO 4217-3A).	Alphanumerical ID	3	(See field description)	Mandatory	68
WhRFC Days Before Expiry	Wholesale RFC Days Before Expiry defines the number of days (0 to 99) from expiry from which the RFC will no longer be available. Available only if the Request For Cross (7) is set in Available Wholesale Trade Type.	Numerical	1	From 0 to 2^8-2	Optional	73

Field	Short Description	Format	Len	Values	Presence	Page
WhRFC Minutes Before Closing	Wholesale RFC Minutes Before Close allows the setup of the number of minutes (1 to 99) from market close from which the RFC will be deactivated.	Numerical	1	From 0 to 2^8-2	Optional	73
Minimum Quantity For Initiator	Wholesale RFC Minimum Quantity defines the minimum quantity required to submit an RFC as initiator. Available only if the Request For Cross (7) is set in Available Wholesale Trade Type.	Quantity	4	From 0 to 2^32-2	Optional	50
Minimum Quantity For Reactor	Wholesale RFC Min Qty defines the minimum quantity required to submit a response to the RFC during the Improvement period. Available only if the Request For Cross (7) is set in Available Wholesale Trade Type.	Quantity	4	From 0 to 2^32-2	Optional	50
WhRFC Pick Up Perc	Defines the percentage of the RFC Initiator quantity that is available for RFC responses during the final execution at the RFC price. This pick up percentage is not relevant during the final execution with RFC responses improving the RFC Price. Available only for Wholesale Trade Type = 9.	Numerical	1	From 0 to 2^8-2	Optional	74
WhRFC Improvement Period	Wholesale RFC Improvement Period is the number of seconds that defines the duration of the RFC Improvement Period. Available only if the Request For Cross (7) is set in Available Wholesale Trade Type.	Numerical	1	From 0 to 2^8-2	Optional	73
Available Wholesale Trade Type	Format: Numerical value expressed in base 2, prefixed with '0b'.Format: Numerical value expressed in base 2, prefixed with '0b'.	Bitmap	4	(See field description)	Optional	33
Instrument Decimals Ratio	Default ratio used in Order Entry for prices computation.	Numerical	1	From 0 to 2^8-2	Mandatory	40
Instrument Tick Size	Default Tick Size value applicable for all series that belong to the contract - numerator	Numerical	1	From 0 to 2^8-2	Mandatory	41
Instrument Settlement Tick Size	Default Tick Size value applicable for all Settlement Prices - numerator.	Numerical	1	From 0 to 2^8-2	Mandatory	41
Instrument EDSP Tick Size	Specific Tick Size value applicable for EDSP - numerator	Numerical	1	From 0 to 2^8-2	Optional	40

Field	Short Description	Format	Len	Values	Presence	Page
Strike Price Decimals Ratio	Value used , only for the AMR code, to determine the number of decimals present in the Option contract strike price, as the strike price is disseminated in format of an integer.	Numerical	1	From 0 to 2^8-2	Optional	65
Delta Protect for MM	Delta Protection for Market Makers Level.	Enumerated	1	0 = Protection for Market Makers enabled at a contract level 1 = Protection for Market Makers enabled at a contract and expiry level.	Optional	37
Vega Protect for MM	Vega Protection for Market Makers Level.	Enumerated	1	0 = Protection for Market Makers enabled at a contract level 1 = Protection for Market Makers enabled at a contract and expiry level.	Optional	72
Volume Protect for MM	Volume Protection for Market Makers Level.	Enumerated	1	0 = Protection for Market Makers enabled at a contract level 1 = Protection for Market Makers enabled at a contract and expiry level.	Optional	73
Contract Trading Type	Contract Trading Type.	Enumerated	1	1 = Traded as an outright 2 = Not traded, but listed in contract data. Traders may subscribe to it 3 = Traded as a simple inter-commodity spread 4 = Traded as an inter-commodity spread	Mandatory	35
Throttle for Incoming Orders	Defines the number of order messages that a session on the Order Entry Gateway can submit per second in a particular contract.	Numerical	2	From 0 to 2^16-2	Mandatory	66
Strike Price Flex Increment	Strike Price increment for flex contracts (To be calculated with Price / Index Level Decimals).	Numerical	4	From 0 to 2^32-2	Optional	66

Field	Short Description	Format	Len	Values	Presence	Page
Premium Pricing Tick Size	Specific Tick Size value applicable for the instrument for premium under the threshold defined in Premium Pricing Threshold field.	Numerical	1	From 0 to 2^8-2	Optional	59
Premium Pricing Threshold	Premium threshold defining the change of Tick Size to be applied from the default one provided in Instrument Tick Size field to the one provided in Premium Pricing Tick Size field.	Numerical	8	From 0 to 2^64-2	Optional	59
Tick Value	Used to compute the Valuation Coefficient: allows the calculation of the amount in a currency which should be paid by the buyer to the seller for a given price, for a trading lot (to be calculated with the Tick Value Decimals).	Numerical	8	From 0 to 2^64-2	Optional	66
Outright LIS Trade Threshold	Wholesale LIS Trade Threshold checked for Order Cross submission.	Numerical	8	From 0 to 2^64-2	Optional	58
Strategy LIS Trade Threshold	Wholesale Strategy LIS Trade Threshold checked for Order Cross submission.	Numerical	8	From 0 to 2^64-2	Optional	65
Outright G.Cross Threshold	Wholesale Guaranteed Trade Threshold checked for Order Cross submission.	Numerical	8	From 0 to 2^64-2	Optional	58
Strategy G.Cross Threshold	Wholesale Strategy Guaranteed Cross Trade Threshold checked for Order Cross submission.	Numerical	8	From 0 to 2^64-2	Optional	64
Lot Size	For Cash, it defines a multiple of the tradable quantity and for derivatives, it represents the amount of underlying instrument per unit of a derivative contract (to be calculated with the Quantity Decimals).	Quantity	8	From 0 to 2^64-2	Mandatory	43
Instrument Unit Expression	Unit in which the instrument is quoted.	Enumerated	1	(See field description)	Optional	42
Tick Value Decimals	Indicates the number of decimals for Tick Value related to this Symbol Index	Decimal Places	1	From 0 to 2^8-2	Optional	67
Pricing Algorithm	Pricing Algorithm for the Contract.	Alphanumerical ID	3	(See field description)	Optional	61
Underlying Subtype	Defined the underlying sub-type associated to the underlying type.	Enumerated	1	(See field description)	Optional	71
Mother Stock ISIN	ISIN Code of the index underlying of the TRF contract.	Text	12	(See field description)	Optional	55
Reference Future Contract SecGrp	Exchange Code, Contract Type and Product code of the future contract.	Text	5	(See field description)	Optional	62

Field	Short Description	Format	Len	Values	Presence	Page
Instrument Tick Size Long	Default Tick Size value applicable for all series that belong to the contract - numerator	Numerical	2	From 0 to 2^16-2	Optional	41
Strategy Codes rep1						
Strategy Code	Exchange-recognized strategy code	Enumerated	1	(See field description)	Optional	63
/Strategy Codes rep1						
OutrightStanding DataUnitary						
Symbol Index	Exchange identification code of the instrument.	Numerical ID	4	From 0 to 2^32-2	Mandatory	66
Contract Symbol Index	Identifies the contract of this instrument by its Symbol Index.	Numerical ID	4	From 0 to 2^32-2	Mandatory	35
Instrument Event Date	(Format YYYYMMDD).(Format YYYYMMDD).	Date	8	(See field description)	Mandatory	40
ISIN Code	Instrument ISIN following ISO 6166.	Alphanumerical ID	12	(See field description)	Mandatory	42
CFI	Classification code of a financial instrument defined by the ISO-10962:2015 standard.	Text	6	(See field description)	Optional	34
Maturity Date	Maturity Date of the instrument (text formatted as YYYYMMDD).	Text	8	(See field description)	Mandatory	44
Option Type	Type of the option.	Enumerated	1	1 = Call 2 = Put	Optional	57
Instrument Trading Code	Is the AMR code on derivatives and the Trading Code on cash.	Alphanumerical ID	15	(See field description)	Mandatory	41
Lot Size	For Cash, it defines a multiple of the tradable quantity and for derivatives, it represents the amount of underlying instrument per unit of a derivative contract (to be calculated with the Quantity Decimals).	Quantity	8	From 0 to 2^64-2	Mandatory	43
Strike Price	The strike price of an option/warrant is the specified price at which the underlying can be bought (in the case of a call/right to buy) or sold (in case of a put/right to sell) by the holder (buyer) of the option/warrant contract, at the moment he exercises his right against a writer (seller) of the option/warrant.	Price	8	From -2^63+1 to 2^63-1	Optional	65
Last Trading Date	(Format YYYYMMDD).(Format YYYYMMDD).	Date	8	(See field description)	Optional	42

Field	Short Description	Format	Len	Values	Presence	Page
Underlying Instrument Trading Code	Is the underlying AMR code on derivatives and the Trading Code on cash.	Alphanumerical ID	15	(See field description)	Optional	70
Days To Expiry	Number of Calendar days until the Last Trading Day of the Expiry.	Numerical	2	From 0 to 2^16-2	Optional	37
OutrightStandingDatarep						
EMM	Defines the Exchange Market Mechanism applied on each platform.	Enumerated	1	(See field description)	Mandatory	38
/OutrightStandingDatarep						
/OutrightStandingDataUnitary						
StrategyStandingDataUnitary						
Symbol Index	Exchange identification code of the instrument.	Numerical ID	4	From 0 to 2^32-2	Mandatory	66
Instrument Trading Code	Is the AMR code on derivatives and the Trading Code on cash.	Alphanumerical ID	15	(See field description)	Mandatory	41
Exchange Code	Indicates the Market Place.	Enumerated	1	(See field description)	Mandatory	39
Maturity Date	Maturity Date of the instrument (text formatted as YYYYMMDD).	Text	8	(See field description)	Mandatory	44
Strategy Code	Exchange-recognized strategy code	Enumerated	1	(See field description)	Mandatory	63
Contract Symbol Index	Identifies the contract of this instrument by its Symbol Index.	Numerical ID	4	From 0 to 2^32-2	Mandatory	35
CFI	Classification code of a financial instrument defined by the ISO-10962:2015 standard.	Text	6	(See field description)	Optional	34
StrategyStandingDatarep						
Leg Symbol Index	MDG proprietary identification code of the instrument leg for the strategy.	Numerical ID	4	From 0 to 2^32-2	Mandatory	43
Leg Price	Price of underlying leg for a delta neutral strategy (to be calculated with the Price/Index Level Decimals).	Price	8	From -2^63+1 to 2^63-1	Optional	43
Leg Ratio	Ratio of lots for the leg. For contingent trades, the delta (to be calculated with the Amount Decimals).	Quantity	4	From 0 to 2^32-2	Mandatory	43
Leg Buy or Sell	Leg Side.	Enumerated	1	B = Buy S = Sell	Mandatory	42
/StrategyStandingDatarep						

Field	Short Description	Format	Len	Values	Presence	Page
/StrategyStandingDataUnitary						
MDGSetOfChannels						
MDG Set Of Channels ID	Identifier of an MDG Set Of Channels.	Enumerated	1	(See field description)	Mandatory	45
MDG Set Of Channels Name	Name of the MDG Set Of Channels.	Text	100	(See field description)	Mandatory	46
/MDGSetOfChannels						
/ContractStandingDataUnitary						
SetOfChannels						
MDG Set Of Channels ID	Identifier of an MDG Set Of Channels.	Enumerated	1	(See field description)	Mandatory	45
MDG Set Of Channels Name	Name of the MDG Set Of Channels.	Text	100	(See field description)	Mandatory	46
Channels						
Channel Type	Defines the channel.	Enumerated	4	(See field description)	Mandatory	34
MulticastDataRealTime						
Channel ID	Identifies the channel.	Numerical	2	From 0 to 2^16-2	Mandatory	34
Channel Speed	Defines the Channel bandwidth.	Enumerated	4	100M = 100Mbps Channel 1G = 1Gbps Channel 10G = 10Gbps Channel	Mandatory	34
Partition ID	Identifies uniquely an Optiq partition across all the Exchange partitions.	Numerical ID	2	From 0 to 2^16-2	Mandatory	59
MulticastA						
Source IP Range	Defines the primary and secondary IP range (IP v4).	Text	20	(See field description)	Mandatory	63
DR Source IP Range	Defines the Disaster Recovery IP address /25 range number (IP v4).	Text	20	(See field description)	Mandatory	37
Multicast Group IP	Defines the IP number (IP v4).	Text	15	(See field description)	Mandatory	56
Port Number	Defines the port number.	Numerical	2	From 0 to 2^16-2	Mandatory	59
/MulticastA						
MulticastB						
Source IP Range	Defines the primary and secondary IP range (IP v4).	Text	20	(See field description)	Mandatory	63
DR Source IP Range	Defines the Disaster Recovery IP address /25 range number (IP v4).	Text	20	(See field description)	Mandatory	37
Multicast Group IP	Defines the IP number (IP v4).	Text	15	(See field description)	Mandatory	56

Field	Short Description	Format	Len	Values	Presence	Page
Port Number	Defines the port number.	Numerical	2	From 0 to 2^16-2	Mandatory	59
/MulticastB						
/MulticastDataRealTime						
MulticastDataSnapshot						
Channel ID	Identifies the channel.	Numerical	2	From 0 to 2^16-2	Mandatory	34
Channel Speed	Defines the Channel bandwidth.	Enumerated	4	100M = 100Mbps Channel 1G = 1Gbps Channel 10G = 10Gbps Channel	Mandatory	34
Partition ID	Identifies uniquely an Optiq partition across all the Exchange partitions.	Numerical ID	2	From 0 to 2^16-2	Mandatory	59
MulticastA						
Source IP Range	Defines the primary and secondary IP range (IP v4).	Text	20	(See field description)	Mandatory	63
DR Source IP Range	Defines the Disaster Recovery IP address /25 range number (IP v4).	Text	20	(See field description)	Mandatory	37
Multicast Group IP	Defines the IP number (IP v4).	Text	15	(See field description)	Mandatory	56
Port Number	Defines the port number.	Numerical	2	From 0 to 2^16-2	Mandatory	59
/MulticastA						
MulticastB						
Source IP Range	Defines the primary and secondary IP range (IP v4).	Text	20	(See field description)	Mandatory	63
DR Source IP Range	Defines the Disaster Recovery IP address /25 range number (IP v4).	Text	20	(See field description)	Mandatory	37
Multicast Group IP	Defines the IP number (IP v4).	Text	15	(See field description)	Mandatory	56
Port Number	Defines the port number.	Numerical	2	From 0 to 2^16-2	Mandatory	59
/MulticastB						
/MulticastDataSnapshot						
/Channels						
/SetOfChannels						
/DerivativesStandingDataFile						

3.3 FULLTRADEINFORMATIONFILE (9030)

General characteristics of the Full Trade Information file

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

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

File availability:

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

Scope of contents:

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

Intraday updates:

Intraday updates will be performed every 15 minutes.

File naming convention

"OptiqMDG_Environment_FullTradeInformationFile_OptiqSegment_YYYYMMDD_HHMMSS_Version"

Field	Short Description	Format	Len	Values	Presence	Page
FullTradeInformationFile						
FullTradeInfo						
Event Time	(Text formatted following ISO 8601: hh:mm:ss.mmmµµµnnnZ	Epoch Time in Nanoseconds	19	(See field description)	Mandatory	**38**
Symbol Index	Exchange identification code of the instrument.	Numerical ID	4	From 0 to 2^32-2	Optional	**66**
Trading Date Time	Date and time when the transaction was executed.	Text	27	(See field description)	Mandatory	**69**
Publication Date Time	Date and time when the transaction was published by a trading venue or Approved Publication Arrangement (APA).	Text	27	(See field description)	Optional	**61**
Trade Type	Type of trade.	Enumerated	1	(See field description)	Mandatory	**68**
MiFID Instrument ID Type	Code type used to identify the financial instrument.	Text	4	(See field description)	Optional	**48**
MiFID Instrument ID	Code used to identify the financial instrument. This code has to be processed with the MiFID Instrument ID Type.	Alphanumerical ID	12	(See field description)	Optional	**48**

Field	Short Description	Format	Len	Values	Presence	Page
MiFID Execution ID	MiFID Transaction Identification Code is composed of the Symbol Index (on 10 characters), the EMM (on 3 characters) and the Execution ID (on 10 characters). It is a unique Execution ID by instrument per day on the different available EMM.	Alphanumerical ID	52	(See field description)	Mandatory	**47**
MiFID Price	Traded price of the transaction excluding, where applicable, commission and accrued interest.	Text	20	(See field description)	Optional	**49**
MiFID Quantity	Number of units of the financial instrument. The nominal or monetary value of the financial instrument.	Text	20	(See field description)	Mandatory	**50**
MiFID Price Notation	Indication as to whether the price is expressed in monetary value, in percentage or in yield.	Text	4	(See field description)	Optional	**49**
MiFID Currency	Currency in which the price is expressed (applicable if the price is expressed as monetary value) following ISO 4217 standard.	Alphanumerical ID	3	(See field description)	Optional	**47**
MiFID Qty in Measurement Unit Notation	Indication of measurement units in which the quantity in measurement unit is expressed.	Text	25	(See field description)	Optional	49
MiFID Quantity Measurement Unit	The equivalent amount of commodity or emission allowance traded expressed in measurement unit	Text	20	(See field description)	Optional	**50**
MiFID Notional Amount	Nominal amount or notional amount.	Text	20	(See field description)	Optional	**48**
Notional Currency	Currency in which the notional is denominated following ISO 4217 standard.	Alphanumerical ID	3	(See field description)	Optional	**56**
MiFID Clearing Flag	Code to identify whether the transaction will be cleared.	Text	5	(See field description)	Optional	**47**
MMT Market Mechanism	Defines the fundamental functional market mechanism that has facilitated the trade following MMT level 1.	Enumerated	1	(See field description)	Optional	**52**
MMT Trading Mode	Differentiates transactions by defining the trading mode under which the trade was executed following MMT level 2.	Enumerated	1	(See field description)	Optional	**55**
MMT Transaction Category	Defines the transaction category following MMT level 3.1.	Text	4	(See field description)	Optional	**55**

Field	Short Description	Format	Len	Values	Presence	Page
MMT Negotiation Indicator	Defines the negotiation indicator or pre-trade transparency waiver following MMT level 3.2.	Text	4	(See field description)	Optional	**53**
MMT Agency Cross Trade Indicator	Defines the agency cross trade indicator following MMT level 3.3.	Text	4	(See field description)	Optional	**51**
MMT Modification Indicator	Defines the modification indicator following MMT level 3.4.	Text	4	(See field description)	Optional	**53**
MMT Benchmark Indicator	Defines the benchmark indicator or the reference price indicator following MMT level 3.5.	Text	4	(See field description)	Optional	**51**
MMT Special Dividend Indicator	Defines the special dividend indicator following MMT level 3.6.	Text	4	(See field description)	Optional	**54**
MMT Off Book Automated Indicator	Defines the off book automated indicator following MMT level 3.7.	Enumerated	1	M = Off Book Non-Automated Q = Off Book Automated - = (Hyphen) Unspecified or does not apply	Optional	**53**
MMT Contribution to Price	Defines the contribution to price or the price discovery process following MMT level 3.8.	Text	4	(See field description)	Optional	**52**
MMT Algorithmic Indicator	Defines the algorithmic indicator following MMT level 3.9.	Text	4	(See field description)	Optional	**51**
MMT Publication Mode	Defines the publication mode or post-trade deferral reason following MMT level 4.1.	Text	4	(See field description)	Optional	**54**
MMT Post Trade Deferral	Defines the post trade deferral or enrichment type following MMT level 4.2.	Text	4	(See field description)	Optional	**53**
MMT Duplicative Indicator	Defines the duplicative indicator following MMT level 5.	Text	4	(See field description)	Optional	**52**
Trade Qualifier	Format: Numerical value expressed in base 2, prefixed with '0b'.Format: Numerical value expressed in base 2, prefixed with '0b'.	Bitmap	1	(See field description)	Mandatory	**67**
Transaction Type	Transaction type or publication type.	Enumerated	1	(See field description)	Optional	**69**

Field	Short Description	Format	Len	Values	Presence	Page
Effective Date Indicator	Indicates if the trade is introduced on the trading session day or earlier.	Enumerated	1	0 = If the seller declaration is received on the current trading session day 1 = If seller declaration is received before the current trading session day	Optional	**37**
Block Trade Code	Indicates if trade relates to a block or a negotiated deal following MiFID rules.	Enumerated	1	B = Block Trade N = Regular trade or Negotiated deal - = (Hyphen) Undefined	Optional	**33**
Trade Reference	Reference of the trade reported to the Exchange.	Alphanumerical ID	30	(See field description)	Optional	**67**
Original Report Timestamp	(Text formatted following ISO 8601: hh:mm:ss.mmmµµµnnnZ	Epoch Time in Nanoseconds	19	(See field description)	Optional	**58**
Transparency Indicator	Used to define the transparency of the trade.	Enumerated	1	0 = Lit/Regular Trade 1 = Dark Trade and Immediate Publication 2 = Dark Trade and Deferred Publication	Optional	**69**
Currency Coefficient	When an actual price is displayed in a different 'price expression' than the official instrument trading currency, the Currency Coefficient represents the ratio 'price expression' divided by 'official currency' (To be calculated with Ratio / Multiplier Decimals).	Numerical ID	4	From 0 to 2^32-2	Optional	**36**
Price Multiplier	Number of units of the financial instrument that are contained in a trading lot. Price multiplier coefficient for instrument unit price.	Numerical	4	From 0 to 2^32-2	Optional	**60**
Price Multiplier Decimals	Number of decimals for the field Price Multiplier.	Numerical	1	From 0 to 2^8-2	Optional	**61**
Venue	Identification of the venue where the transaction was executed using the ISO 10383 segment MIC for transactions executed on a trading venue.	Alphanumerical ID	11	(See field description)	Mandatory	**72**

Field	Short Description	Format	Len	Values	Presence	Page
Start Time Vwap	(Text formatted following ISO 8601: hh:mm:ssZ where Z stands for UTC).(Text formatted following ISO 8601: hh:mm:ssZ where Z stands for UTC).	Intraday Time in Seconds	9	(See field description)	Optional	**63**
End Time Vwap	(Text formatted following ISO 8601: hh:mm:ssZ where Z stands for UTC).(Text formatted following ISO 8601: hh:mm:ssZ where Z stands for UTC).	Intraday Time in Seconds	9	(See field description)	Optional	**38**
MiFID Emission Allowance Type	This field is only applicable for emission allowances.	Text	4	(See field description)	Optional	**47**
Market Of Reference MIC	Indicates the instrument Exchange of Reference by its MIC (Market Identification Code according to ISO 10383) (For Future Use).	Alphanumerical ID	4	(See field description)	Optional	**44**
/FullTradeInfo						
/FullTradeInformation File						

3.4 OPENINTERESTFILE (9014)

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

File Availability:

Available 24/7.

Scope of contents:

Derivatives instruments.

Intraday updates:

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

Field	Short Description	Format	Len	Values	Presence	Page
OpenInterestFile						
OpenInterestUnitary						
Symbol Index	Exchange identification code of the instrument.	Numerical ID	4	From 0 to 2^32-2	Mandatory	66
ISIN Code	Instrument ISIN following ISO 6166.	Alphanumerical ID	12	(See field description)	Mandatory	42

Field	Short Description	Format	Len	Values	Presence	Page
Open Interest Date	(Format YYYYMMDD).(Format YYYYMMDD).	Date	8	(See field description)	Mandatory	56
Open Interest	Open interest.	Quantity	8	From 0 to 2^64-2	Mandatory	56
/OpenInterestUnitary						
/OpenInterestFile						

3.5 PREVDAYCAPANDVOLTRADFILE (9015)

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

File Availability:

Available 24/7.

Scope of contents:

Cash instruments.

Intraday updates:

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

Field	Short Description	Format	Len	Values	Presence	Page
PrevDayCapAndVolTradFile						
PrevDayCapAndVolTradCoreUnitary						
Symbol Index	Exchange identification code of the instrument.	Numerical ID	4	From 0 to 2^32-2	Mandatory	66
ISIN Code	Instrument ISIN following ISO 6166.	Alphanumerical ID	12	(See field description)	Mandatory	42
Prev Day Capital Traded	Cumulative capital traded for all trades from previous day on an instrument (to be calculated with the Amount Decimals). Not provided for non-Euronext traded instruments.	Amount	8	From 0 to 2^64-2	Mandatory	60
Previous Volume Traded	Number of shares traded (to be calculated with the Quantity Decimals) on this instrument during trading day identified by 'DateOfLastTrade'. Not provided for non-Euronext traded instruments.	Quantity	8	From 0 to 2^64-2	Mandatory	60

Field	Short Description	Format	Len	Values	Presence	Page
/PrevDayCapAndVolTradCoreUnitary						

4. FIELD DESCRIPTION

A

Amount Decimals

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

Available Wholesale Trade Type

Field Name	Available Wholesale Trade Type
Description	Format: Numerical value expressed in base 2, prefixed with '0b'.Format: Numerical value expressed in base 2, prefixed with '0b'.
Used For	Derivatives
Format	Bitmap
Length	4
Possible Values	0 = Large in Scale Trade (Formerly Block Trade) 1 = Basis Trade 2 = Against Actual 3 = Asset Allocation 4 = Large In Scale Package Trade (former Prof Trade) 5 = Guaranteed Cross Trade 6 = Exchange For Swap 7 = Request For Cross
Used In	DerivativesStandingDataFile (9013)

B

Block Trade Code

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

C

CFI

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

Channel ID

Field Name	Channel ID
Description	Identifies the channel. First figure defines if it is Real-Time feed (1 Production, 3 v-EUA or 5 p-EUA) or Snapshot feed (2 Production, 4 v-EUA or 6 p-EUA). Second figure identifies the MDG partition (partition 1 will start with 0 as second figure). Last 3 figures are channel identifier and it is unique and the same across the different platforms we have (v-EUA/p-EUA/Production).
Used For	Cash and Derivatives
Format	Numerical
Length	2
Possible Values	From 0 to 2^16-2
Used In	DerivativesStandingDataFile (9013)

Channel Speed

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

Channel Type

Field Name	Channel Type
Description	Defines the channel.
Used For	Cash and Derivatives
Format	Enumerated
Length	4

Possible Values	FBOU = Full Order Book – Order Update message FBMU = Full Order Book – Market Update message REFI = Indices and referential channel REFT = Trades and referential channel BBBO = Best Bid and Best Offer channel APSI = APA SI Quotes channel APTR = APA Trade Publication channel SNPS = Synapse Trades channel
Used In	DerivativesStandingDataFile (9013)

Contract Event Date

Field Name	Contract Event Date
Description	(Format YYYYMMDD).(Format YYYYMMDD).
Used For	Derivatives
Format	Date
Length	8
Possible Values	(See field description)
Used In	DerivativesStandingDataFile (9013)

Contract Name

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

Contract Symbol Index

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

Contract Trading Type

Field Name	Contract Trading Type
Description	Contract Trading Type.
Used For	Derivatives

Format	Enumerated
Length	1
Possible Values	1 = Traded as an outright 2 = Not traded, but listed in contract data. Traders may subscribe to it 3 = Traded as a simple inter-commodity spread 4 = Traded as an inter-commodity spread
Used In	DerivativesStandingDataFile (9013)

Contract Type

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

Country Of Exchange

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

Currency Coefficient

Field Name	Currency Coefficient
Description	When an actual price is displayed in a different 'price expression' than the official instrument trading currency, the Currency Coefficient represents the ratio 'price expression' divided by 'official currency' (To be calculated with Ratio / Multiplier Decimals). For example a UK-listed instrument with its trading currency GBP having a price expressed in Pence, the Currency Coefficient will be 0.01 expressed with Currency Coefficient set to 1 and Ratio / Multiplier Decimals set to 2. The Currency Coefficient may be used for the Instrument Trading Price (the Referential field Trading Currency Indicator is then set to 1), and/or for the Derivatives and Warrants Instrument Strike Price (the Referential field Strike Currency Indicator is then set to 1).
Used For	Cash
Format	Numerical ID
Length	4
Possible Values	From 0 to 2^32-2
Used In	FullTradeInformationFile (9030)

D

Days To Expiry

Field Name	Days To Expiry
Description	Number of Calendar days until the Last Trading Day of the Expiry.
Used For	Cash
Format	Numerical
Length	2
Possible Values	From 0 to 2^16-2
Used In	DerivativesStandingDataFile (9013)

Delta Protect for MM

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

DR Source IP Range

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

E

Effective Date Indicator

Field Name	Effective Date Indicator
Description	Indicates if the trade is introduced on the trading session day or earlier.
Used For	Cash and Derivatives
Format	Enumerated
Length	1

Possible Values	0 = If the seller declaration is received on the current trading session day 1 = If seller declaration is received before the current trading session day
Used In	FullTradeInformationFile (9030)

EMM

Field Name	EMM
Description	Defines the Exchange Market Mechanism applied on each platform.
Used For	Cash and Derivatives
Format	Enumerated
Length	1
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	DerivativesStandingDataFile (9013)

End Time Vwap

Field Name	End Time Vwap
Description	(Text formatted following ISO 8601: hh:mm:ssZ where Z stands for UTC).(Text formatted following ISO 8601: hh:mm:ssZ where Z stands for UTC).
Used For	Cash
Format	Intraday Time in Seconds
Length	9
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

Event Time

Field Name	Event Time
Description	(Text formatted following ISO 8601: hh:mm:ss.mmmµµµnnnZ where mmm for the milliseconds µµµ for the microseconds nnn for the nanoseconds Z is for UTC").(Text formatted following ISO 8601: hh:mm:ss.mmmµµµnnnZ where mmm for the milliseconds µµµ for the microseconds nnn for the nanoseconds Z is for UTC").
Used For	Cash and Derivatives
Format	Epoch Time in Nanoseconds

Length	19
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

Exchange Code

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

Exercise Style

Field Name	Exercise Style
Description	Type of exercise of a derivatives instrument
Used For	Derivatives
Format	Enumerated
Length	1
Possible Values	0 = European 1 = American 2 = Asian 3 = Bermudan 4 = Other
Used In	DerivativesStandingDataFile (9013)

F

Flex Indicator

Field Name	Flex Indicator

Description	Indicates whether a derivatives instrument can be defined using flexible terms, or not.
Used For	Derivatives
Format	Boolean
Length	1
Possible Values	0 = False 1 = True
Used In	DerivativesStandingDataFile (9013)

I

Instrument Decimals Ratio

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

Instrument EDSP Tick Size

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

Instrument Event Date

Field Name	Instrument Event Date
Description	(Format YYYYMMDD).(Format YYYYMMDD).
Used For	Cash and Derivatives
Format	Date
Length	8
Possible Values	(See field description)
Used In	DerivativesStandingDataFile (9013)

Instrument Settlement Tick Size

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

Instrument Tick Size

Field Name	Instrument Tick Size
Description	Default Tick Size value applicable for all series that belong to the contract - numerator
Used For	Derivatives
Format	Numerical
Length	1
Possible Values	From 0 to 2^8-2
Used In	DerivativesStandingDataFile (9013)

Instrument Tick Size Long

Field Name	Instrument Tick Size Long
Description	Default Tick Size value applicable for all series that belong to the contract - numerator
Used For	Derivatives
Format	Numerical
Length	2
Possible Values	From 0 to 2^16-2
Used In	DerivativesStandingDataFile (9013)

Instrument Trading Code

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

Instrument Unit Expression

Field Name	Instrument Unit Expression
Description	Unit in which the instrument is quoted.
Used For	Cash and Derivatives
Format	Enumerated
Length	1
Possible Values	1 = Units 2 = Percentage of Nominal Excluding Accrued Interest (Clean) 3 = Basis Points 5 = Percentage of Nominal Including Accrued Interest (Dirty) 8 = Kilograms 9 = Ounces
Used In	DerivativesStandingDataFile (9013)

ISIN Code

Field Name	ISIN Code
Description	Instrument ISIN following ISO 6166. Identifier of a product. Combined with MIC and Currency, identifies an instrument traded on a given market using a given currency.
Used For	Cash and Derivatives
Format	Alphanumerical ID
Length	12
Possible Values	(See field description)
Used In	DerivativesStandingDataFile (9013) OpenInterestFile (9014) PrevDayCapAndVolTradFile (9015)

L

Last Trading Date

Field Name	Last Trading Date
Description	(Format YYYYMMDD).(Format YYYYMMDD).
Used For	Cash and Derivatives
Format	Date
Length	8
Possible Values	(See field description)
Used In	DerivativesStandingDataFile (9013)

Leg Buy or Sell

Field Name	Leg Buy or Sell
Description	Leg Side.

Used For	Derivatives
Format	Enumerated
Length	1
Possible Values	B = Buy S = Sell
Used In	DerivativesStandingDataFile (9013)

Leg Price

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

Leg Ratio

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

Leg Symbol Index

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

Lot Size

Field Name	Lot Size
Description	For Cash, it defines a multiple of the tradable quantity and for derivatives, it represents the amount of underlying instrument per unit of a derivative contract (to be calculated with the Quantity Decimals).
Used For	Cash and Derivatives

Format	Quantity
Length	8
Possible Values	From 0 to 2^64-2
Used In	DerivativesStandingDataFile (9013)

M

Main Depositary

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

Market Of Reference MIC

Field Name	Market Of Reference MIC
Description	Indicates the instrument Exchange of Reference by its MIC (Market Identification Code according to ISO 10383) (For Future Use).
Used For	Cash
Format	Alphanumerical ID
Length	4
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

Maturity Date

Field Name	Maturity Date

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

MDG Set Of Channels ID

Field Name	MDG Set Of Channels ID
Description	Identifier of an MDG Set Of Channels.
Used For	Cash and Derivatives
Format	Enumerated
Length	1
Possible Values	1 = Funds 2 = Fixed Income 3 = Luxembourg Stock Exchange 4 = Warrants and Certificates 5 = Equities France 6 = Equities Netherlands 7 = Equities Belgium 8 = Equities Portugal 9 = Equities UK 11 = Best of Book 13 = Euronext Indices 14 = Euronext iNAVs 15 = Third Party Indices 16 = Commodity Derivatives 17 = Currency Futures 18 = Currency Options 19 = AtomX (for Flex Contracts) 20 = Equity Options France 21 = Equity Options Netherlands 22 = Equity Options Other 23 = Index Options France 24 = Index Options Netherlands 25 = Index Options Other 26 = Equity and Index Futures France 27 = Equity and Index Futures Netherlands 28 = Equity and Index Futures Other 29 = APA SI Quotes 30 = APA Trade Publication 31 = Best of Book (BoB) Funds
Used In	DerivativesStandingDataFile (9013)

MDG Set Of Channels Name

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

MIC

Field Name	MIC
Description	Identifies the market to which an instrument belongs by its MIC (Market Identification Code), segment MIC according to ISO 10383. Euronext owns the following MICs: - 'ALXA' – ALTERNEXT AMSTERDAM - 'ALXB' – EURONEXT GROWTH BRUSSELS - 'ALXL' - EURONEXT GROWTH LISBON - 'ALXP' – EURONEXT GROWTH PARIS - 'EMTF' – EURO MTF - 'ENXB' – EURONEXT - EASY NEXT - 'ENXL' – EURONEXT ACCESS LISBON - 'MFOX' - EURONEXT - MERCADO DE FUTUROS E OPÇÕES - 'MLXB' - EURONEXT ACCESS BRUSSELS - 'TNLA' – EURONEXT - TRADED BUT NOT LISTED AMSTERDAM - 'TNLB' – EURONEXT – TRADING FACILITY BRUSSELS - 'VPXB' - EURONEXT - VENTES PUBLIQUES BRUSSELS - 'WQXL' – EURONEXT - MARKET WITHOUT QUOTATIONS LISBON - 'XAMS' – EURONEXT - EURONEXT AMSTERDAM - 'XBRD' - EURONEXT - EURONEXT BRUSSELS - DERIVATIVES - 'XBRU' – EURONEXT - EURONEXT BRUSSELS - 'XEUC' - EURONEXT COM, COMMODITIES FUTURES AND OPTIONS - 'XEUE' - EURONEXT EQF, EQUITIES AND INDICES DERIVATIVES - 'XEUI' - EURONEXT IRF, INTEREST RATE FUTURE AND OPTIONS - 'XLDN' – EURONEXT - EURONEXT LONDON - 'XLIS' – EURONEXT - EURONEXT LISBON - 'XLUX' – LUXEMBOURG STOCK EXCHANGE - 'XMAT' - EURONEXT PARIS MATIF - 'XMLI' – EURONEXT ACCESS PARIS - 'XMON' - EURONEXT PARIS MONEP - 'XOTH' - Others - This MIC is not registered. It is use for testing purpose in both p-EUA and Production. - 'XPAR' – EURONEXT - EURONEXT PARIS - 'XSPM' - EURONEXT STRUCTURED PRODUCTS MTF
Used For	Cash and Derivatives
Format	Alphanumerical ID
Length	4
Possible Values	(See field description)
Used In	DerivativesStandingDataFile (9013)

MiFID Clearing Flag

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

MiFID Currency

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

MiFID Emission Allowance Type

Field Name	MiFID Emission Allowance Type
Description	This field is only applicable for emission allowances. Possible values: - 'EUAE' – European Union Allowances (EUA) - 'CERE' - Certified Emission Reductions (CER) - 'ERUE' - Emission Reduction Units (ERU) - 'EUAA' - European Union Aviation Allowances (EUAA) - 'OTHR' – Other (for derivatives only)
Used For	Derivatives
Format	Text
Length	4
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MiFID Execution ID

Field Name	MiFID Execution ID
Description	MiFID Transaction Identification Code is composed of the Symbol Index (on 10 characters), the EMM (on 3 characters) and the Execution ID (on 10 characters). It is a unique Execution ID by instrument per day on the different available EMM. Example: Trade done with Execution Id: 42 on the Symbol Index: 1384659 on EMM: 1 (COB) will have this

	MiFID Execution ID: 000138465900100000000042.
Used For	Cash and Derivatives
Format	Alphanumerical ID
Length	52
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MiFID Instrument ID

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

MiFID Instrument ID Type

Field Name	MiFID Instrument ID Type
Description	Code type used to identify the financial instrument. Possible values: - 'ISIN' = ISIN code, where ISIN is available. - 'OTHR' = other identifier.
Used For	Cash and Derivatives
Format	Text
Length	4
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MiFID Notional Amount

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

Used In	FullTradeInformationFile (9030)

MiFID Price

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

MiFID Price Notation

Field Name	MiFID Price Notation
Description	Indication as to whether the price is expressed in monetary value, in percentage or in yield. Possible values: 'MONE' – Monetary value 'PERC' – Percentage 'YIEL' – Yield 'BAPO' – Basis points.
Used For	Cash and Derivatives
Format	Text
Length	4
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MiFID Qty in Measurement Unit Notation

Field Name	MiFID Qty in Measurement Unit Notation
Description	Indication of measurement units in which the quantity in measurement unit is expressed. Possible values: 'TOCD' – tons of carbon dioxide equivalent Or {ALPHANUM-25} otherwise.
Used For	Cash and Derivatives
Format	Text

Length	25
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MiFID Quantity

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

MiFID Quantity Measurement Unit

Field Name	MiFID Quantity Measurement Unit
Description	The equivalent amount of commodity or emission allowance traded expressed in measurement unit Possible values: - For quantity expressed as number of units: maximum of 18 digits with a maximum of 17 decimals. Note: Decimal separator is '.' (full stop).
Used For	Cash and Derivatives
Format	Text
Length	20
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

Minimum Quantity For Initiator

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

Minimum Quantity For Reactor

Field Name	Minimum Quantity For Reactor

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

MMT Agency Cross Trade Indicator

Field Name	MMT Agency Cross Trade Indicator
Description	Defines the agency cross trade indicator following MMT level 3.3. Possible values: - 'ACTX': Agency Cross Trade - '-': No Agency Cross Trade
Used For	Cash and Derivatives
Format	Text
Length	4
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MMT Algorithmic Indicator

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

MMT Benchmark Indicator

Field Name	MMT Benchmark Indicator
Description	Defines the benchmark indicator or the reference price indicator following MMT level 3.5. Possible values: - 'BENC': Benchmark Trade - 'RFPT': Reference Price Trade - '-': No Benchmark or Reference Price Trade
Used For	Cash and Derivatives
Format	Text
Length	4
Possible Values	(See field description)

Used In	FullTradeInformationFile (9030)

MMT Contribution to Price

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

MMT Duplicative Indicator

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

MMT Market Mechanism

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

MMT Modification Indicator

Field Name	MMT Modification Indicator
Description	Defines the modification indicator following MMT level 3.4. Possible values: - 'CANC': Trade Cancellation - 'AMND': Trade Amendment - '-': New Trade
Used For	Cash and Derivatives
Format	Text
Length	4
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MMT Negotiation Indicator

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

MMT Off Book Automated Indicator

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

MMT Post Trade Deferral

Field Name	MMT Post Trade Deferral

Description	Defines the post trade deferral or enrichment type following MMT level 4.2. Possible values for the original trade: - 'LMTF': Limited Details Trade - 'DATF': Daily Aggregated Trade - 'VOLO': Volume Omission Trade - 'FWAF': Four Weeks Aggregation Trade - 'IDAF': Indefinite Aggregation Trade - 'VOLW': Volume Omission Trade, Eligible for Subsequent Enrichment in Aggregated Form Possible values for the subsequent enrichment trade: - 'FULF': Full Details of Earlier "Limited Details Trade (LMTF)" - 'FULA': Full Details of Earlier "Daily Aggregated Trade (DATF)" - 'FULV': Full Details of Earlier "Volume Omission Trade (VOLO)" - 'FULJ': Full Details of Earlier "Four Weeks Aggregation Trade (FWAF)" - 'COAF': Full Details in Aggregated Form of Earlier "Volume Omission Trade, Eligible for Subsequent Enrichment in Aggregated Form (VOLW)" Possible values if neither apply: - '-': Not Applicable / No Relevant Deferral or Enrichment Type
Used For	Cash and Derivatives
Format	Text
Length	4
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

MMT Publication Mode

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

MMT Special Dividend Indicator

Field Name	MMT Special Dividend Indicator
Description	Defines the special dividend indicator following MMT level 3.6. Possible values: - 'SDIV': Special Dividend Trade - '-': No Special Dividend Trade
Used For	Cash
Format	Text
Length	4

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

MMT Trading Mode

Field Name	MMT Trading Mode
Description	Differentiates transactions by defining the trading mode under which the trade was executed following MMT level 2.
Used For	Cash and Derivatives
Format	Enumerated
Length	1
Possible Values	1 = Undefined Auction (= Uncrossing) 2 = Continuous Trading 3 = At Market Close Trading 4 = Out of Main Session Trading 5 = Trade Reporting (On Exchange) 6 = Trade Reporting (Off Exchange) 7 = Trade Reporting (Systematic Internaliser) I = Scheduled Intraday Auction (= Uncrossing) K = Scheduled Closing Auction (= Uncrossing) O = Scheduled Opening Auction (= Uncrossing) U = Unscheduled Auction (= Uncrossing)
Used In	FullTradeInformationFile (9030)

MMT Transaction Category

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

Mother Stock ISIN

Field Name	Mother Stock ISIN
Description	ISIN Code of the index underlying of the TRF contract.
Used For	Derivatives
Format	Text
Length	12

Possible Values	(See field description)
Used In	DerivativesStandingDataFile (9013)

Multicast Group IP

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

N

Notional Currency

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

O

Open Interest

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

Open Interest Date

Field Name	Open Interest Date
Description	(Format YYYYMMDD).(Format YYYYMMDD).
Used For	Derivatives
Format	Date

Length	8
Possible Values	(See field description)
Used In	OpenInterestFile (9014)

Option Type

Field Name	Option Type
Description	Type of the option.
Used For	Derivatives
Format	Enumerated
Length	1
Possible Values	1 = Call 2 = Put
Used In	DerivativesStandingDataFile (9013)

Optiq Segment

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
Length	1
Possible Values	1 = Equities 2 = Funds 3 = Fixed Income 4 = Warrants and Certificates 5 = Bourse de Luxembourg 6 = Financial Options 7 = Financial Futures 8 = Commodity Derivatives 9 = Indices 10 = Trade Reporting and Publication 11 = Index Derivatives 12 = Equity Derivatives 13 = Financial Derivatives
Used In	DerivativesStandingDataFile (9013)

Order Type Rules

Field Name	Order Type Rules
Description	Format: Numerical value expressed in base 2, prefixed with '0b'.Format: Numerical value expressed in base 2, prefixed with '0b'.
Used For	Derivatives
Format	Bitmap
Length	2
Possible Values	0 = Market

	1 = Limit 2 = Stop / Stop Loss 3 = Stop Limit 4 = Market on Open (MOO) 5 = Trade at Settlement
Used In	DerivativesStandingDataFile (9013)

Original Report Timestamp

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

Outright G.Cross Threshold

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

Outright LIS Trade Threshold

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

P

Partition ID

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

Port Number

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

Premium Pricing Threshold

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

Premium Pricing Tick Size

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

Prev Day Capital Traded

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

Previous Volume Traded

Field Name	Previous Volume Traded
Description	Number of shares traded (to be calculated with the Quantity Decimals) on this instrument during trading day identified by 'DateOfLastTrade'. Not provided for non-Euronext traded instruments.
Used For	Cash
Format	Quantity
Length	8
Possible Values	From 0 to 2^64-2
Used In	PrevDayCapAndVolTradFile (9015)

Price / Index Level Decimals

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

Price Multiplier

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

Price Multiplier Decimals

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

Pricing Algorithm

Field Name	Pricing Algorithm
Description	Pricing Algorithm for the Contract. Possible values: 'TRF' - Total Return Futures 'MOC' - Market On Close
Used For	Derivatives
Format	Alphanumerical ID
Length	3
Possible Values	(See field description)
Used In	DerivativesStandingDataFile (9013)

Product Code

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

Publication Date Time

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

	- 'Z' constant 'Z' letter that stands for UTC time.
Used For	Cash and Derivatives
Format	Text
Length	27
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

Q

Quantity Decimals

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

R

Ratio / Multiplier Decimals

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

Reference Future Contract SecGrp

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

S

Settlement Method

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

Source IP Range

Field Name	Source IP Range
Description	Defines the primary and secondary IP range (IP v4). This IP Range is given to clients to allow these IP in client firewall. It will be the same for a line (A or B) on primary and secondary feed. A range from IP 123.123.123.0 to 25 will be set like this: 123.123.123.0/25.
Used For	Cash and Derivatives
Format	Text
Length	20
Possible Values	(See field description)
Used In	DerivativesStandingDataFile (9013)

Start Time Vwap

Field Name	Start Time Vwap
Description	(Text formatted following ISO 8601: hh:mm:ssZ where Z stands for UTC).(Text formatted following ISO 8601: hh:mm:ssZ where Z stands for UTC).
Used For	Cash
Format	Intraday Time in Seconds
Length	9
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

Strategy Code

Field Name	Strategy Code
Description	Exchange-recognized strategy code
Used For	Derivatives
Format	Enumerated
Length	1

Possible Values	A = Jelly Roll B = Butterfly C = Call or Put Cabinet D = Spread E = Calendar Spread F = Diagonal Calendar Spread G = Guts H = Two by One Ratio Spread I = Iron Butterfly J = Combo K = Strangle L = Ladder M = Strip N = Straddle Calendar Spread O = Pack P = Diagonal Straddle Calendar Spread Q = Simple Inter Commodity Spread R = Conversion / Reversal S = Straddle V = Volatility Trade W = Condor X = Box Y = Bundle Z = Reduced Tick Spread a = Ladder versus Underlying b = Butterfly versus Underlying c = Call Spread versus Put versus Underlying d = Call or Put Spread versus Underlying e = Call or Put Calendar Spread versus Underlying f = Call/Put Diagonal Calendar Spread versus Underlying g = Guts versus Underlying h = Two by One Call or Put Ratio Spread versus Underlying i = Iron Butterfly versus Underlying j = Combo versus Underlying k = Strangle versus Underlying m = Exchange for Physical n = Straddle Calendar Spread versus Underlying p = Put Spread versus Call versus Underlying q = Diagonal Straddle Calendar Spread versus Underlying r = Synthetic s = Straddle versus Underlying t = Condor versus Underlying u = Buy Write v = Iron Condor versus Underlying w = Iron Condor x = Call Spread versus Sell a Put y = Put Spread versus Sell a Call z = Put Straddle versus Sell a Call or a Put
Used In	DerivativesStandingDataFile (9013)

Strategy G.Cross Threshold

Field Name	Strategy G.Cross Threshold

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

Strategy LIS Trade Threshold

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

Strike Price

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

Strike Price Decimals Ratio

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

Strike Price Flex Increment

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

Symbol Index

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
Length	4
Possible Values	From 0 to 2^32-2
Used In	DerivativesStandingDataFile (9013) FullTradeInformationFile (9030) OpenInterestFile (9014) PrevDayCapAndVolTradFile (9015)

T

Throttle for Incoming Orders

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

Tick Value

Field Name	Tick Value
Description	Used to compute the Valuation Coefficient: allows the calculation of the amount in a currency which should be paid by the buyer to the seller for a given price, for a trading lot (to be calculated with the Tick

	Value Decimals).
Used For	Derivatives
Format	Numerical
Length	8
Possible Values	From 0 to 2^64-2
Used In	DerivativesStandingDataFile (9013)

Tick Value Decimals

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

Trade Qualifier

Field Name	Trade Qualifier
Description	Format: Numerical value expressed in base 2, prefixed with '0b'.Format: Numerical value expressed in base 2, prefixed with '0b'.
Used For	Cash and Derivatives
Format	Bitmap
Length	1
Possible Values	0 = Uncrossing Trade 1 = First Trade Price 2 = Passive Order 3 = Aggressive Order 4 = Trade Creation by Market Operations 5 = NAV Trade expressed in bps [C] 6 = NAV Trade expressed in price currency [C]
Used In	FullTradeInformationFile (9030)

Trade Reference

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

Trade Type

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

Trading Currency

Field Name	Trading Currency

Description	Code of the currency (ISO 4217-3A).
Used For	Cash and Derivatives
Format	Alphanumerical ID
Length	3
Possible Values	(See field description)
Used In	DerivativesStandingDataFile (9013)

Trading Date Time

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

Transaction Type

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

Transparency Indicator

Field Name	Transparency Indicator

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

U

Underlying Expiry

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

Underlying Instrument Trading Code

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

Underlying ISIN Code

Field Name	Underlying ISIN Code
Description	Underlying ISIN. For Repo: Underlying instrument (instrument used in the loan quotation system) for loan contracts on centralized lending market. For Warrant: Gives the trading code of the underlying listed instrument of a warrant.
Used For	Cash and Derivatives
Format	Alphanumerical ID
Length	12

Possible Values	(See field description)
Used In	DerivativesStandingDataFile (9013)

Underlying MIC

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

Underlying Subtype

Field Name	Underlying Subtype
Description	Defined the underlying sub-type associated to the underlying type. Underlying Type "Stock" accepts following Underlying Subtypes: Basket, Dividend, ETF and Share Underlying Type "Index" accepts: Dividend Index, Equity Index, TRF Index and Volatility Index Underlying Type "Future" accepts: Future on Commodities Underlying Type "Exchange rate" accepts: FX Cross Rates (FXCR), FX Emerging Markets (FXEM) and FX Majors (FXMJ) Underlying Type "Commodity" accepts: Agricultural (AGRI), Environmental (ENVR), Freight (FRGT), Fertilizer (FRTL), Industrial products (INDP), Inflation (INFL), Multi Commodity Exotic (MCEX), Metals (METL), Energy (NRGY), Official economic statistics (OEST), Other C10 (OTHC), Other (OTHR), Paper (PAPR) and Polypropylene (POLY)
Used For	Derivatives
Format	Enumerated
Length	1
Possible Values	0 = Basket 1 = Dividend 2 = ETF 3 = Share 4 = Dividend Index 5 = Equity Index 6 = TRF Index 7 = Volatility Index 8 = Future On Commodities 9 = FXCR - FX Cross Rates 10 = FXEM - FX Emerging Markets 11 = FXMJ - FX Majors 12 = AGRI - Agricultural 13 = ENVR - Environmental 14 = FRGT - Freight 15 = FRTL - Fertilizer 16 = INDP - Industrial products

	17 = INFL - Inflation 18 = MCEX - Multi Commodity Exotic 19 = METL - Metals 20 = NRGY - Energy 21 = OEST - Official economic statistics 22 = OTHC - Other C10 23 = OTHR - Other 24 = PAPR - Paper 25 = POLY - Polypropylene
Used In	DerivativesStandingDataFile (9013)

Underlying Type

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

V

Vega Protect for MM

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

Venue

Field Name	Venue
Description	Identification of the venue where the transaction was executed using the ISO 10383 segment MIC for transactions executed on a trading venue. Otherwise the BIC is sent following ISO 9362. For Approved Publication Arrangement (APA), possible values are: - SINT – Systematic INTernalizer (This is not a tag in ISO) - XOFF – OFF-EXCHANGE TRANSACTIONS - LISTED INSTRUMENTS.

Used For	Derivatives
Format	Alphanumerical ID
Length	11
Possible Values	(See field description)
Used In	FullTradeInformationFile (9030)

Volume Protect for MM

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

W

WhRFC Days Before Expiry

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

WhRFC Improvement Period

Field Name	WhRFC Improvement Period
Description	Wholesale RFC Improvement Period is the number of seconds that defines the duration of the RFC Improvement Period. Available only if the Request For Cross (7) is set in Available Wholesale Trade Type.
Used For	Derivatives
Format	Numerical
Length	1
Possible Values	From 0 to 2^8-2
Used In	DerivativesStandingDataFile (9013)

WhRFC Minutes Before Closing

Field Name	WhRFC Minutes Before Closing

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

WhRFC Pick Up Perc

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

APPENDIX A: SBE DISCLAIMER

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APPENDIX B: DOCUMENT HISTORY

Version	SBE Template Version	Date	Change Description
1.1.0		29 Sep 2016	**First Version**
1.2.0		4 Jan 2017	**Specification changes:** - In the Standing Data files, the feed configuration part has been improved. This imply structure changes. - Chapter 2 added including Feed Configuration - In SBE Template the maximum, minimum and null values have been changed **File changes:** - File name convention changed. - Changed definition of Current folder to 5 rolling trading days. - Removed “version” from file name, will become a tag inside the files. **Field changes:** - “Strike Price Flex Increment” description improved - “Start Time Vwap” and “End Time Vwap” are cash only fields - “Primary Source IP Range” and “Secondary Source IP Range” has been renamed in “Source IP Range” - Multicast IP size changed - “Optiq Segment” possible values added
1.3.0		27 Jan 2017	**Specification changes:** ○ Renaming Retail Matching Service by Best of Book **File changes:** - FullTradeInformationFile (9030): ○ Following fields are now optional: “Publication Date Time”, “MiFID Price Notation”, “MMT Market Mechanism”, “MMT Publication Mode”, “MMT Trading Mode”, “MMT Transaction Category”, “MMT Negotiation Indicator”, “MMT Agency Cross Trade Indicator”, “MMT Modification Indicator”, “MMT Benchmark Indicator”, “MMT Special Dividend Indicator”, “MMT Off Book Automated Indicator”, “MMT Contribution to Price”, “MMT Algorithmic Indicator”, “MMT Post Trade Deferral”, “MMT Duplicative Indicator”, “Effective Date Indicator”, “Notional Currency”, “Trade Type”, “MiFID Currency”, “MiFID Notional Amount”, “Venue”, “MiFID Instrument Id” and “MiFID Instrument Id Type” ○ Following fields are set to null for step 1: “Mifid Price Notation”, “MiFID Qty in Msrmt Unit Notation”, ”Mifid Quantity Measurement Unit”, “Publication Date Time”, “MMT Market Mechanism”, “MMT Trading Mode”, “MMT Transaction Category”, “MMT Negotiation Indicator”, “MMT Agency Cross Trade Indicator”, “MMT Modification Indicator”, “MMT Benchmark Indicator”, “MMT Special Dividend Indicator”, “MMT Off Book Automated Indicator”, “MMT Contribution to Price”, “MMT Algorithmic Indicator”, “MMT Post Trade Deferral” and “MMT Duplicative Indicator”

Version	SBE Template Version	Date	Change Description
			○ "Venue Of Publication" has been removed ○ Trade Qualifier has 2 new possible values (only for phase 2): "NAV Trade expressed in bps" and " NAV Trade expressed in price currency" ○ "Trade Type" value "Valuation Trade" removed ○ "MMT Algorithmic indicator", "MMT Duplicative Indicator", "MMT Negotiation Indicator" and "MMT Special Dividend Indicator" are cash only not cash and derivatives ○ Fields "MiFID Emission Allowance Type" and "Market Of Reference MIC" added - TimetableFile (9001): ○ "Instrument State" field renamed into "Phase Id" and value halted removed ○ "EMM", "Symbol Index" and "Pattern ID" fields are now optional ○ "Price Limits" and "Quote Spread Multiplier" fields removed ○ "Trading Mode" Renamed in "Phase Qualifier" and values numbers changed (+1 for each value to avoid 0) ○ "Trading Side" field removed - CashStandingData (9007): ○ "Partition ID", "Nomincal Currency" and "Issue Price" added ○ "Nominal Market Price" and "Repo Settlement Price" removed ○ Following field are now optional: "Mnemonic", "Type of Market Admission" and "Pattern ID" ○ "Instrument Group Code" field is now mandatory ○ "Market Model" Field added ○ "CFI" field is mandatory - DerivativesStandingDataFile (9013): ○ Addition of: "Lot Size" and "Underlying Expiry", "Partition ID", "Outright LIS Trade Threshold ", "Strategy LIS Trade Threshold ", "Outright G.Cross Threshold ", "Strategy G.Cross Threshold ", "Instrument Trading Code", "EMM", "Premium Pricing Threshold", "Tick Value" and "Premium Pricing Tick Size" ○ "Tick Size Denominator" renamed in "Instrument Decimals Ratio" ○ "Instrument Numerator EDSP" renamed in "Instrument EDSP Tick Size" ○ "Tick Size Numerator" renamed in "Instrument Tick Size" ○ "Strike Price Denominator" renamed in "Strike Price Decimals Ratio" ○ "Instrument Numerator Settlement" renamed into "Instrument Settlement Tick Size" ○ "Strategy Code" field added in a repeated section and is optional ○ following field are now optional: **"**Option Type" and "Strike Price" ○ "Instrument Unit Expression" field added

Version	SBE Template Version	Date	Change Description

			- StrategyStandingDataUnitary:
			  ○ "Price / Index Level Decimal", "Ratio / Multiplier Decimal", "Quantity Decimal" and "Amount Decimal" have been removed
			Field changes:
			- "EMM" field has a new possible value only for phase "2: ETF MTF – NAV Central Order Book" and Naming of possible values reviewed
			- "MiFID Execution ID": description improved with the details on how the value is generated
			- "Currency Coefficient" description has been improved with the use of the decimal scale code
			- "Strike Price Flex Increment" description improved with the Decimal field to use
			- "Trade Type":
			  ○ possible values "Delta Neutral Trade – Future Leg", "Total Traded Volume" and "Hidden Quantity" added
			  ○ Value "26 – Delta Neutral – cash leg" is Cash Only and not Cash and Derivatives
			- "Par Value" field is now an amount instead of a price
			- "CFI" field description improved with the correct ISO and values removed. Please refer to the according ISO
			- "MIC" field is Cash and derivatives and not Cash Only
			- "Trading Mode" is now a 16bits fields (instead of 32)
			- Continuous Uncrossing value added in fields: "Instrument State" and "Phase Id"
			- "Order Entry Qualifier" a new value added "Cancel Only"
			- MIC field description improved with possible values on derivatives
			- EMM field: removed value Possible Value

1.4.0		15 Mar 2017	**Specification changes:**
			- In "Preface" part, a new scope "Trade Reporting and Publication" has been added.
			- In field descriptions, the format have been updated with the functional type instead of the technical one.
			- Section 1.3 File Name Convention: Version of the file removed from its name
			Message changes:
			- FullTradeInformationFile (9030):
			  ○ "MiFID Instrument ID Type" and "MiFID Price Notation" fields are now with a format type as "Text" instead of "Alphanum id"
			  ○ In "Trade Type" field the value "34 Delta Neutral Trade – Underlying Future Leg" is now "Derivatives Only" instead of "Cash and Derivatives"
			  ○ "MiFID Price Notation": new possible value added (BAPO –Basis Point)
			  ○ "MiFID Emission Allowance Type": OTHR added in the possible values (for others)

<table>
<tr><th>Version</th><th>SBE Template Version</th><th>Dat e</th><th>Change Description</th></tr>
<tr><td></td><td></td><td></td><td>
"Transaction Type" is now optional (not used for derivatives)
- DerivativesStandingDataFile (9013):
"Throttle for Incoming Orders" field description improved
"Instrument Decimals Ratio" and "Strike Price Decimals Ratio" field description improved
OutrightStandingDataUnitary: "CFI" field is optional
StrategyStandingDataUnitary: field "Contract Symbol Index" added
<u>Field changes:</u>
- In "EMM" field, the word "APA" from value "Euronext APA off-exchange trade reports" has been removed
- "Premium Pricing Tick Size" description corrected (it is not premium over the threshold but premium under the threshold)
- "Trade Type": "Total Traded Volume" value not used any more
- "Phase Time" way to provide time changed (from number of sec to hhmmss)
- "Strike Price Decimals Ratio" and "Quantity Notation" fields description improved
- "Instrument Name" is cash only instead of Cash and Derivatives
- "Instrument Decimals Ratio" description improved
- "PhaseQualifier", "Trade Qualifier", "Order Type Rules" and "Available Wholesale Trade Type" field descriptions have been updated
- "Channel ID" description has been improved
- "Strategy Code": New value "U – Inter Commodity Spread" added
</td></tr>
<tr><td>1.4.1</td><td></td><td>15 May 2017</td><td>
<u>Message changes:</u>
- FullTradeInformationFile (9030): MiFID Clearing Flag is now optional
- DerivativesStandingDataFile (9013):
Following fields are now optional when it contains underlying referential: "Contract Event Date", "Contract Type", "Price / Index Level Decimals", "Quantity Decimals", "Amount Decimals", "Ratio / Multiplier Decimals", "MIC", "Country Of Exchange", "Order Type Rules", "Settlement Method", "Available Wholesale Trade Type", "Strike Price Decimals Ratio", "Premium Pricing Tick Size", "Premium Pricing Threshold", "Tick Value", "Outright LIS Trade Threshold", "Strategy LIS Trade Threshold", "Outright G.Cross Threshold" and "Strategy G.Cross Threshold"
Field "Underlying Instrument Trading Code" added
<u>Field changes:</u>
- Market Model is Cash only and not Cash and Derivatives
<u>Section change:</u>
- In MulticastDataRealTime and MulticastDataSnapshot sections, field Partition ID has been added
</td></tr>
</table>

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

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

Version	SBE Template Version	Date	Change Description

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

Version	SBE Template Version	Date	Change Description

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

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

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

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

<table>
<tr><th>Version</th><th>SBE Template Version</th><th>Date</th><th>Change Description</th></tr>
<tr><td>2.3.0</td><td>107</td><td>29 Nov 2018</td><td>Section 4 Field Description:
27 fields from the new ETFDataFromMarketOfReference structure added
Value 9 – Listed not traded added to the EMM field
Value 32 – ETF Access added to the MDG Set Of Channels ID field
LiquidInstrumentIndicator field is now Cash and Derivatives, instead of Derivatives only
MICList field is now Cash only, instead of Cash and Derivatives
Value 5 – Luxembourg Stock Exchange of the OptiqSegment field renamed to Bourse de Luxembourg
Value 'MOC' – Market On Close added to the PricingAlgorithm field
TradeQualifier field:
- "ETF MTF" renamed to "ETF Access" in the field description
- Bit 7 – Deferred Publication (Cash Only) added
TradeType field:
- "For future use" removed from the value 33 = Dark Trade (Cash Only)
- "Deprecated" added to the values 37 = ETF-MTF NAV Trade (price in basis points) (Cash Only) and 38 = ETF-MTF NAV Dark Trade (price in basis points) (Cash Only)</td></tr>
<tr><td>2.4.0</td><td>7</td><td>16 Jan 2019</td><td><u>The following sections have been updated:</u>
§1.2 – Access to File Server: SBE Template for Phase3 is stored in each Optiq Segment Folders
§1.3 – File Naming Convention: Optiq Segment of the example for Open Interest File has been switched from 'Options' to 'Equity Derivatives'
§3 – File Description: Removal of Cash specific files : CashStandingDataFile (9007), CashTickSizeRefentialFile (9020), RepoSettlementPriceFile (9016), TimetableFile (9001)
§3.1 – SBE Template Files
§3.4 – DerivativesStandingDataFile: Added InstrumentTickSizeLong | Presence Rule for MIC, CountryOfExchange, OrderTypeRules, AvailableWholesaleTradeType is switched from Mandatory to Optional
§4 – Field Description: InstrumentTickSizeLong: Added| OptiqSegment: Values 11 = Index Derivatives, 12 = Equity Derivatives, 13 = Financial Derivatives are added | Removal of Cash specific fields</td></tr>
</table>