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OPTIQ FILES – INTERFACE SPECIFICATION

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INTERFACE SPECIFICATION - EURONEXT CASH AND DERIVATIVES MARKETS

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PREFACE

PURPOSE

The purpose of this document is to describe all the files required for Trading on Optiq platform.

TARGET AUDIENCE

This document should 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):

Optiq Segment	Segment Value	In/Out of Scope
Euronext Cash Market		
Equities EQ	1	✓
Funds FND	2	✓
Fixed Income FXI	3	✓
Warrants and Certificates SP	4	✓
Block BLK	14	✓
Forex FOREX	15	✓
Irish Bonds and Funds IBF	16	✓
Euronext Derivatives Market		
Commodity Derivatives CMO	8	✓
Index Derivatives IDD	11	✓
Equity Derivatives EQD	12	✓
Euronext Indices		
Indices Indices	9	✓
Euronext Approved Publication Arrangement (APA) Facility		
Trade Reporting and Publication TRP	10	✓
Other Markets		
Luxembourg Stock Exchange BDL	5	✓

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WHAT'S NEW?

The following lists only the most recent modification made to this revision/version. For the Document History table, see the Appendix.

VERSION NO.	CHANGE DESCRIPTION
6.364.0	The following changes have been made to this version of the document: • in section 3.2 CashStandingDataFile (9007): added the MarketPlace and MarketPlaceLabel to the file~~file~~ • in Section Field Description: ○ New "Scheduled Event" Value : 21 - –Restricted Trading ○ Field description "Market Place" was added ○ Field description "Market Place Label" was added

ASSOCIATED DOCUMENTS

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

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

CONTENTS

1. EURONEXT OPTIQ MARKET DATA GATEWAY SOLUTION

1.1 INTRODUCTION

This document details the Referential Data Service for Euronext, to be used in conjunction with the Optiq MDG and OEG messages specifications.

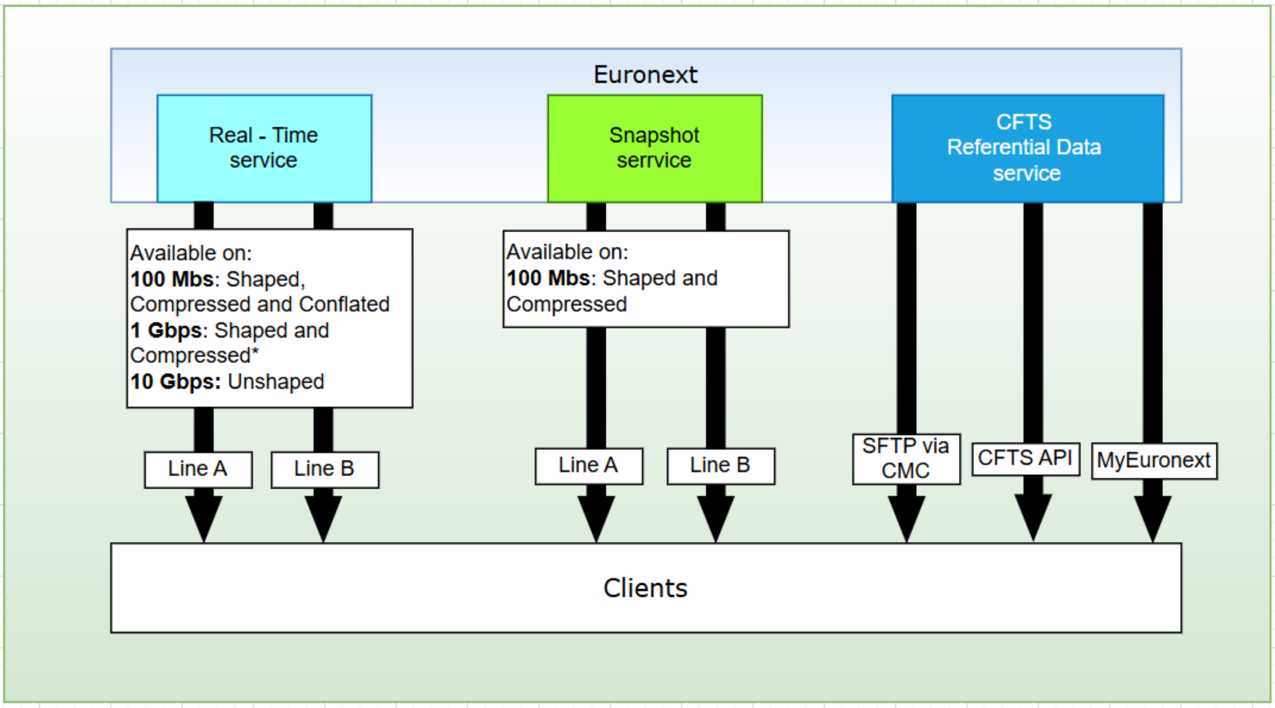
The service provides full referential data for the Euronext markets, as well as feed configurations, key trading information and MDG and OEG SBE templates. Users of the Euronext market data feed should use the service to:

- Configure feed connections,
- Obtain the referential data, configuration and setup parameters, that are published on a daily basis.

The APA/ARM sections of this document comply with the UK DRSP regulatory framework governance.

1.2 ACCESS TO SERVICES

Common File Transfer System (CFTS) access for EUA is available through the Euronext Colocation/CMC private network and through the internet using the SFTP protocol with SSH key pair authentication.



* 1 Gbps compressed for Warrants

Access to CFTS for EUA and Production environments will only be granted to customers that have at least one of the agreements in place with Euronext as defined in Euronext Common File Transfer User Guide.

Clients have read only access that allows them to download files, but not to upload or modify them.

The details of the connectivity can be found in the Common File Transfer System User Guide.

Below is the description of the folder structure that contains files provided on EFS for 5 rolling trading days. The Common File Transfer System User Guide provides the description of the CFTS folder structure and files contained within each folder.

Folder	Description
OptiqMDG	Root folder, which identifies that all the following folders and files are used for Optiq
└ 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.

Latest files are stored in the folder "Current" located either within the Environment or individual OptiqSegment folders.

Files available under the Environment folder are:

- CashTickSizeReferentialFile[1]
- Euronext RLP Universe[2]
- MBR_FAMINSTR[2]~~[2]~~
- LP_OBLIGATIONS[2]~~[2]~~

Files available in the individual OptiqSegment folder, as needed, are:

- SBE Templates (for OEG and MDG)
- CashStandingDataFile
- CashTickSizeReferentialFile
- AuthorizedPriceFluctuationFile
- DerivativesStandingDataFile
- DerivativesTickSizeFile
- OpenInterestFile
- ReferenceSpreadsFile
- PrevDayCapAndVolTradeFile
- TimetableFile
- RepoSettlementPriceFile
- TRF Conversion Parameters File

The files are needed / made available for individual segments as follows:

[1] The CashTickSizeReferentialFile is currently provided under (1) Environment and (2) individual OptiqSegment folders for Derivatives

[2] Euronext RLP Universe,MBR_FAMINSTR and LP_Obiligations files will be available through CFTS Referential Data Service only and are sourced from Euronext IDSCash database

Files	Optiq Segment											
	EQ	FND	FXI	SP	EQD	IDD	CMO	BLK	Indices	IBF	Forex	TRP
SBETemplates (for MDG and OEG)	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓	-	✓
CashStandingDataFile	✓	✓	✓	✓	-	-	-	✓	✓	-	✓	-
CashTickSizeReferentialFile	-	-	-	-	✓	✓	✓	-	-	-	-	-
AuthorizedPriceFluctuationFile	✓	✓	✓	✓	-	-	-	✓	-	-	-	-
DerivativesStandingDataFile	-	-	-	-	✓	✓	✓	-	-	-	-	-
DerivativesTickSizeFile	-	-	-	-	✓	✓	✓	-	-	-	-	-
OpenInterestFile	-	-	-	-	✓	✓	✓	-	-	-	-	-
ReferenceSpreadsFile	-	-	-	-	✓	✓	✓	-	-	-	-	-
PrevDayCapAndVolTradeFile	✓	✓	✓	✓	-	-	-	✓	-	-	-	-
TimetableFile	✓	✓	✓	✓	✓	✓	✓	✓	-	-	-	-
RepoSettlementPriceFile	✓	-	-	-	-	-	-	-	-	-	-	-
TRF Conversion Parameters File	-	-	-	-	-	✓	-	-	-	-	-	-

1.3 FILE NAMING CONVENTION

The Optiq referential files are available on CFTS are populated from the same data sources. Files are provided in different Optiq segment types:

- Cross Optiq Segment Files, i.e. a single file generated for multiple Optiq Segments.
- Individual Optiq Segment specific files generated / provided for each individual Optiq Segment on a daily basis

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

- Cross Optiq Segment Files

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 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 trading date for which the file is provided - with format 'YYYYMMDD'

The files provided in this manner are:

- CashTickSizeReferentialFile
- Euronext RLP Universe[22]
- MBR_FAMINSTR[22]
- LP_OBLIGATIONS[22]

Example of the Cash Tick Size Referential File generated in Production on the 1st of June 2022:

OptiqMDG_Production_CashTickSizeReferentialFile_ALL_20220601.xml.

And it will be located in:

OptiqMDG

└ Production

└ Current

└ CashTickSizeReferentialFile

- Files generated / provided for individual Optiq Segment

Files generated / provided for individual Optiq Segment on a daily basis have the following naming convention:

<OptiqGateway>_<Environment>_<FileName>_<OptiqSegment>_<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 one of the values of the available segments available on CFTS
- Date is the current trading date with format 'YYYYMMDD'

The files provided in this manner are:

- SBETemplates (for MDG and OEG)
- CashStandingDataFile
- CashTickSizeReferentialFile
- AuthorizedPriceFluctuationFile
- DerivativesStandingDataFile
- DerivativesTickSizeFile
- OpenInterestFile
- ReferenceSpreadsFile
- PrevDayCapAndVolTradeFile
- TimetableFile
- RepoSettlementPriceFile
- TRF Conversion Parameters File
- ExchangeRatesFile

Example of the Open Interest File generated in Production on 1st of June 2022, on the 'Commodities' Optiq Segment:

OptiqMDG_Production_OpenInterest_Commodities_20220601.xml

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. The latest supported versions for each Optiq segment are available on the server. For more information on Backward and Forward compatibility of SBE, please refer to the OEG and MDG specifications documents, as well as the technical notes on SBE compatibility and the chosen approach for individual migration / projects.

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. Only the latest version of the file, applicable for the environment, is provided for the current trading day.

1.6 FUTURE USE

In preparation for various functionalities expected to be implemented in the future on Optiq a number of fields were added and flagged "For Future Use".

Details of functionalities flagged in the specifications as for 'Future Use' are provided for information purposes only, and may change significantly until such time as the finalised specifications for the relevant service are communicated to clients.

The effective use of fields will not be technically supported until the announced date for implementation of these functionalities.

Note: Fields and Values for future in the files structures are represented in *italic and in grey*.

2. FILE OVERVIEW

The aim of this section is to describe the fields types used in the reference data files. For full details of file format, values and use, please review to the OEG and MDG specifications documents.

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
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, timestamps are provided in two (2) formats, based on ISO 8601: 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)

`

At the end of the Standing Data file, two connectivity configuration sections are provided: SetOfChannels and LogicalAccessConnectivity.

For more information on the section LogicalAccessConnectivity please refer to the *Euronext Cash and Derivatives Markets – Optiq OEG Connectivity Aruba Datacentre – Technical Specification* document.

SetOfChannels provides 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				

2.6 DERIVATIVES PARAMETERS

DerivativesStandingDataFile (9013) are provided on a daily basis per Optiq Segment. Every contract in the file comes with a set of trading parameters that are provided in a dedicated substructure.

The trading parameters are provided to clients as non-mandatory referential data than can be used to build finer trading algorithms across Exchange Market Mechanisms. The Derivatives parameters, for each contract, are provided as follows:

DerivativesParameters				0..254	Optional
EMM	Defines the Exchange Market Mechanism applied on each platform.	Enumerated	1	(See field description)	Optional
Param Name	Name of a Contract parameter.	Enumerated	1	(See field description)	Optional
Param Value	Value of a Contract Parameter.	Text	255		Optional

Param Type Of Expression	Parameter Type Of Expression of Contract Parameter Name.	Enumerated	1	(See field description)	Optional
/DerivativesParameters					Optional

- The Param Name field is an enumerated field. Repeated for each parameter for each EMM. It identifies for each record the parameter provided. Details of the parameter (description, use, unit) are provided in the field description.
  - *Example (for EMM RFC): 4 - RFCMinimumQuantityForReactor: Quantity (Minimum quantity to submit for RFC as a reactor)*
- The Param Type of expression is an enumerated field that provides the technical format of the parameter being given its unit provided in the description
  - *Example (for EMM RFC, and Param Name 4 above): 3 – Absolute Value*

  Absolute Value indicates that the value is provided – based on its unit – according to Optiq standards.

  For this parameter, it is a Quantity, it will be thus expressed as a non-decimalized integer.
- The Param Type field is a string allowing to provide the value as indicated by the combination of the parameter unit provided in the parameter description and the Param type of expression. Providing the field in a string allows client to format it on their side according to their needs.

This method allows Euronext to provide all parameters, whether they are prices, quantities, bitmaps, Booleans, or time in a single framework, to be systematically interpreted by clients willing to use them in order to build flexible trading algorithms able to adapt to each contract through calibration via the Derivatives parameters.

2.7 PRICE, QUANTITY, RATIO AND AMOUNT DECIMALS

Some numerical fields are processed using another field for decimalization. Client have to link each field to the associated decimal field.

Name of the associated decimal field is always defined in the field description.

The decimalized value must be calculated according to the following formula:

Decimalized Value = $\frac{Integer}{10^{\text{"Value in decimal field"}}}$

For example, a Tick Factor Max Period as defined in the field description is to be calculated with Ratio / Multiplier Decimals. Value provided in the **DerivativesTickSizeFile** (9021) file is integer of 300, and the field *Ratio Decimals* is equal to 2.

Using these values the calculation is = $\frac{300\ (\text{Tick Factor Max Period field in the file})}{10^{2}\ (\text{Value in the Ratio Decimals field})}$

As a result, the value of Tick Factor Max Period has the value of **3** (meaning 3 months).

The same mechanism is used for:

- All quantities with "*Quantity Decimals*"
- All prices with "Price *Decimals*" (Where the field name is Price / Index Level Decimals)
- All amounts with "*Amount Decimals*"

3. FILE DESCRIPTION

3.1 SBE TEMPLATE FILES

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

- Two (2) SBE Template files are available: one for OEG and one for MDG. These files are stored in each individual <OptiqSegment> folder.

SBE tools and documentation that can be used to generate (encode and decode) SBE messages are 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 field
- The list of all possible values for each Bitmap field
- The structure of each message with the expected order of each fields

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

Full and detailed message structures are specified in the **Euronext Cash and Derivatives Markets – Optiq MDG Message – Interface Specification**.

- File Availability: Available 24/7.
- Scope of contents: All Euronext segments and all SBE messages for Market Data and Order Entry. One file per Optiq Segment.

3.2 CASHSTANDINGDATAFILE (9007)

The **CashStandingDataFile** (9007) provides referential data for cash markets.

The file provides three structures per instrument breakdown, as per the following tree:

- CashStandingDataFile
  - StandingDataUnitary
    - Common Standing Data
    - MDGSetOfChannels
    - *ETFDataFromMarketOfReference* (*not used*)
  - FeedConfigurationFile
    - SetOfChannels
      - Channels
        - MulticastDataRealTime
          - MulticastA
          - MulticastB
        - MulticastDataSnapshot
          - MulticastA
          - MulticastB
  - LogicalAccessConnectivity
      - Partition

- Repeated sections in the tree structure are displayed with a green border below, including their header.
- XML Headers and Footers are displayed in a different colour than fields

- The first structure provides the standing data functionally needed for trading purpose.
  - All operational referential data broadcasted on the feed at start of day via Optiq MDG Standing Data 1007 message is also available in this section.
  - As an example, Timestamps on the feed are provided in number of ns since 1970 January the 1st. The file structure provides them in human readable format (YYYYMMDD).
- The second structure is dedicated to MD connectivity. It provides the physical addresses of channels on which data is disseminated for the given instrument, access to which depends on client authorization.
- The third structure provides connectivity information for all Cash Order Entry Gateways (OEG) of the concerned Optiq Segment and the associated Drop Copy (DC) gateways.
- File Availability: Available 24/7.
- Scope of contents: Cash instruments.

  Note: For Forex segment, fields are by default filled-in (as they are mandatory) but no snapshot is provided through MDG. Standing Data is only available via CFTS.
- Intraday updates: This file will be updated overnight.

Field	Short Description	Format	Len	Values	Presence
CashStandingDataFile					
StandingDataUnitary					
Symbol Index	Exchange identification code of the instrument/contract.	Numerical ID	4	0..2^32-2	Mandatory
Optiq Segment	An Optiq segment is a universe of instruments sharing common trading properties.	Enumerated	1	(See field description)	Mandatory
Partition ID	Identifies uniquely an Optiq partition across all the Exchange partitions.	Numerical ID	2	0..2^16-2	Mandatory
Full Instrument Name	Full Instrument Name.	Text	102	(See field description)	Optional
Instrument Name	Instrument Name	Text	18	(See field description)	Mandatory
Instrument Trading Code	Cash: Trading code is a 12-character string, the only instrument identifier that is unique in the feed in addition to the symbol index.	Alphanumerical ID	15	(See field description)	Optional
Instrument Group Code	Instrument Group / Class Identifier.	Alphanumerical ID	2	(See field description)	Mandatory
ISIN Code	Instrument ISIN following ISO 6166.	Alphanumerical ID	12	(See field description)	Mandatory
Price Decimals	Indicates the number of decimals for each Price / Index Level related to this Symbol Index	Decimal Places	1	0..2^8-2	Mandatory
Quantity Decimals	Indicates the number of decimals for each Quantity related to this Symbol Index	Decimal Places	1	0..2^8-2	Optional
Amount Decimals	Indicates the number of decimals for each Amount related to this Symbol Index	Decimal Places	1	0..2^8-2	Optional

Field	Short Description	Format	Len	Values	Presence
Ratio Decimals	Indicates the number of decimals for each Ratio / Multiplier related to this Symbol Index	Decimal Places	1	0..2^8-2	Mandatory
CFI	Classification code of a financial instrument defined by the ISO-10962:2015 standard.	Text	6	(See field description)	Mandatory
Instrument Event Date	Date of the last instrument characteristic modification(s) except for some exceptions.	Date	2	0..2^16-2	Mandatory
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
Dark Eligibility	Indicates the Eligibility to dark. 0 is not eligible, 1 is eligible.	Boolean	1	0..2^8-2	Optional
Dark LIS Threshold	Defines the minimum amount of an order to benefit from the LIS (Large In Scale) pre-transparency waiver (to be calculated with the Amount Decimals).	Amount	8	0..2^64-2	Optional
Dark Min Quantity	Defines the minimum quantity required for an order to be filled in the Dark liquidity. 0 indicates that no minimum amount is required.	Quantity	4	0..2^32-2	Optional
Date Of Last Trade	Date of the Last Price for the Instrument	Date	2	0..2^16-2	Optional
Depositary List	Identifies the possible main depository organizations (maximum four) for shares or fixed income.	Text	20	(See field description)	Optional
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
First Settlement Date	Represents the first possible settlement date for a given instrument.	Date	2	0..2^16-2	Optional

Field	Short Description	Format	Len	Values	Presence
Guarantee Indicator	Indicates if the trade is guaranteed or not (for clearing purpose)	Enumerated	1	0 This instrument is not guaranteed 1 This instrument is guaranteed 2 This instrument is not clearable 8 This instrument is part of Cleared Borrowing and Lending Service (CBLM) and is guaranteed	Optional
ICB	*Not relevant*	*Alphanumerical ID*	*16*	*(See field description)*	*Optional*
Issuing Country	Issuing country.	Alphanumerical ID	3	(See field description)	Optional
Last Adjusted Closing Price	Last traded price of the previous trading day after application of the adjustment coefficient (to be calculated with the Price/Index Level Decimals).	Price	8	From -2^63+1 to 2^63-1	Optional
Lot Size	*Not Used*	*Quantity*	*8*	*Not Used*	*Optional*
Maturity Date	Maturity Date of the instrument (text formatted as YYYYMMDD).	Text	8	(See field description)	Optional
Maximum Decimals In Quantity	Maximum Decimals In Quantity was introduced for Euronext Fund Services Paris and indicates the maximum of relevant decimal number for trading.	Numerical	1	0..2^8-2	Optional
MIC	Identifies the market to which an instrument belongs by its MIC (Market Identification Code), segment MIC according to ISO 10383.	Alphanumerical ID	4	(See field description)	Mandatory
MIC List	Identifies the Euronext markets on which an instrument is listed by its MIC (Market Identification Code).	Alphanumerical ID	20	(See field description)	Optional
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
Mnemonic	Mnemonic code of the instrument. This field is not populated for every instrument.	Alphanumerical ID	5	(See field description)	Optional
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

Field	Short Description	Format	Len	Values	Presence
Underlying ISIN Code	Underlying ISIN.	Alphanumerical ID	12	(See field description)	Optional
Trading Currency	Code of the currency (ISO 4217-3A).	Alphanumerical ID	3	(See field description)	Optional
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	0..2^32-2	Optional
Trading Currency Indicator	Indicates whether the 'price expression' is in the Currency or in a ratio of this Currency. Use Currency Coefficient field to identify the ratio to apply.	Enumerated	1	0 Change rate not applied to the traded price 1 Change rate applied to the traded price	Optional
Strike Currency Indicator	Indicates whether the 'price expression' is in the Currency or in a ratio of this Currency. Use Currency Coefficient field to identify the ratio to apply.	Enumerated	1	0 Change rate not applied to the strike price 1 Change rate applied to the strike price	Optional
Number Instrument Circulating	For stocks: this is the total number of shares issued by the company. For Fix Income: this is the number of Fix Income still to be repaid.	Quantity	8	0..2^64-2	Optional
Par Value	Par Value (also called Nominal value) for Instrument. For Fixed Income it represents the par amount to be repaid at maturity (not including interest revenue) (to be calculated with the Amount Decimals).	Amount	8	0..2^64-2	Optional
Quantity Notation	Indication of the type of measurement (e.g. number of units, nominal, monetary value, etc.) in which the transaction is expressed.	Text	3	(See field description)	Optional
Inst Unit Exp	*Not Used*	*Text*	*3*	*Not Used*	*Optional*
Settlement Delay	Gives the number of trading days that represents the period between the trade date and the settlement date (delivery and payment) for an instrument to be cleared and settled.	Alphanumerical ID	2	(See field description)	Optional
Strike Currency	Code of the strike currency (ISO 4217-3A).	Alphanumerical ID	3	(See field description)	Optional

Field	Short Description	Format	Len	Values	Presence
Tax Code	Tax deduction code to which the instrument belongs.	Enumerated	1	0 Not eligible to PEA 3 Eligible to PEA 9 Not Applicable	Optional
Type Of Corporate Event	Indicates the last type of corporate event that has occurred on an instrument, such as detachment of rights, or of coupons. The data item is automatically calculated by the adjustment application but in case of problem or error, the data item value could be modified manually, particularly for purging the order book in case of absence of corporate event.	Alphanumerical ID	2	(See field description)	Optional
Type Of Market Admission	Indicates the type of market to which an instrument has been listed.	Enumerated	1	(See field description)	Optional
Repo Indicator	Indicates whether the instrument listed underlies any loan contracts, meaning it has been admitted to the Deferred Settlement system and/or to the lending market.	Enumerated	1	(See field description)	Optional
Issue Price	Issuing price of the instrument	Price	8	From -2^63+1 to 2^63-1	Optional
Nominal Currency	Code of the nominal currency (ISO 4217-3A).	Alphanumerical ID	3	(See field description)	Optional
Issue Price Decimals	Indicates the number of decimals for Issue Price related to this Symbol Index	Decimal Places	1	0..2^8-2	Optional
Strike Price Decimals	Indicates the number of decimals for Strike Price related to this Symbol Index	Decimal Places	1	0..2^8-2	Optional
Liquid Instrument Indicator	Indicates whether the instrument is liquid or not, as defined per MiFID II. (0 = Illiquid ; 1 = Liquid)	Boolean	1	0..2^8-2	Optional
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
ICB Code	*Not relevant.*	*Alphanumerical ID*	*8*	*(See field description)*	*Optional*
Threshold LIS Post Trade 60mn	Defines the amount of an order to benefit from the LIS Trade Deferred publication to 60 min (to be calculated with the Amount Decimals).	Amount	8	0..2^64-2	Optional

Field	Short Description	Format	Len	Values	Presence
Threshold LIS Post Trade 120mn	Defines the amount of an order to benefit from the LIS Trade Deferred publication to 120 min (to be calculated with the Amount Decimals).	Amount	8	0..2^64-2	Optional
Threshold LIS Post Trade EOD	Defines the amount of an order to benefit from the LIS Trade Deferred publication to EOD (to be calculated with the Amount Decimals).	Amount	8	0..2^64-2	Optional
Long Mnemonic	Mnemonic code of the instrument. This field is not populated for every instrument.	Alphanumerical ID	6	(See field description)	Optional
Max Order Amount Call	Maximum order amount allowed during a call phase, adjusted by the Pool Factor.	Amount	8	0..2^64-2	Optional
Max Order Amount Continuous	Maximum order amount allowed during a continuous phase, adjusted by the Pool Factor.	Amount	8	0..2^64-2	Optional
Max Order Quantity Call	Maximum order quantity allowed during a call phase, adjusted by the Pool Factor	Quantity	8	0..2^64-2	Optional
Max Order Quantity Continuous	Maximum order quantity allowed during a continuous phase, adjusted by the Pool Factor	Quantity	8	0..2^64-2	Optional
Pool Factor	Allows to calculate how much of the original loans have yet to be repaid.	Numerical ID	8	0..2^32-2	Optional
Asset Class	Defines the Asset Class for a group of products.	Enumerated	3	(See field description)	Optional
Instrument Category	Indicates to which category the instrument belongs.	Enumerated	1	(See field description)	Optional
Instrument Type	Instrument Type.	Enumerated	4	(See field description)	Optional
Closing Price Type	Closing Price Type. Indicates the type of closing Price configured for the instrument. If none, then Last Adjusted Closing Price is used.	Enumerated	1	1 Last Traded Price (LTP) 2 Volume Weighted Average Price (VWAP) 3 Volume Weighted Average Price (VWAP X Trades) 4 Closing Uncrossing Price – VWAP 5 Closing Uncrossing Price – BBO 6 VWAP – BBO 7 Not Applicable 8 VWAP - Closing Price of Reference Market 9 Last Adjusted Closing Price (LACP)	Mandatory

Field	Short Description	Format	Len	Values	Presence
VWAP Period	Indicates the number of seconds that should be considered to select the trades which will be used to compute the closing price for a given instrument, when the closing price type is VWAP.	Time	8	0..2^64-2	Optional
Official Segment	Official market segment.	Text	70	(See field description)	Optional
Settlement System	Indicates the System where the instrument is settled	Enumerated	2	60 Target 2 Securities 51 Euroclear/Clearstream Lux Null value: 2^8-1	Optional
Pattern Type	Indicates whether the instrument is tradeable in continuous mode (Continuous), in auction mode (Fixing) or it is not tradable (Not tradable).	Enumerated	1	0 Fixing 1 Continuous 2 Not tradable 3 Continuous Late Null value: 2^8-1	Optional
Professional Trading	Indicates if the instrument can be traded by Professional Member only (1) or not (0).	Boolean	1	(See field description)	Optional
Exercise Style	Type of exercise of an instrument.	Enumerated	1	(See field description)	Optional
Underlying Mnemonic	Mnemonic code of the Instrument' underlying. This field is not populated for every instrument.	Alphanumerical ID	6	(See field description)	Optional
Underlying Name	Indicates the full name of the instrument's underlying.	Text	102	(See field description)	Optional
Underlying Type	Defines the instrument type of the underlying.	Enumerated	1	(See field description)	Optional
Settlement Currency	Code of the settlement currency (ISO 4217-3A)	Alphanumerical ID	3	(See field description)	Optional
Tech Leaders segment indicator	It indicates if the instrument belongs to the Euronext Tech Leader segment	Boolean	1	(See field description)	Optional
Settlement Date	Settlement Date is the actual day on which transfer of cash or assets is completed and is usually a few days after the trade was done. The number of days between the Trade Date and the Settlement Date depends on the security and the convention in the market on which it was traded.	Date	2	(See field description)	Optional

Field	Short Description	Format	Len	Values	Presence
End Validity Date	For guaranteed instrument , the End Validity Date is the date when the Clearing House triggers the buy-in procedure because of the seller delivery failure. For non-guaranteed instrument, the End Validity Date corresponds to the date when the trade is cancelled by the CSD and cash settlement/compensation is performed according to Euronext Securities rules.	Date	2	(See field description)	Optional
Purge Book Type	Indicates whether Good Till Day and Good Till Cancel orders have been deleted, specifying in such scenario whether on both sides, only in buy or sell side	Enumerated	1	1 No Purge 2 Purge Both Sides 3 Purge Only Buy Side 4 Purge Only Sell Side Null value: 2^8-1	Optional
Operation Start Date	The first day of an Issuing or Tender Offer operation.	Date	2	Format YYYYMMDD	Optional
Operation End Date	The last day of an Issuing or Tender Offer operation.	Date	2	Format YYYYMMDD	Optional
Max Nbr Securities Offered Or Tendered	Total quantity of securities offered (for Issuing) or tendered (for Tender Offer) in the operation.	Quantity	8	0..2^64-2	Optional
Minimum Settlement Amount	Indicates the Minimum Trading size for the bond	Amount	10	0..2^64-2	Optional
Maximum Global Nominal Amount	This field indicates the maximum nominal amount that can be offered during an issuing operation. It is used to compute the value of the "Max Number Of Securities Offered" with the following formula: Maximum Global Nominal Amount/New Nominal. (To be calculated with the Amount Decimals).	Amount	8	0..2^64-2	Optional
Buy Back Indicator	Flag indicating whether the buy back functionality is activated or not (0: deactivated; 1: activated).	Boolean	1	(see field description)	Optional
Instrument Delisting Indicator	Indicates whether the instrument is delisted or not (0: No ; 1: Yes)	Boolean	1	(see field description)	Optional
Benchmark Style	Instrument Benchmark Style.	Enumerated	1	(see field description)	Optional
Market Place	Defines the Market Place.	Alphanumerical ID	3		Optional
Market Place Label	Market Place Label	Alphanumerical ID	60		Optional

Field	Short Description	Format	Len	Values	Presence
EMMPattern					
EMM	Defines the Exchange Market Mechanism applied on each platform.	Enumerated	1	(See field description)	Mandatory
Pattern ID	Numerical Pattern identifier available as a characteristic of an instrument in Standing Data file and message, and used in the MDG timetable message. Cash Markets only.	Numerical ID	2	0..2^16-2	Optional
Tick Size Index ID	ID of the tick size table available in the Tick Table file.	Numerical ID	2	0..2^16-2	Optional
Market Model	Market Model identifier.	Enumerated	1	(See field description)	Optional
Lot Size	For Cash and Derivatives, it defines a multiple of the tradable quantity.	Quantity	8	0..2^64-2	Optional
Inst Unit Exp	Unit in which the instrument is quoted.	Enumerated	1	(See field description)	Optional
Bps Low Collar	Indicates the low collar applied on the NAV order book of ETF MTF. It is derived from the redemption fees of the primary market. Information expressed in basis points (bps) (to be calculated with the Price/Index Level Decimals).	Price	8	From -2^63+1 to 2^63-1	Mandatory
Bps High Collar	Indicates the High collar applied on the NAV order book of ETF MTF. It is derived from the creation fees of the primary market. Information expressed in basis points (bps) (to be calculated with the Price/Index Level Decimals).	Price	8	From -2^63+1 to 2^63-1	Mandatory
Block Price Control ID	ID of the Block Price Table.	Numerical ID	2	(See field description)	Optional
Declaration Duration	Declaration Duration (in minutes).	Time	8	(See field description)	Optional
Eligible For Margin	Indicates if the instrument is eligible for margin or not.	Enumerated	1	0 No 1 Yes	Optional
Anonymous	Indicates if the Market Data notifications on the instrument are anonymous or not. (0: Non Anonymous – Member Firm ID published; 1: Anonymous – Member Firm ID not published).	Boolean	1	0..2^8-2	Optional
Dynamic APF Table ID	ID of the Allowed Price Fluctuation table used for the Dynamic Collar	Numerical ID	2	0..2^16-2	Optional

Field	Short Description	Format	Len	Values	Presence
Static APF Table ID	ID of the Allowed Price Fluctuation table used for the Static Collar	Numerical ID	2	0..2^16-2	Optional
Order Price Control APF Table ID	ID of the Allowed Price Fluctuation table used for Order Price Control Collar	Numerical ID	2	0..2^16-2	Optional
/EMMPattern					
MDGSetOfChannels					
MDG Set Of Channels ID	Identifier of an MDG Set Of Channels.	Enumerated	1	(See field description)	Mandatory
MDG Set Of Channels Name	Name of the MDG Set Of Channels.	Text	100	(See field description)	Mandatory
/MDGSetOfChannels					
ETFDataFromMarketOfReference	Not used				
Six Months ADV Exchange Of Ref	*Indicates the 6 months average daily volume (number of shares) traded on the exchange of reference (to be calculated with Quantity Decimals).*	*Quantity*	*8*	*0..2^64-2*	*Mandatory*
AUM	*Stands for Asset Under Management. Indicates the fund's total market value (to be calculated with the Amount Decimals).*	*Amount*	*8*	*0..2^64-2*	*Mandatory*
BIC Main Depositary	*Identifies the BIC of the default depository organization.*	*Alphanumerical ID*	*11*	*(See field description)*	*Mandatory*
Cut Off Time	*Indicates the point reached in the day from which the order will not be processed for the current business day. Time in an integer on 4 bytes expressed as hhmmss*	*Integer Time in hhmmss*	*4*	*0..2^32-2*	*Mandatory*
Date Next Tradable NAV	*Date of the next tradable NAV. Date in an integer on 4 bytes expressed as YYYYMMDD*	*Date*	*4*	*0..2^32-2*	*Mandatory*
Publication Date Next Tradable NAV	*Publication Date of the next tradable NAV. Date in an integer on 4 bytes expressed as YYYYMMDD*	*Date*	*4*	*0..2^32-2*	*Mandatory*
Dividend Frequency	*Indicates how often a dividend is paid by an individual instrument.*	*Enumerated*	*1*	*1 Capitalization 2 Monthly 3 Yearly*	*Mandatory*
MIC Exchange Of Reference	*Indicates the instrument's Exchange of Reference by its MIC (Market Identification Code according to ISO 10383).*	*Alphanumerical ID*	*4*	*(See field description)*	*Mandatory*
Name Exchange Of Reference	*Indicates the instrument's Exchange of Reference by its Name.*	*Text*	*50*	*(See field description)*	*Mandatory*
Exposition Type	*Indicates the ETF replication method.*	*Enumerated*	*1*	*1 Physical 2 Synthetic 3 Sampling*	*Mandatory*

Field	Short Description	Format	Len	Values	Presence
ICSD	Indicates if the settlement can be processed through an International CSD (1) or not (0).	Boolean	1	0..2^8-2	Mandatory
Index Leverage	Indicates the multiplier coefficient of an leveraged fund. (To be calculated with RatioDecimal)	Numerical	4	0..2^32-2	Mandatory
Issuer Name	Indicates the name of the Legal Issuing Entity.	Text	80	(See field description)	Mandatory
LEI Code	LEI (Legal Entity Identifier) Code	Alphanumerical ID	20	(See field description)	Mandatory
Listing Date	Indicates the listing date of the fund on the Exchange of Reference. Date in an integer on 4 bytes expressed as YYYYMMDD	Date	4	0..2^32-2	Mandatory
NAV Currency	Code of the NAV currency (ISO 4217-3A).	Alphanumerical ID	3	(See field description)	Mandatory
Previous NAV	Indicates the previous official Net Asset Value (to be calculated with the Price/Index Level Decimals).	Price	8	From -2^63+1 to 2^63-1	Mandatory
Reuters RIC Code	Indicates the Reuters RIC Code.	Alphanumerical ID	24	(See field description)	Mandatory
Total Expense Ratio	Total Expense Ratio (TER): total costs associated with managing and operating a fund.	Numerical	4	0..2^32-2	Mandatory
Bloomberg Ticker Code	Indicates the Bloomberg Ticker Code.	Alphanumerical ID	13	(See field description)	Mandatory
NAV Publication Time	Indicates the official NAV publication time. Time in an integer on 4 bytes expressed as hhmmss	Integer Time in hhmmss	4	0..2^32-2	Mandatory
UMTF	Indicates the instrument code based on 'Uniform MTF' symbology.	Alphanumerical ID	6	(See field description)	Mandatory
Underlying Name	Indicates the full name of the ETF underlying.	Text	102	(See field description)	Mandatory
Underlying Return Type	Indicates the dividend treatment applied.	Enumerated	1	1 Net Total Return 2 Price Return 3 Total Return	Mandatory
Underlying Segmentation	Indicates the underlying asset segmentation.	Enumerated	1	(See field description)	Mandatory
Bps Low Collar	Indicates the low collar applied on the NAV order book of ETF MTF. It is derived from the redemption fees of the primary market. Information expressed in basis points (bps) (to be calculated with the Price/Index Level Decimals).	Price	8	From -2^63+1 to 2^63-1	Mandatory

Field	Short Description	Format	Len	Values	Presence
~~Bps High Collar~~	~~Indicates the High collar applied on the NAV order book of ETF MTF. It is derived from the creation fees of the primary market. Information expressed in basis points (bps) (to be calculated with the Price/Index Level Decimals).~~	~~Price~~	~~8~~	~~From -2^63+1 to 2^63-1~~	~~Mandatory~~
/ETFDataFromMarketOfReference					
/StandingDataUnitary					
SetOfChannels					
MDG Set Of Channels ID	Identifier of an MDG Set Of Channels.	Enumerated	1	(See field description)	Mandatory
MDG Set Of Channels Name	Name of the MDG Set Of Channels.	Text	100	(See field description)	Mandatory
Channels				1..254	Mandatory
Channel Type	Defines the channel.	Enumerated	4	(See field description)	Mandatory
MulticastDataRealTime					
Channel ID	Identifies the channel.	Numerical	2	0..2^16-2	Mandatory
Channel Speed	Defines the Channel bandwidth.	Enumerated	4	100M 100Mbps Channel 1G 1Gbps Channel 10G 10Gbps Channel	Mandatory
Partition ID	Identifies uniquely an Optiq partition across all the Exchange partitions.	Numerical ID	2	0..2^16-2	Mandatory
MulticastA					
Source IP Range	Defines the primary and secondary IP range (IP v4).	Text	20	(See field description)	Mandatory
DR Source IP Range	Defines the Disaster Recovery IP address /25 range number (IP v4).	Text	20	(See field description)	Mandatory
Multicast Group IP	Defines the IP number (IP v4).	Text	15	(See field description)	Mandatory
Port Number	Defines the port number.	Numerical	2	0..2^16-2	Mandatory
/MulticastA					
MulticastB					
Source IP Range	Defines the primary and secondary IP range (IP v4).	Text	20	(See field description)	Mandatory
DR Source IP Range	Defines the Disaster Recovery IP address /25 range number (IP v4).	Text	20	(See field description)	Mandatory
Multicast Group IP	Defines the IP number (IP v4).	Text	15	(See field description)	Mandatory
Port Number	Defines the port number.	Numerical	2	0..2^16-2	Mandatory
/MulticastB					

Field	Short Description	Format	Len	Values	Presence
/MulticastDataRealTime					
MulticastDataSnapshot					
Channel ID	Identifies the channel.	Numerical	2	0..2^16-2	Mandatory
Channel Speed	Defines the Channel bandwidth.	Enumerated	4	100M 100Mbps Channel 1G 1Gbps Channel 10G 10Gbps Channel	Mandatory
Partition ID	Identifies uniquely an Optiq partition across all the Exchange partitions.	Numerical ID	2	0..2^16-2	Mandatory
MulticastA					
Source IP Range	Defines the primary and secondary IP range (IP v4).	Text	20	(See field description)	Mandatory
DR Source IP Range	Defines the Disaster Recovery IP address /25 range number (IP v4).	Text	20	(See field description)	Mandatory
Multicast Group IP	Defines the IP number (IP v4).	Text	15	(See field description)	Mandatory
Port Number	Defines the port number.	Numerical	2	0..2^16-2	Mandatory
/MulticastA					
MulticastB					
Source IP Range	Defines the primary and secondary IP range (IP v4).	Text	20	(See field description)	Mandatory
DR Source IP Range	Defines the Disaster Recovery IP address /25 range number (IP v4).	Text	20	(See field description)	Mandatory
Multicast Group IP	Defines the IP number (IP v4).	Text	15	(See field description)	Mandatory
Port Number	Defines the port number.	Numerical	2	0..2^16-2	Mandatory
/MulticastB					
/MulticastDataSnapshot					
/Channels					
/SetOfChannels					
LogicalAccessConnectivity					
Partition					
Partition ID	Identifies uniquely an Optiq partition across all the Exchange partitions.	Numerical ID	2	0..2^16-2	Mandatory
IP Address Primary	IP Address of the Primary and Secondary (backup) access to the gateway. Provided for all environments (IP v4).	Text	15	Valid IP v4 address	Mandatory

Field	**Short Description**	**Format**	**Len**	**Values**	**Presence**
IP Address DR	IP Address of the Disaster Recovery access to the gateway. Populated only for the Disaster Recovery environment, in the file generated for the Production environment. Blank for all other environments (IP v4).	Text	15	Valid IP v4 address	Optional
Partition Type	Indicates the type of Partition, either Order Entry or Drop Copy. Use of Order Entry and Drop Copy gateways require separate and individual setup of the Logical access to each service.	Enumerated	2	OE Order Entry DC Drop Copy	Mandatory
/Partition					
/LogicalAccessConnectivity					
/CashStandingDataFile					

3.3 CASHTICKSIZEREFERENTIALFILE (9020)

- The Ticksize file contains different tables defining the variable ticksizes used for trading activity. A tick size table is composed of an index (identifying a table instance) with a list of price ranges that have corresponding ticksizes.
- Fixed ticksizes are also included in the ticksize file, they correspond to indexes for which only one entry range [0,MaxValue[is defined.
- Point of attention: certain TCS products do not have ticksizes (and this is the expected behaviour).

  Ticksizes depend of the EMM and certain EMMs do not support ticksizes.
- File availability: This file is available at the start of day and is needed by the Customers for the trading day. Customers must be able to download and process this file on a daily basis.
- Scope of contents: The file scope includes a tick size table for Cash markets, and the variable (price range-dependent) ticks and fixed price ticks.
- Intraday updates: No intraday update will be performed on the Tick Size table. Should the need arise, updates will be done in the referential tool and will be applied on the following business day (i.e. D+1). Meaning, the file will only be updated on a daily basis.

The file provides three structures per instrument breakdown, as per the following:

- CashTickSizes
  Tick Size Index ID
  - Cash Tick Size

Field	**Short Description**	**Format**	**Len**	**Values**	**Presence**
CashTickSizes					
Tick Size Index ID	ID of the tick size table available in the Tick Table file.	Numerical ID	2	0..2^16-2	Mandatory
CashTickSize					
Minimum Price	Minimum Price of the order.	Price	8	(See field description)	Mandatory

Field	Short Description	Format	Len	Values	Presence
Tick Size	Tick Size applied in the price range	Price	8	(See field description)	Mandatory
/CashTickSize					
/CashTickSizes					

3.4 DERIVATIVESSTANDINGDATAFILE (9013)

The **DerivativesStandingDataFile** (9013) provides all referential data for derivatives markets.

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

This file provides the following structure breakdown as per the following:

- DerivativesStandingDataFile
    - ContractStandingDataUnitary
        - ContractEMMProperties
        - Derivatives Parameters Rep
        - OutrightStandingDataUnitary
            - Common Outright Standing Data
            - OutrightStandingDatarep
            - OutrightStandingDataCompositionrep
        - StrategyStandingDataUnitary
            - Common Strategy Standing Data
            - ExternalInstrumentID
            - StrategyStandingDatarep
        - MDGSetOfChannels
        - InterContractStrategyAuthrep
    - FeedConfigurationFile
        - SetOfChannels
            - Channels
                - MulticastDataRealTime
                    - MulticastA
                    - MulticastB
                - MulticastDataSnapshot
                    - MulticastA
                    - MulticastB
    - LogicalAccessConnectivity
        - Partition

- On a contract-based breakdown, data is provided with a file with one nested structure. Following that, at a contract level, two sections are added to deal respectively with MD connectivity and in the OE connectivity.
- File Availability: Available 24/7.
- Scope of contents: Derivative instruments.
- Intraday updates: This file will be updated overnight.

Note on values in the field Dynamic Collar Logic for Derivatives markets. Values have the following meaning:

- Dynamic Collar Logic "0" (Not Active): Trade Price Validation is not activated.
- Dynamic Collar Logic "3" (Reservation with Acceptation): Indicates that Trade Price Validation is activated.
    - The fields Collar Max Unhalt Nb and Collar Unhalt Delay provide the parameters for management of Trade Price Validation when it is activated.
- Value "2" (No Halt with Reject) - is not currently in use.

Note on **External Instrument ID** value:

- Determination in case of Power instruments (External letter is already part of Product Code.. in the [XXX] we'll add the corresponding number with the following result : l Instrument ID in OutrightStandingDataUnitary section).

  The ID is identified by:

  [ProductCode] + [XXX] + '-' + [YY]

  Where:

  - [ProductCode] represents the Product Code of the Contract the instrument belongs to
    - [ProductCode] itself identifies the expiration cycle of the Contract as [Name] + [Y/Q/M/W/D]
  - [XXX] identifies the expiry and it is linked to the ExpiryCycleType
    - if it is set to **yearly** - nothing is attached to the string
    - if it is set to **quarterly** - the quarter number (from 1 to 4) is attached
    - if it is set to **monthly** - the three-letter month abbreviation are attached
      - can be : JAN / FEB / MAR / APR / MAY / JUN / JUL / AUG / SEP / OCT / NOV / DEC
    - if is set to **weekly** - the number (from 01 to 53) of the week is attached
    - if it is set to **daily** - the day and month (in [DDMM] format) of Delivery Period End Date is attached
  - [YY] represents the last two digits of the Delivery year

No padding is done in case of different lengths.

- For the determination in case of other instruments, the ID is identified by:

  [ProductCode] + [X] + [Y]

  - Where:[ProductCode] represents the Product Code of the Contract the instrument belongs to(the value is padded with ' ' up to 5 chars)
  - [X] identifies the expiry month as per the following mapping rule:
    - 1=F / 2=G / 3=H / 4=J / 5=K / 6=M / 7=N / 8=Q / 9=U /10=V / 11=X / 12=Z
  - [Y] identifies the last char of the year of the Expiry Date (from 0 to 9)

Note on values in the field Param Value when ParamName is set to CVF (21) for Derivatives markets. The formula used to determine the CVF value is the following one:

*(LOT_SIZE * TICK_VALUE) * (TICK_SIZE_DENOMINATOR / EDSP_TICK_SIZE_NUMERATOR) * 10^7*

Where*:*

- *LOT_SIZE* = Lot multiplier * Lot size
- *TICK_VALUE* configured at Contract level
- *TICK_SIZE_DENOMINATOR* is an internal field for internal usage (is the number to divide the tick value to obtain the tick size)
- *EDSP_TICK_SIZE_NUMERATOR* is an internal field for internal usage

Field	Short Description	Format	Len	Values	Presence
ContractStandingDataUnitary				1..254	Mandatory
Symbol Index	Exchange identification code of the instrument/contract.	Numerical ID	4	0..2^32-2	Mandatory
Optiq Segment	An Optiq segment is a universe of instruments sharing common trading properties.	Enumerated	1	(See field description)	Mandatory
Partition ID	Identifies uniquely an Optiq partition across all the Exchange partitions.	Numerical ID	2	0..2^16-2	Mandatory
Contract Event Date	Date of the last contract characteristics modification(s) except for some exceptions.	Date	2	0..2^16-2	Optional
Exchange Code	Indicates the Market Place.	Enumerated	1	(See field description)	Mandatory
Exercise Style[3]	Type of exercise of a derivatives instrument	Enumerated	1	0 European 1 American 2 Asian 3 Bermudan 4 Other	Optional
Contract Name	Contract Name	Text	60		Mandatory
Contract Type	Generic Contract Type.	Enumerated	1	F Future O Option U Underlying	Optional
Underlying Type	Defines the instrument type of the underlying.	Enumerated	1	C Commodity F Future I Index S Stock X Exchange Rate	Mandatory
Price Decimals	Indicates the number of decimals for each Price / Index Level related to this Symbol Index	Decimal Places	1	0..2^8-2	Optional
Quantity Decimals	Indicates the number of decimals for each Quantity related to this Symbol Index	Decimal Places	1	0..2^8-2	Optional
Amount Decimals	Indicates the number of decimals for each Amount related to this Symbol Index	Decimal Places	1	0..2^8-2	Optional
Ratio Decimals	Indicates the number of decimals for each Ratio / Multiplier related to this Symbol Index	Decimal Places	1	0..2^8-2	Optional

[3] caption is ExerStyle in DerivativesStandingDataFile.xml

Field	Short Description	Format	Len	Values	Presence
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
MIC	Identifies the market to which an instrument belongs by its MIC (Market Identification Code), segment MIC according to ISO 10383.	Alphanumerical ID	4	(See field description)	Mandatory
Country Of Exchange	Country of exchange is the Country associated to the MIC following ISO 3166 Alpha-3.	Alphanumerical ID	3	(See field description)	Mandatory
Product Code	Physical alphanumerical product code.	Alphanumerical ID	4	(See field description)	Mandatory
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
Underlying ISIN Code	Underlying ISIN.	Alphanumerical ID	12	(See field description)	Optional
Underlying Expiry	Expiry Date of the underlying (in number of days since the 1st of January 1970).	Date	4	0..2^32-2	Optional
~~Order Type Rules~~	~~Deprecated~~	~~Bitmap~~	~~2~~	~~(See field description)~~	~~Mandatory~~
Settlement Method	Settlement method	Alphanumerical ID	1	(See field description)	Optional
Trading Currency	Code of the currency (ISO 4217-3A).	Alphanumerical ID	3	(See field description)	Mandatory
Strike Price Decimals Ratio	At contract level, the value is the greater number of decimals used for rounding the strike price.	Numerical	1	0..2^8-2	Optional
MM Protections	Indicates allowed MM Protection type on the contract.(0: Disabled ; 1: Enabled)	Bitmap	1	0 Delta 1 Volume	Mandatory

Field	Short Description	Format	Len	Values	Presence
Contract Trading Type	Contract Trading Type.	Enumerated	1	0 Not Applicable 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
Inst Unit Exp	Unit in which the instrument is quoted.	Enumerated	1	(See field description)	Optional
Underlying Subtype	Defined the underlying sub-type associated to the underlying type.	Enumerated	1	(See field description)	Optional
Mother Stock ISIN	ISIN Code of the index underlying of the TRF contract.	Text	12	(See field description)	Optional
Settlement Tick Size	Default Tick Size value applicable for all Settlement Prices. It's calculated using the PriceDecimals.	Price	8	0..2^64-2	Optional
EDSP Tick Size	Specific Tick Size value applicable for EDSP. It's calculated using the PriceDecimals.	Price	8	0..2^64-2	Optional
Underlying Symbol Index	Identifies the Symbol Index of the underlying of the instrument.	Numerical ID	4	0..2^32-2	Optional
Trading Policy	Trading Policy enabling to allocate a given incoming volume to orders.	Enumerated	1	1 Price Explicit Time 2 Price Pro Rata	Optional
Reference Spread Table ID	ID of the Reference Spread Table.	Numerical ID	2	0..2^16-2	Optional
Derivatives Market Model	Type of synthetic quote applied to the contract	Enumerated	1	0 No Synthetic Quote 1 Spontaneous Implied Matching 2 Event Driven Implied Matching	Optional

Field	Short Description	Format	Len	Values	Presence
Trading Unit	Amount of underlying instrument per unit of a derivative contract (to be calculated with the Quantity Decimals). Due to corporate actions, the value may be different between value provided within this field in Contract Standing Data and Outright Standing Data. Value in Outright Standing Data reflects the adjustment due to the corporate action and should be used for that Outright instrument. Trading Unit field does not support decimals, so Lot Multiplier field is introduced to handle integer and decimals and so should be used instead of Trading Unit. Trading Unit field is, therefore, populated only for Euronext legacy contracts and instruments.	Quantity	8	0..2^64-2	Optional
Reference Price Origin in Opening Call	For Derivatives, it is the rules to obtain the DCRP. Derivatives authorized values are : 4,5,6,7.	Enumerated	1	(See field description)	Optional
Reference Price Origin in Continuous	For Derivatives, it is the rules to obtain the DCRP. Derivatives authorized values are : 4,5,6,7.	Enumerated	1	(See field description)	Optional
Reference Price Origin in Trading Interruption	For Derivatives, it is the rules to obtain the DCRP. Derivatives authorized values are : 4,5,6,7.	Enumerated	1	(See field description)	Optional
Collar Expansion Factor	Numerical coefficient applied in collar calculation.	Numerical ID	1	0..2^8-2	Optional
MIFID II Liquid Flag	*[Moved to outright section] Defines if a contract is to be considered as liquid under MIFID II Regulation.*	*Boolean*	*1*	*From 0 to 2^8-2*	*Optional*
Pricing Algorithm	This field provides the defined pricing algorithm value for a given contract. It is used to identify Total Return Future (TRF) contracts, Market On Close (MOC) contracts and Trading At Settlement (TAS) contracts. For other contract types the value is set to Standard.	Enumerated	1	0 = Standard 1 = Total Return Future 2 = Market On Close 3 = Standard with Negative Prices 4 = Trading At Settlement (Future Use)	Mandatory

Field	Short Description	Format	Len	Values	Presence
Lot Multiplier	Amount of underlying instrument per unit of a derivative contract (to be calculated with the Ratio / Multiplier Decimals). Due to corporate actions, the value may be different between value provided within this field in Contract Standing Data and Outright Standing Data. Value in Outright Standing Data reflects the adjustment due to the corporate action and should be used for that Outright instrument. Lot Multiplier field is used instead of Trading Unit, because Lot Multiplier supports decimals. Lot Multiplier field is optional because of the Underlying presence in the Standing Data. However it must be filled for any other instrument.	Numerical	8	0..2^64-2	Optional
PRA ID	Identifier of the Pricer Reporting Agency for a Cash Settled contract	Numerical	2	0..2^32-2	Optional
DeferredPublicationIndicator	This field indicates whether Deferred Publication is accepted for the contract or not. (0: False; 1: True).	Boolean	1	From 0 to 2^8-2	Optional
Par Value	Par Value (also called Nominal value) for Instrument	Amount	8	0..2^64-2	Optional
ICS Indicator	Indicates whether a Contract is managing Inter Contract Strategies (ICS), which are strategies where the legs are within different Contracts (0: False, 1: True).	Boolean	1	From 0 to 2^8-2	Optional
Underlying Sub product	Indicates the MIFID Underlying Sub Product classification.	Alphanumerical ID	4	(See field description)	Optional
Underlying Further Sub Product	Indicates the MIFID Underlying Further Sub Product classification.	Alphanumerical ID	4	(See field description)	Optional
Energy Identification Code	In the context of Power Derivatives Market, the EIC Code (associated with an EIC Display Name) is used to uniquely identify the System Price Area as well as the different regions in the System Price area.	Alphanumerical ID	16	(See field description)	Optional
Underlying External Instrument ID	Indicates the External ID by which an Underlying can be identified	Numerical ID	20	(See field description)	Optional
ContractEMMProperties					Optional
EMM	Defines the Exchange Market Mechanism applied on each platform.	Enumerated	1	(See field description)	Optional

Field	Short Description	Format	Len	Values	Presence
Tick Size Index ID	ID of the tick size table available in the Tick Table file.	Numerical ID	2	0..2^16-2	Optional
Pattern ID	Numerical Pattern identifier available as a characteristic of an instrument in Standing Data file and message, and used in the MDG timetable message.	Numerical ID	2	0..2^16-2	Optional
Lot Size	For Cash and Derivatives, it defines a multiple of the tradable quantity.	Quantity	8	0..2^64-2	Optional
Strategy Authorized	Provides strategy types authorized for contract.	Bitmap	8	(See field description)	Optional
Dynamic Collar Logic	For Derivatives, Dynamic Collar Logic is a field used to identify the method of handling orders in case of Trade Price Validation (TPV) being triggered. For Cash, Dynamic Collar Logic is used internally.	Enumerated	1	0 Not Active 2 No Halt with Reject 3 Halt with Acceptation	Optional
Collar Max Unhalt Nb	Maximum number of automatic unhalts if collar logic enables unhalting.	Quantity	1	0..2^8-2	Optional
Collar Unhalt Delay	Delay (in seconds) of automatic unhalt if collar logic enables unhalting.	Time	4	0..2^32-2	Optional
Max Order Quantity Call	Maximum order quantity during an uncrossing phase	Quantity	8	0..2^64-2	Optional
Max Order Quantity Continuous	Maximum order quantity during a continuous phase	Quantity	8	0..2^64-2	Optional
/ContractEMMProperties					Optional
DerivativesParameters				0..254	Optional
EMM	Defines the Exchange Market Mechanism applied on each platform.	Enumerated	1	(See field description)	Optional
Param Name	Name of a Contract parameter.	Enumerated	1	(See field description)	Optional
Param Value	Value of a Contract Parameter.	Text	255		Optional
Param Type Of Expression	Parameter Type Of Expression of Contract Parameter Name.	Enumerated	1	1 Percentage 2 Tick	Optional
/DerivativesParameters					Optional
OutrightStandingDataUnitary				0..254	Optional
Symbol Index	Exchange identification code of the instrument/contract.	Numerical ID	4	0..2^32-2	Mandatory
Contract Symbol Index	Identifies the contract of this instrument by its Symbol Index.	Numerical ID	4	0..2^32-2	Mandatory

Field	Short Description	Format	Len	Values	Presence
Instrument Event Date	Date of the last instrument characteristic modification(s) except for some exceptions.	Date	2	0..2^16-2	Mandatory
ISIN Code	Instrument ISIN following ISO 6166.	Alphanumerical ID	12	(See field description)	Mandatory
CFI	Classification code of a financial instrument defined by the ISO-10962:2015 standard.	Text	6	(See field description)	Optional
Maturity Date	Maturity Date of the instrument (text formatted as YYYYMMDD).	Text	8	(See field description)	Mandatory
Lot Size	*Not Used*	*Quantity*	*8*	*Not Used*	*Mandatory*
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 (to be calculated with Price / Index Level Decimals).	Price	8	From -2^63+1 to 2^63-1	Optional
Last Trading Date	Last available trading date for the instrument	Date	2	0..2^16-2	Optional
Days To Expiry	Number of Calendar days until the Last Trading Day of the Expiry.	Numerical	2	0..2^16-2	Optional
Derivatives Instrument Trading Code	Derivatives Instrument Trading Code (formerly AMR) is composed of Exchange Code, Contract Type, Product Code, Expiry. For Options, Strike and Option Type (Put or Call) is added.	Alphanumerical ID	18	(See field description)	Optional
Derivatives Instrument Type	Indicates the type of derivative instrument	Enumerated	1	0 Call Option 1 Put Option 2 Strategy 3 Individual Future 4 Underlying	Optional
Expiry Cycle Type	Defines the expiry cycle type	Enumerated	1	1 Daily 2 Weekly 3 Monthly	Optional
Underlying Derivatives Instrument Trading Code	Is the underlying of the Derivatives Instrument Trading Code.	Alphanumerical ID	18	(See field description)	Optional
Underlying Symbol Index	Identifies the Symbol Index of the underlying of the instrument.	Numerical ID	4	0..2^32-2	Optional

Field	Short Description	Format	Len	Values	Presence
Trading Unit	Amount of underlying instrument per unit of a derivative contract (to be calculated with the Quantity Decimals). Due to corporate actions, the value may be different between value provided within this field in Contract Standing Data and Outright Standing Data. Value in Outright Standing Data reflects the adjustment due to the corporate action and should be used for that Outright instrument. Trading Unit field does not support decimals, so Lot Multiplier field is introduced to handle integer and decimals and so should be used instead of Trading Unit. Trading Unit field is, therefore, populated only for Euronext legacy contracts and instruments.	Quantity	8	0..2^64-2	Optional
Lot Multiplier	Amount of underlying instrument per unit of a derivative contract (to be calculated with the Ratio / Multiplier Decimals). Due to corporate actions, the value may be different between value provided within this field in Contract Standing Data and Outright Standing Data. Value in Outright Standing Data reflects the adjustment due to the corporate action and should be used for that Outright instrument. Lot Multiplier field is used instead of Trading Unit, because Lot Multiplier supports decimals. Lot Multiplier field is optional because of the Underlying presence in the Standing Data. However it must be filled for any other instrument.	Numerical	8	0..2^64-2	Optional
Expiration Date	Expiration date of the instrument	Date	2	0..2^16-2	Optional
Observation Period	Period expressed in a number of business days during which prices from Price Reporting Agency are used to compute the EDSP.	Numerical	2	0..2^16-2	Optional
Observation Period Elapsed	Number of business days elapsed during the observation period (e.g: '2' means it is the second day of the observation period).	Numerical	2	0..2^16-2	Optional

Field	Short Description	Format	Len	Values	Presence
Strike Price Decimals Ratio	The number of decimals for the Strike Price in the Derivatives Instrument Trading Code is contained in the field Derivatives Instrument Trading Code itself and also available in Strike Price Decimals Ratio field at instrument level.	Numerical	1	0..2^8-2	Optional
Corporate Action Counter	Allows to monitor corporate action adjustments. It represents how often the series has been subjected to a corporate event (such as 0, 1, 2, 3, etc) during its lifetime. Note: Euronext legacy products will start at 0 at the migration while Borsa products will inherit the current counter.	Numerical	2	0..2^16-2	Optional
Valuation Coefficient	Multiplier which converts a quoted price for the contract into its monetary value. It is derived from the specification of the contract size (lot multiplier) and the convention used for quoting prices. To be combined with Ratio / Multiplier Decimals.	Numerical	2	0..2^64-2	Optional
Underlying Complex	Used to indicate whether the Underlying is Complex and can have Underlying Components	Numerical	1	0 – No 1 – Yes	Mandatory
LISPreTradeThreshold	Number of lots representing the Large In Scale pre trade transparency threshold.	Numerical	2	0..2^64-2	Optional
LISPostTradeThreshold	Number of lots representing the Large In Scale post trade transparency threshold.	Numerical	2	0..2^64-2	Optional
MIFIDIILiquidFlag	Defines if the outright is to be considered as liquid under MIFID II Regulation.	Boolean	1	From 0 to 2^8-2	Optional
DeliveryDate	Delivery Date of the instrument	Date	8	0..2^16-2	Optional
Delivery Start Date	Indicates the first calendar day of the Expiry's Delivery Period (Epoch - in number of days since the 1st of January 1970).	Date	8	0..2^16-2	Optional
Delivery End Date	Indicates the last calendar day of the Expiry's Delivery Period (Epoch - in number of days since the 1st of January 1970).	Date	8	0..2^16-2	Optional
Linked Symbol Index	Indicates which sub-expiries are linked to a given expiry. This link is necessary for the cascading mechanism management at Clearing level and for Settlement Price calculation.	Numerical ID	4	0..2^32-2	Optional
External Instrument ID	Id used to identify a single expiry	Numerical ID	20	(See field description)	Optional

Field	Short Description	Format	Len	Values	Presence
Start Observation Date	Start date of the observation period enabling to know when prices from PRA should be taken into account for the computation of the EDSP.	Date	8	0..2^16-2	Optional
End Observation Date	End date of the observation period enabling to know when prices from PRA should be taken into account for the computation of the EDSP.	Date	8	0..2^16-2	Optional
OutrightStandingDatarep					Optional
EMM	Defines the Exchange Market Mechanism applied on each platform.	Enumerated	1	(See field description)	Mandatory
/OutrightStandingDatarep					Optional
OutrightStandingDataCompositionrep					
ISIN Code	Instrument ISIN following ISO 6166.	Alphanumerical ID	12	(See field description)	Optional
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
Trading Currency	Code of the currency (ISO 4217-3A).	Alphanumerical ID	3	(See field description)	Optional
Symbol Index	Exchange identification code of the instrument/contract.	Numerical ID	4	0..2^32-2	Optional
Leg Side	Indicates to which side of the spread calculation the Underlying Leg identified corresponds to.	Enumerated	1	(See field description)	Optional
Lot Unit Conversion Ratio	Indicates the number of underlying units equivalent to one Future Spread Contract unit	Numerical	20	(See field description)	Optional
External Instrument ID	Used to identify the Energy Identification Code of an EPAD Power Contract	Numerical ID	20	(See field description)	Optional
/OutrightStandingDataCompositionrep					
/OutrightStandingDataUnitary					Optional
StrategyStandingDataUnitary				0..254	Optional
Common Strategy Standing Data					
Symbol Index	Exchange identification code of the instrument/contract.	Numerical ID	4	0..2^32-2	Mandatory

Derivatives Instrument Trading Code	Derivatives Instrument Trading Code (formerly AMR) is composed of Exchange Code, Contract Type, Product Code, Expiry. For Options, Strike and Option Type (Put or Call) is added.	Alphanumerical ID	18	(See field description)	Mandatory
Exchange Code	Indicates the Market Place.	Enumerated	1	(See field description)	Mandatory
Maturity Date	Maturity Date of the instrument (text formatted as YYYYMMDD).	Text	8		Mandatory
Strategy Code	Exchange-recognized strategy code	Alphanumerical ID	1	(See field description)	Mandatory
Contract Symbol Index	Identifies the contract of this instrument by its Symbol Index.	Numerical ID	4	0..2^32-2	Mandatory
CFI	Classification code of a financial instrument defined by the ISO-10962:2015 standard.	Text	6	(See field description)	Optional
/ Common Strategy Standing Data					
ExternalInstrumentID	Name of the strip strategy, as displayed on the website,	Numerical ID	20	(See field description)	Optional
StrategyStandingDatarep				0..254	Optional
Leg Symbol Index	MDG proprietary identification code of the instrument leg for the strategy.	Numerical ID	4	0..2^32-2	Mandatory
Leg Price	Price of corresponding strategy leg (to be calculated with the Price/Index Level Decimals).	Price	8	From -2^63+1 to 2^63-1	Optional
Leg Ratio	Ratio of lots for the leg. For contingent trades, the delta.	Quantity	4	0..2^32-2	Mandatory
Leg Buy Sell	Leg Side.	Enumerated	1	B Buy S Sell	Mandatory
/StrategyStandingDatarep					Optional
/StrategyStandingDataUnitary					Optional
MDGSetOfChannels				0..254	Optional
MDG Set Of Channels ID	Identifier of an MDG Set Of Channels.	Enumerated	1	(See field description)	Mandatory
MDG Set Of Channels Name	Name of the MDG Set Of Channels.	Text	100	(See field description)	Mandatory
/MDGSetOfChannels					Optional
Inter Contract Strategy Auth Rep					
LegNumber	Number of a Leg inside a Strategy.	Numerical ID	100	0..2^32-2	Optional
LegContractSymbolIndex	Exchange identification code of the instrument/contract.	Numerical ID	4	0..2^32-2	Optional
/Inter Contract Strategy Auth Rep					
/ContractStandingDataUnitary					Mandatory
SetOfChannels				1..254	Mandatory

MDG Set Of Channels ID	Identifier of an MDG Set Of Channels.	Enumerated	1	(See field description)	Mandatory
MDG Set Of Channels Name	Name of the MDG Set Of Channels.	Text	100	(See field description)	Mandatory
Channels					
Channel Type	Defines the channel.	Enumerated	4	(See field description)	Mandatory
MulticastDataRealTime					
Channel ID	Identifies the channel.	Numerical	2	0..2^16-2	Mandatory
Channel Speed	Defines the Channel bandwidth.	Enumerated	4	100M 100 Mbps Channel 1G 1Gbps Channel 10G 10Gbps Channel	Mandatory
Partition ID	Identifies uniquely an Optiq partition across all the Exchange partitions.	Numerical ID	2	0..2^16-2	Mandatory
MulticastA					
Source IP Range	Defines the primary and secondary IP range (IP v4).	Text	20	(See field description)	Mandatory
DR Source IP Range	Defines the Disaster Recovery IP address /25 range number (IP v4).	Text	20	(See field description)	Mandatory
Multicast Group IP	Defines the IP number (IP v4).	Text	15	(See field description)	Mandatory
Port Number	Defines the port number.	Numerical	2	0..2^16-2	Mandatory
/MulticastA					
MulticastB					
Source IP Range	Defines the primary and secondary IP range (IP v4).	Text	20	(See field description)	Mandatory
DR Source IP Range	Defines the Disaster Recovery IP address /25 range number (IP v4).	Text	20	(See field description)	Mandatory
Multicast Group IP	Defines the IP number (IP v4).	Text	15	(See field description)	Mandatory
Port Number	Defines the port number.	Numerical	2	0..2^16-2	Mandatory
/MulticastB					
/MulticastDataRealTime					
MulticastDataSnapshot					
Channel ID	Identifies the channel.	Numerical	2	0..2^16-2	Mandatory
Channel Speed	Defines the Channel bandwidth.	Enumerated	4	100M 100 Mbps Channel 1G 1Gbps Channel 10G 10Gbps Channel	Mandatory
Partition ID	Identifies uniquely an Optiq partition across all the Exchange partitions.	Numerical ID	2	0..2^16-2	Mandatory
MulticastA					
Source IP Range	Defines the primary and secondary IP range (IP v4).	Text	20	(See field description)	Mandatory

DR Source IP Range	Defines the Disaster Recovery IP address /25 range number (IP v4).	Text	20	(See field description)	Mandatory
Multicast Group IP	Defines the IP number (IP v4).	Text	15	(See field description)	Mandatory
Port Number	Defines the port number.	Numerical	2	0..2^16-2	Mandatory
/MulticastA					
MulticastB					
Source IP Range	Defines the primary and secondary IP range (IP v4).	Text	20	(See field description)	Mandatory
DR Source IP Range	Defines the Disaster Recovery IP address /25 range number (IP v4).	Text	20	(See field description)	Mandatory
Multicast Group IP	Defines the IP number (IP v4).	Text	15	(See field description)	Mandatory
Port Number	Defines the port number.	Numerical	2	0..2^16-2	Mandatory
/MulticastB					
/MulticastDataSnapshot					
/Channels					
/SetOfChannels					
LogicalAccessConnectivity					
Partition					
Partition ID	Identifies uniquely an Optiq partition across all the Exchange partitions.	Numerical ID	2	0..2^16-2	Mandatory
IP Address Primary	IP Address of the Primary and Secondary (backup) access to the gateway. Provided for all environments (IP v4).	Text	15	Valid IP v4 address	Mandatory
IP Address DR	IP Address of the Disaster Recovery access to the gateway. Populated only for the Disaster Recovery environment, in the file generated for the Production environment. Blank for all other environments (IP v4).	Text	15	Valid IP v4 address	Optional
Partition Type	Indicates the type of Partition, either Order Entry or Drop Copy. Use of Order Entry and Drop Copy gateways require separate and individual setup of the Logical access to each service.	Enumerated	2	OE Order Entry DC Drop Copy	Mandatory
/Partition					
/LogicalAccessConnectivity					

3.5 DERIVATIVESTICKSIZEFILE (9021)

- The Ticksize file contains different tables defining the variable ticksizes used for trading activity. A table is composed of an index (identifying a table instance) with a list of price ranges that have corresponding ticksizes. A contract is associated to a table for each EMM it is tradable through.
- Derivatives TickSizetable also include two parameters to be used together with the sizes:
  - Tick Factor

  – Tick Factor Max Period

- Use of Tick Factor and Tick Factor Period :

  Tick tables are defined on a per contract basis and are applicable to all outrights and strategies within the contract, for both option contract and future contract.

  The **Tick Factor** allows to define a reduction of the tick size for a maturity group identified through the **Tick Factor Max Period**.

  Tick Factor Max Period is a time to expiry (TTE) expressed in months. For all instruments within the contract having a TTE smaller than the **Tick Factor Max Period**, the **Tick Factor** is applied on top of the tick size determined by the tick table and the price range - i.e. Tick size must be divided by **Tick Factor**.

Note: TTE is calculated the following way: (Last Trading Date – Today). To convert it to months and compare to various thresholds : TTE (months) = TTE(Days)*(12/360).

TTE in days (Last Trading Day – Today) is provided explicitly for each outright in a dedicated field 'Days to Expiry' of **DerivativesStandingDataFile** (9013).

By definition, a strategy expires when one if its leg expires. So TTE of a strategy is the TTE of its nearest leg.

- Tick Sizes for Strategies :

  Strategies always use the smallest possible tick. Independently from TTE and Tick Factor, strategies will always use the smallest tick of the tick table of the contract.

  If on top of it, the Strategy has a TTE < Tick Factor Max period, then the Tick Factor also applies.

- File availability

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

- Scope of contents

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

- Intraday updates

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

The file provides structure is as per the following tree:

- DerivativesTickSizes
  - Tick Size Index ID
  - Tick Table Name
  - Tick Factor Max Period
  - Tick Factor
  - Derivatives Tick Size

Field	Short Description	Format	Len	Values	Presence
DerivativesTickSizes				1..254	
Tick Size Index ID	ID of the tick size table available in the Tick Table file.	Numerical ID	2	0..2^16-2	Mandatory
Tick Table Name	Name of the tick size table available in the Tick Table file.	Text	75	(See field description)	Mandatory

Field	Short Description	Format	Len	Values	Presence
Tick Factor Max Period	Indicator expressed in Month. Instrument whose Time To Expiry are lower than the indicator are impacted by the TickFactor (to be calculated with Ratio / Multiplier Decimals)	Numerical	4	0..2^32-2	Mandatory
Tick Factor	Tick factor applied to update the TickSize for more liquid instruments available in the Tick Table file (to be calculated with Ratio / Multiplier Decimals).	Numerical	8	0..2^64-2	Mandatory
DerivativesTickSize					
Minimum Price	Minimum Price of the order.	Price	8	(See field description)	Mandatory
Tick Size	Tick Size applied between the current Minimum Price and the next Minimum Price.	Price	8	(See field description)	Mandatory
/DerivativesTickSize					
/DerivativesTickSizes					

3.6 OPENINTERESTFILE (9014)

Open Interest file provides open interest information calculated by the Clearing system as per the end of the trading day session for Index, Equity and Commodity Derivatives contracts. The following files are generated:

- OptiqMDG_[Env]_OpenInterestFile_EquityDerivatives_YYYYMMDD
- OptiqMDG_[Env]_OpenInterestFile_IndexDerivatives_YYYYMMDD
- OptiqMDG_[Env]_OpenInterestFile_CommodityDerivatives_Power_YYYYMMDD
- OptiqMDG_[Env]_OpenInterestFile_Commodities_YYYYMMDD
- OptiqMDG_[Env]_OpenInterestFile_Commodity_Other_YYYYMMDD

For Commodity contracts instead, the Open Interest file is made available at the end of the trading day session for Power Derivatives and Other Derivatives, while a separate version containing all agricultural commodities is provided around 10:30 of the next day before market opens and contains information calculated by the Clearing system considering also nightly netting activities.

- File Availability: Available 24/7.
- Scope of contents: Derivative instruments.
- Intraday updates: XML file will be created as soon as the open interest file is received from ENX Clearing.

Field	Short Description	Format	Len	Values	Presence
OpenInterestFile					
OpenInterestUnitary					
Symbol Index	Exchange identification code of the instrument.	Numerical ID	4	From 0 to 2^32-2	Mandatory
ISIN Code	Instrument ISIN following ISO 6166.	Alphanumerical ID	12	(See field description)	Mandatory
Open Interest Date	Open interest date (Format YYYYMMDD).	Date	8	(See field description)	Mandatory
Open Interest	Open interest.	Quantity	8	From 0 to 2^64-2	Mandatory

Field	Short Description	Format	Len	Values	Presence
/OpenInterestUnitary					
/OpenInterestFile					

3.7 REFERENCESPREADSFILE (9045)

Reference Spreads File provides the following referential data used for:

- Reference Spread for contracts on which Market Making Agreements are defined. The spread is expressed as on a per maturity group basis and as a relative to the bid value. Reference Spread is not updatable intraday.
- The Actual Quality Spread (AQS) multiplier, allowing to determine the effective Reference Spread applicable at start of day. AQS can be updated intraday (via MDG) and is the effective spread used to measure Market Makers performance. AQS is defined through this multiplier relatively to the Reference Spread and is as such defined relatively to the bid value.
- The Collars multiplier, allowing to determine the collars spread size, defined as a multiplier of the reference spread. The Reference Spread provides values relative to a price level. As such it is applied as compared with the Dynamic Collar Reference Price (instead of the Best Bid Price used for Market Making).

For more details about the use of reference spreads and associated variables please refer to the How the Market Works.

- File Availability: Available 24/7.
- Scope of contents: Derivatives instruments.
- Intraday updates: No intraday updates.

The file provides structure is as per the following tree:

- Reference Spread Unitary
  - Message Core
  - Reference Spread Range

Field	Short Description	Format	Len	Values	Presence
ReferenceSpreadUnitary					
Message Core					
Reference Spread Table ID	ID of the Reference Spread Table.	Numerical ID	2	0..2^16-2	Mandatory
Reference Spread Table Name	Name of the Reference Spread Table.	Text	75	(See field description)	Mandatory
/Message Core					
ReferenceSpreadRange				1..254	
Message Core					
TTE range Lower Limit	Time to Expiry. Expressed as Months (to be calculated with the Ratio / Multiplier Decimals).	Numerical ID	4	0..2^32-2	Mandatory
Low Price Range	This field is used to define a Price Range. Starting from this Price and until the next 'Low Price Range', the associated parameter should be applied (to be calculated with the Price / Index Level Decimals).	Price	8	From -2^63+1 to 2^63-1	Mandatory
Reference Spread	Reference Spread.	Numerical	8	From -2^63+1 to 2^63-1	Mandatory

Field	Short Description	Format	Len	Values	Presence
AQS Multiplier	Actual Quality Spread Multiplier. Enable to calculate the Actual Quality Spread to know whether the DCRP is Mid-BBO or Fair Value (to be calculated with the Ratio / Multiplier Decimals).	Numerical	4	0..2^32-2	Mandatory
Collars Multiplier	Allows to determine the effective Collars by applying this multiplier to the Market Quality spread, which enables clients to determine in real time the collars applied by the system for each individual order book (to be calculated with the Ratio / Multiplier Decimals).	Numerical	4	0..2^32-2	Mandatory
Reference Spread Expression	Units in which Reference Spread is expressed.	Enumerated	1	1 Percentage 2 Absolute	Mandatory
/Message Core					
/ReferenceSpreadRange					
/ReferenceSpreadUnitary					

3.8 PREVDAYCAPANDVOLTRADFILE (9015)

Previous Day Capital and Volume Traded file provides 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 this information will be available.

Field	Short Description	Format	Len	Values	Presence
PrevDayCapAndVolTradCoreUnitary					
Symbol Index	Exchange identification code of the instrument/contract.	Numerical ID	4	0..2^32-2	Mandatory
ISIN Code	Instrument ISIN following ISO 6166.	Alphanumerical ID	12	(See field description)	Mandatory
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	0..2^64-2	Mandatory
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	0..2^64-2	Mandatory
/PrevDayCapAndVolTradCoreUnitary					

3.9 REPOSETTLEMENTPRICEFILE (9016)

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

- File Availability: Available 24/7.
- Scope of contents: Cash instruments.
- Intraday updates: XML file will be created as soon as this information will be available in the morning (for previous day value).

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

3.10 TIMETABLEFILE (9001)

The Timetable file indicates the scheduled trading patterns, on a given day, associated to a Symbol Index linked by the Pattern ID. Please Refer to Optiq MDG Client Specifications for details. The file is provided on a per Segment basis, according to the SBE version it follows.

- File Availability: Available 24/7.
- Scope of contents: All the Exchange segments for Market Data.
- Intraday updates: This file will be updated overnight.

Field	Short Description	Format	Len	Values	Presence
Pattern					
Pattern ID	Numerical Pattern identifier available as a characteristic of an instrument in Standing Data file and message, and used in the MDG timetable message.	Numerical ID	2	0..2^16-2	Mandatory
Phase					
Phase Time	Time of Phase start	String	9	hh:mm:ssZ where Z is for UTC	Mandatory
Phase Id	Indicates the phase of the instrument.	Enumerated	1	(See field description)	Mandatory
Phase Qualifier	Indicates the Phase Qualifier .	Bitmap	2	(See field description)	Mandatory

Field	Short Description	Format	Len	Values	Presence
Trading Period	Provides the current trading period.	Enumerated	1	1 Opening (Cash and Derivatives) 2 Standard (Cash and Derivatives) 3 Closing (Cash and Derivatives)	Mandatory
Order Entry Qualifier	Field indicating the state of the Order Entry for the current market state.	Enumerated	1	0 Order Entry/Cancel/ Modify Disabled 1 Order Entry/Cancel/ Modify Enabled 2 Cancel and Modify Only (Derivatives Only) 3 Cancel Only	Optional
Session	Current market session.	Enumerated	1	(See field description)	Mandatory
Scheduled Event	Type of Scheduled Event.	Enumerated	1	(See field description)	Optional
/Phase					
/Pattern					

3.11 AUTHORIZEDPRICEFLUCTUATION FILE (9008)

The Authorized Price Fluctuation file details the Authorized Price Fluctuation (APF) tables, on a given day.

The APF tables are used in the context of Static, Dynamic and Order Price Control Collars. Using the instrument price as a key, the APF table allows to deduce the corresponding Allowed Price Fluctuation.

The file is provided on a per Segment basis.

- File Availability: Available 24/7.
- Scope of contents: All the Exchange segments for Market Data.
- Intraday updates: This file will be updated overnight.

Field	Short Description	Format	Len	Values	Presence
APF Index ID	Identifier of the APF table	Numerical ID	2	0..2^16-2	Mandatory
APFTableSection					
Minimum Price	Lower Limit of the APF range	Price	8	From -2^63+1 to 2^63-1	Mandatory
Authorized Price Fluctuation	APF Value	Price	8	From 0 to 2^63-1	Mandatory
Authorized Price Fluctuation Type	Indicates whether the APF is expressed in Percentage or Absolute Value	Enumerated	1	1 Percentage 2 Absolute Value	Mandatory
/APFTableSection					

Below an example of an APF table:

APF Index ID	Minimum Price	Authorized Price Fluctuation	Authorized Price Fluctuation Type
12	0	5	Percentage
12	75	10	Percentage
12	150	15	Percentage

The above APF table example is to be read as follows:

- If 0 < Instrument Price < 75, then allowed Price Fluctuation is 5%
- If 75 <= Instrument Price < 150, then allowed Price Fluctuation is 10%
- If 150 <= Instrument Price, then allowed Price Fluctuation is 15%

An APF table will always contain at least one line, with O minimum Price.

3.12 EURONEXTRLPUNIVERSE FILE

The Euronext RLP (Retail Liquidity Providers) File, is flat csv file, delimited by a semi-colon. It provides a list of instruments codes with their associated index. The file will be available through CFTS Referential Data Service using SFTP with SSH key authentication.

The first line of the files contains the filename, internal application reference, date and time the file was created.

The second line of the file contains the field names delimited by a semi-colon.

- File Availability: Available 24/7.
- Scope of contents: All the Exchange segments for Market Data.
- Intraday updates: This file will be updated overnight.

File name will follow this template:
IDSCash_<ENV>Euronext-RLPUNIVERSE_YYYYMMDD.csv

- Where <ENV> can take the following values: Production, v-EUA, p-EUA

Field	Short Description	Format	Len	Values	Presence
InstrumentCode	Instrument code	String	12	(See field description)	Mandatory
TradingCode	Trading instrument code	String	12	(See field description)	Mandatory
Mnemonic	Instrument mnemonic code	String	5	(See field description)	Mandatory
Name	Instrument name	String	30	(See field description)	Mandatory
Index	Instrument index	String	30	(See field description)	Mandatory

3.13 MEMBERSFAMILYINSTRUMENTS

The Members Family Instruments (MBR_FAMINSTR) file is a flat text file, delimited by field length. It provides a list of instruments codes with their associated internal instrument categories. The file will be available through CFTS Referential Data Service using SFTP with SSH key authentication.

The first line of the file contains the field names delimited by a forward slash.

- File Availability: Available 24/7.
- Scope of contents: All the Exchange segments for Market Data.
- Intraday updates: This file will be updated overnight.

File name will follow this template:
IDSCash_<ENV>_MBR_FAMINSTR_YYYYMMDD.txt

 – Where <ENV> can take the following values: Production, v-EUA, p-EUA

Field	Short Description	Format	Len	Values	Presence
DJCALD	Trading date YYYYMMDD	String	8	(See field description)	Mandatory
CODE_EURONEXT	Internal instrument identification code	String	12	(See field description)	Mandatory
CISIN	ISIN Code	String	12	(See field description)	Mandatory
CIDGRC	Trading group code	String	2	(See field description)	Mandatory
CGDSVAL	Instrument category	String	1	(See field description)	Mandatory
YVAL	Instrument type/processing category	String	3	(See filed description)	Mandatory
LFAMINSTR	Instrument category description	String	30	(See field description)	Mandatory

3.14 TOTAL RETURN FUTURES CONVERSION PARAMETERS FILES

The TRF Conversion Parameters files provide the following data on a daily basis:

- Contract characteristics: Maturity name, Number of days to expiry, Daily Settlement Price...
- Indices values of the previous day and current day: CAC 40 Funding index, CAC 40 Synthetic index and
  the CAC 40 Cumulative Dividend index

Two TRF Conversion Parameters files are produced each day. A Start Of Day (SOD) file is available before opening with limited data around 09:20 CET. And the End Of Day (EOD) file is available after closing with extended data before 20:00 CET. These files are available via the Common File Transfer System (CFTS) using SFTP with SSH key pair authentication, and on the Euronext website.

The TRF Conversion parameter files will be available under the 'IndexDerivatives' segment.

The layout of the file is the same between the Start Of Day (SOD) and the End Of Day (EOD) file.

3.14.1 TotalReturn FuturesConversionParametersfile SOD CSV

File name will follow this template:

UTPDerivatives_<ENV>_TotalReturnFuturesConversionParameters_IndexDerivatives_SOD_YYYYMMDD.csv

- Where <ENV> can take the following values: Production, v-EUA, p-EUA
- Where SOD stands for Start Of Day
- Field separator: ';'
- Separator at the end of the line
- First line contains columns' header
- Decimals separator: '.'
- Numeric can be negatively signed: '-'

Field	Short Description	Format	Len	Values	Presence
PublicationTime	Time when the file is generated	Date	17	20220705 08:26:08	Mandatory
ContractCode	Contract identifier	Text	6	'JFFCT'	Mandatory
ExpiryCode	Maturity identifier with format MMMYY	Text	5	JUL22	Mandatory
SymbolIndex	Contract symbol index	Text	10	4184600006	Mandatory
ProdBusDate	Date of current day	Date	17	20220705 00:00:00	Mandatory
AnnualisationFactor	Always equal to 360	Numerical	1	360	Not used
BusinessDayOffset	Always equal to 2	Numerical	1		Not used
DaySettlDate	Date of current day + 2 business day	Date	17		Not used
FundingDays	Today's DaySettlDate - Yesterday's DaySettlDate	Numerical	1		Not used
InstBusDate	Date of current day	Date	17		Not used
ExpSettlDate	Expiry date + 2 business days	Date	17		Not used
DaysToMaturity	The days to maturity for each expiry	Numerical	1	80	Mandatory
SettlSpread	Orderbook settlement price in index points	Numerical	8		Not used
SettlBasis	Orderbook settlement price in basis points	Numerical	8		Not used
SettlClgPrc	DSP in index points	Numerical	8		Not used
FundingIndex	Funding index of current day (C4FU)	Numerical	8	-0.27799613	Mandatory
CumulativeDividendIndex	Accumulated dividend index of current day (C4CD)	Numerical	8	330.83	Mandatory
PreliminaryIndex	CAC index close of the previous business day	Numerical	8	5491.404354	Mandatory
FinalIndex	CAC index close of the current day	Numerical	8		Not used
FundingRate	Recalibrated EONIA[1] index of the previous business day	Numerical	8		Not used
DailyFunding	Today's Funding Index Close - Yesterday's Funding Index Close	Numerical	8		Not used

Field	Short Description	Format	Len	Values	Presence
DailyDistribution	Today's Accumulated dividend Index Close - Yesterday's Accumulated dividend Index Close	Numerical	8		Not used
SyntheticDividendIndex	CAC synthetic dividend index (C4SD) close of the current day	Numerical	8		Not Used

3.14.2 TotalReturnFuturesConversionParameters file SOD XML

File name will follow this template:

UTPDerivatives_<ENV>_TotalReturnFuturesConversionParameters_IndexDerivatives_SOD_YYYYMMDD.xml

– Where <ENV> can take the following values: Production, v-EUA, p-EUA
– Where SOD stands for Start Of Day

Field	Short Description	Format	Len	Values	Presence
TRFConversionParameters File					
ExpiryConversionParametersUnitary					
PublicationTime	Time when the file is generated	Date	17	20220705 8:26:08	Mandatory
ContractCode	Contract identifier	Text	6	'JFFCT '	Mandatory
ExpiryCode	Maturity identifier with format MMMYY	Text	5	JUL22	Mandatory
SymbolIndex	Contract symbol index	Text	10	4184600006	Mandatory
ProdBusDate	Date of current day	Date	17	20220705 00:00:00	Mandatory
AnnualisationFactor	Always equal to 360	Numerical	1		Not used
BusinessDayOffset	Always equal to 2	Numerical	1		Not used
DaySettlDate	Date of current day + 2 business day	Date	17		Not used
FundingDays	Today's DaySettlDate - Yesterday's DaySettlDate	Numerical	1		Not used
InstBusDate	Date of current day	Date	17		Not used
ExpSettlDate	Expiry date + 2 business days	Date	17		Not used
DaysToMaturity	The days to maturity for each expiry	Numerical	1	80	Mandatory
SettlSpread	Orderbook settlement price in index points	Numerical	8		Not used
SettlBasis	Orderbook settlement price in basis points	Numerical	8		Not used
SettlClgPrc	DSP in index points	Numerical	8		Not used
FundingIndex	Funding index of current day (C4FU)	Numerical	8	-0.27799613	Mandatory
CumulativeDividendIndex	Accumulated dividend index of current day (C4CD)	Numerical	8	330.83	Mandatory
PreliminaryIndex	CAC index close of the previous business day	Numerical	8	5491.404354	Mandatory
FinalIndex	CAC index close of the current day	Numerical	8		Not used

Field	Short Description	Format	Len	Values	Presence
FundingRate	Recalibrated EONIA[1] index of the previous business day	Numerical	8		Not used
DailyFunding	Today's Funding Index Close - Yesterday's Funding Index Close	Numerical	8		Not used
DailyDistribution	Today's Accumulated dividend Index Close - Yesterday's Accumulated dividend Index Close	Numerical	8		Not used
SyntheticDividendIndex	CAC synthetic dividend index (C4SD) close of the current day	Numerical	8		Not Used
/ExpiryConversionParametersUnitary					
/TRFConversionParametersFile					

3.14.3 TotalReturnFuturesConversionParametersfile EOD CSV

File name will follow this template:

UTPDerivatives_<ENV>_TotalReturnFuturesConversionParameters_IndexDerivatives_EOD_YYYYMMDD.csv

- Where <ENV> can take the following values: Production, v-EUA, p-EUA
- Where EOD stands for End Of Day
- Field separator: ';'
- Separator at the end of the line
- First line contains columns' header
- Decimals separator: '.'
- Numeric can be negatively signed: '-'

Field	Short Description	Format	Len	Values	Presence
PublicationTime	Time when the file is generated	Date	17	20220705 18:02:08	Mandatory
ContractCode	Contract identifier	Text	6	'JFFCT '	Mandatory
ExpiryCode	Maturity identifier with format MMMYY	Text	5	JUL22	Mandatory
SymbolIndex	Contract symbol index	Text	10	4184600006	Mandatory
ProdBusDate	Date of current day	Date	17	20220705 00:00:00	Mandatory
AnnualisationFactor	Always equal to 360	Numerical	1	360	Mandatory
BusinessDayOffset	Always equal to 2	Numerical	1	2	Mandatory
DaySettlDate	Date of current day + 2 business day	Date	17	20220705 00:00:00	Mandatory
FundingDays	Today's DaySettlDate - Yesterday's DaySettlDate	Numerical	1	3	Mandatory
InstBusDate	Date of current day	Date	17	20220705 00:00:00	Mandatory
ExpSettlDate	Expiry date + 2 business days	Date	17	20220707 00:00:00	Mandatory
DaysToMaturity	The days to maturity for each expiry	Numerical	1	80	Mandatory

Field	Short Description	Format	Len	Values	Presence
SettlSpread	Orderbook settlement price in index points	Numerical	8	0.59369	Mandatory
SettlBasis	Orderbook settlement price in basis points	Numerical	8	5	Mandatory
SettlClgPrc	DSP in index points	Numerical	8	5822.81	Mandatory
FundingIndex	Funding index of current day (C4FU)	Numerical	8	-0.27799613	Mandatory
CumulativeDividendIndex	Accumulated dividend index of current day (C4CD)	Numerical	8	330.83	Mandatory
PreliminaryIndex	CAC index close of the previous business day	Numerical	8	5491.404354	Mandatory
FinalIndex	CAC index close of the current day	Numerical	8	5410.846096	Mandatory
FundingRate	Recalibrated EONIA[1] index of the previous business day	Numerical	8	-0.00365	Mandatory
DailyFunding	Today's Funding Index Close - Yesterday's Funding Index Close	Numerical	8	-0.1670311	Mandatory
DailyDistribution	Today's Accumulated dividend Index Close - Yesterday's Accumulated dividend Index Close	Numerical	8	0	Mandatory
SyntheticDividendIndex	CAC synthetic dividend index (C4SD) close of the current day	Numerical	8	5741.402004	Mandatory

3.14.4 TotalReturnFuturesConversionParametersfile EOD XML

File name will follow this template:

UTPDerivatives_<ENV>_TotalReturnFuturesConversionParameters_IndexDerivatives_EOD_YYYYMMDD.xml

- Where <ENV> can take the following values: Production, v-EUA, p-EUA
- Where EOD stands for EOD for End Of Day.

Field	Short Description	Format	Len	Values	Presence
TRFConversionParametersFile					
ExpiryConversionParametersUnitary					
PublicationTime	Time when the file is generated	Date	17	20220705 18:02:08	Mandatory
ContractCode	Contract identifier	Text	6	'JFFCT '	Mandatory
ExpiryCode	Maturity identifier with format MMMYY	Text	5	JUL22	Mandatory
SymbolIndex	Contract symbol index	Text	10	4184600006	Mandatory
ProdBusDate	Date of current day	Date	17	20220705 00:00:00	Mandatory
AnnualisationFactor	Always equal to 360	Numerical	1	360	Mandatory
BusinessDayOffset	Always equal to 2	Numerical	1	2	Mandatory
DaySettlDate	Date of current day + 2 business day	Date	17	20220705 00:00:00	Mandatory
FundingDays	Today's DaySettlDate - Yesterday's DaySettlDate	Numerical	1	3	Mandatory

Field	Short Description	Format	Len	Values	Presence
InstBusDate	Date of current day	Date	17	20220705 00:00:00	Mandatory
ExpSettlDate	Expiry date + 2 business days	Date	17	20220705 00:00:00	Mandatory
DaysToMaturity	The days to maturity for each expiry	Numerical	1	80	Mandatory
SettlSpread	Orderbook settlement price in index points	Numerical	8	0.59369	Mandatory
SettlBasis	Orderbook settlement price in basis points	Numerical	8	5	Mandatory
SettlClgPrc	DSP in index points	Numerical	8	5822.81	Mandatory
FundingIndex	Funding index of current day (C4FU)	Numerical	8	-0.27799613	Mandatory
CumulativeDividendIndex	Accumulated dividend index of current day (C4CD)	Numerical	8	330.83	Mandatory
PreliminaryIndex	CAC index close of the previous business day	Numerical	8	5491.404354	Mandatory
FinalIndex	CAC index close of the current day	Numerical	8	5410.846096	Mandatory
FundingRate	Recalibrated EONIA[1] index of the previous business day	Numerical	8	-0.00365	Mandatory
DailyFunding	Today's Funding Index Close - Yesterday's Funding Index Close	Numerical	8	-0.1670311	Mandatory
DailyDistribution	Today's Accumulated dividend Index Close - Yesterday's Accumulated dividend Index Close	Numerical	8	0	Mandatory
SyntheticDividendIndex	CAC synthetic dividend index (C4SD) close of the current day	Numerical	8	5741.402004	Mandatory
/ExpiryConversionParametersUnitary					
/TRFConversionParametersFile					

3.15 LP_OBLIGATIONSFILE

The Euronext LP (Liquidity Providers) Obligations File, is a zipped (,gz) file containing a flat csv file, delimited by a semi-colon. It provides a list of LP Obligations per trading member FirmID and MIC code and instrument. The file will be available through CFTS Referential Data Service using SFTP with SSH key authentication.

The first line of the file contains the field names delimited by a semi-colon.

File Availability: Available 24/7.

Scope of contents: Exchange Cash segments, equities, fixed income, structured products for the following Markets

MIC	Description
ETLX	EUROTLX
MOTX	ELECTRONIC BOND MARKET
XMOT	EXTRAMOT

Intraday updates: This file will be updated overnight.

File name will follow this template:
IDSCash_<ENV>_LP_OBLIGATIONS_<CountryCode XX>_<yyyyMMdd>_<versionNo>.csv.gz

– Where <ENV> can take the following values: Production, v-EUA, p-EUA
– Where <CountryCode XX> is a two character ISO country code

Field	Short Description	Format	Len	Values	Presence
FirmID	Trading member's Euronext Firm ID unique identifier	Alphanumerical ID	8	(See field description)	Mandatory
FirmName	Trading member's firm name	Text	30	(See field description)	Mandatory
MIC	MIC (Market Identification Code according to ISO 10383	Alphanumerical ID	4	(See field description)	Mandatory
ISIN	Instrument ISIN following ISO 6166	Alphanumerical ID	12	(See field description)	Mandatory
Currency	Currency code (ISO 4217-3A)	Alphanumerical ID	3	(See field description)	Mandatory
Role	Euronext Liquidity Providers Obligation Role	Alphanumerical ID	3	(See field description)	Mandatory
LPObligationSide	Presence obligation side type	Enumerated	1	(See field description)	Mandatory
VolumeObligType	Type of volume obligation	Enumerated	1	(See field description)	Mandatory
MinimumAmountLP	Minimum value to maintain the obligation	Numerical	15,2	(See field description)	Mandatory
MinimumVolumeLP	Minimum volume to maintain the obligation	Numerical	8	(See field description)	Mandatory
SpreadObligType	Unit used for the spread obligations	Enumerated	1	(See field description)	Mandatory
MaximumValueSpreadObl	Maximum value (in Euro) of spread obligation	Numerical	8,2	(See field description)	Mandatory
MaximumPercentageSpreadObl	Maximum percentage spread of the obligation (to be divided by 100)	Numerical	5,2	(See field description)	Mandatory

3.16 CLOSING_PRICE_RECOVERY FILE

The Closing Price Recovery file is a csv file provided by the Exchange as a way for members to retrieve the closing price information in case there are issues with the standard flow (through Market Data messages).

The general rule is that the file isn't available, only on very specific situations the file is going to be generated and provided. When relevant, the file is made available through CFTS Referential Data Service.

The file may contain data related to a single or several Optiq segments.

Regarding the file technical details:

- Csv format, with a comma separator;

- File name: closing_price_recovery_<yyyyMMdd>_<hhmmss>.csv.

Field	Short Description	Format	Len	Values	Presence
ISIN Code	Instrument ISIN following ISO 6166	Alphanumerical ID	12	(See field description)	Mandatory
MIC	MIC (Market Identification Code according to ISO 10383	Alphanumerical ID	4	(See field description)	Mandatory
Trading Currency	Currency code (ISO 4217-3A)	Alphanumerical ID	3	(See field description)	Mandatory
Symbol Index	Exchange identification code of the instrument/contract. 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. Symbol Index is valid for the life of the instrument.	Numerical ID	4	(See field description)	Mandatory
Closing Price	Represents the closing price of a given instrument. It's rounded based on the Instrument price decimals and tick size rounding.	Price	8	(See field description)	Optional
Price Qualifier	Represents a qualifier of the type of update being communicated to the market.	Enumerated	1	(See field description)	Optional

3.17 DELIVERABLEBONDS FILE

The DeliverableBonds file is a csv file provided by the Exchange every morning which contain the list of Bond Futures, the Basket Composition for each of them and their conversion factor.

The file is made available through CFTS Referential Data Service for IDD Optiq Segment.

Regarding the file technical details:

- Csv format, with a comma separator;
- File name: DeliverableBonds_<YYYYMMDD>.csv.

Field	Short Description	Format	Len	Values	Presence
ContractName	Product Code - Physical alphanumerical product code	Alphanumerical ID	4	(See field description)	Optional
BondFutureISIN	Instrument ISIN following ISO 6166	Alphanumerical ID	12	(See field description)	Optional
ExpirationDate	Expiration date of the instrument	Date	8	(See field description)	Optional
BondISIN	Instrument ISIN following ISO 6166	Alphanumerical ID	12	(See field description)	Optional

Field	Short Description	Format	Len	Values	Presence
CouponRate	It represents the rate applicable for the coupon period (to be calculated with and Ratio / Multiplier Decimals	Numerical	8	(See field description)	Optional
BondMaturityDate	Bond Maturity Date (text formatted as YYYYMMDD).	Text	8	(See field description)	Optional
ConversionFactor	It is used to convert the prices of different bonds to a standardized value that can be compared directly to the futures contract (to be calculated with and Ratio / Multiplier Decimals).The calculation of the conversion factor in the context of Bond Futures takes into account factors such as varying coupon rates, different maturities, and the compounding of interest	Numerical ID	8	(See field description)	Optional

3.18 EXCHANGERATESFILE (9024)

The Exchange Rates File is an XML file. It provides, on a daily basis, currency exchange rates for various currency pairs against euro, sourced from a data provider.

The file contains the closing exchange rates from the previous trading day, which are intended to be used for the current trading day.

Those exchange rates might be used on the Optiq platform for different purposes (e.g. Order Amount Limit conversion in euro as part of the Riskguard OAL command).

- File Availability: This file is available at the start of day and is needed by the Customers for the trading day. Customers must be able to download and process this file on a daily basis.
- Scope of contents: Exchange Cash segments except structured products (equities, funds, fixed income, block).
- Intraday updates: No intraday updates. This file will be updated overnight.

File name will follow this template:

ExchangeRates_YYYYMMDD_<Segment>.xml

- Where <Segment> can take the following values: Equities, Funds, Fixed_Income, or Block.

Field	Short Description	Format	Len	Values	Presence
ExchangeRatesUnitary					
Currency	Code of the currency (ISO 4217-3A).	Alphanumerical ID	3	(See field description)	Mandatory
ExchangeRate	Exchange Rate.	Numerical ID	8	From 0 to 2^64-2	Mandatory
ExchangeRateDecimals	Indicates the number of decimal places for the Exchange Rate. The actual rate is calculated as: Computed Rate = ExchangeRate × 10^(–ExchangeRateDecimals).	Decimal Places	1	From 0 to 2^8-2	Mandatory
/ExchangeRatesUnitary					

4. FIELD DESCRIPTION

A

Amount Decimals

FIELD NAME	AMOUNT DECIMALS
Description	Indicates the number of decimals for each Amount related to this Symbol Index
Format	Decimal Places (unsigned integer 8)
Length	1
Possible Values	0..2^8-2 Null value: 2^8-1
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)
User For	Cash and Derivatives

Annualisation Factor

FIELD NAME	ANNUALISATIONFACTOR
Description	Always equal to 360
Format	Numerical
Length	1
Possible Values	360
Used In	Total Return Futures Conversion Parameters files

Anonymous

FIELD NAME	ANONYMOUS
Description	Indicates if the Market Data notifications on the instrument are anonymous or not. (0: Non Anonymous – Member Firm ID published ; 1: Anonymous – Member Firm ID not published).
Format	Boolean
Length	1
Possible Values	0 = Non Anonymous 1 = Anonymous
Used In	CashStandingDataFile (9007)

APF Index ID

FIELD NAME	APF INDEX ID
Description	Identifier of the APF table
Format	Numerical ID
Length	2
Possible Values	0..2^16-2
Used In	Authorized Price Fluctuation File (9008)

AQS Multiplier

FIELD NAME	AQS MULTIPLIER
Description	Actual Quality Spread Multiplier. Enable to calculate the Actual Quality Spread to know whether the DCRP is Mid-BBO or Fair Value (to be calculated with the Ratio / Multiplier Decimals).
Format	Numerical (unsigned integer 32)
Length	4
Possible Values	0..2^32-2 Null value: 2^32-1
Used In	ReferenceSpreadsFile (9045)
User For	Derivatives

Asset Class

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

AUM

FIELD NAME	AUM
Description	Stands for Asset Under Management. Indicates the fund's total market value (to be calculated with the Amount Decimals).
Format	Amount (unsigned integer 64)
Length	8
Possible Values	0..2^64-2 Null value: 2^64-1
Used In	CashStandingDataFile (9007)
User For	Cash

Authorized Price Fluctuation

FIELD NAME	AUTHORIZED PRICE FLUCTUATION
Description	Lower Limit of the APF range. Price with '.' as a separator followed by 7 decimals.
Format	Price
Length	8
Possible Values	From -2^63+1 to 2^63-1
Used In	Authorized Price Fluctuation File (9008)

Authorized Price Fluctuation Type

FIELD NAME	AUTHORIZED PRICE FLUCTUATION TYPE
Description	Indicates whether the APF is expressed in Percentage or Absolute Value
Format	Enumarated
Length	1
Possible Values	1 Percentage 2 Absolute Value
Used In	Authorized Price Fluctuation File (9008)

B

Benchmark Style

FIELD NAME	BENCHMARK STYLE
Description	Instrument Benchmark Style
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	1 Emerging 2 Corporate and Government Bond 3 Style 4 Developed Markets 5 Others 6 Currencies 7 Commodities 8 Cryptocurrencies
Used In	CashStandingDataFile (9007)
User For	Cash

BIC Main Depositary

FIELD NAME	BIC MAIN DEPOSITARY
Description	Identifies the BIC of the default depository organization.
Format	Alphanumerical ID (character)
Length	11
Used In	CashStandingDataFile (9007)
User For	Cash

Block Price Control ID

FIELD NAME	BLOCK PRICE CONTROL ID
Description	ID of the Block Price Table.
Format	Numerical ID (unsigned integer 16) XML: unsigned integer 16
Length	2
Possible Values	0..2^16-2 Null value: 2^16-1
Used In	CashStandingDataFile (9007)
User For	Cash

Bloomberg Ticker Code

FIELD NAME	BLOOMBERG TICKER CODE
Description	Indicates the Bloomberg Ticker Code.
Format	Alphanumerical ID (character)
Length	13
Used In	CashStandingDataFile (9007)
User For	Cash

Bps High Collar

FIELD NAME	BPS HIGH COLLAR
Description	Indicates the High collar applied on the NAV order book of ETF MTF. It is derived from the creation fees of the primary market. Information expressed in basis points (bps) (to be calculated with the Price/Index Level Decimals).
Format	Price (signed integer 64)
Length	8
Possible Values	-2^63+1..2^63-1 Null value: -2^63
Used In	CashStandingDataFile (9007)
User For	Cash

Bps Low Collar

FIELD NAME	BPS LOW COLLAR
Description	Indicates the low collar applied on the NAV order book of ETF MTF. It is derived from the redemption fees of the primary market. Information expressed in basis points (bps) (to be calculated with the Price/Index Level Decimals).
Format	Price (signed integer 64)
Length	8
Possible Values	-2^63+1..2^63-1 Null value: -2^63
Used In	CashStandingDataFile (9007)
User For	Cash

Business Day Offset

FIELD NAME	BUSINESSDAYOFFSET
Description	Always equal to 2
Format	Numerical
Length	1
Possible Values	2
Used In	Total Return Futures Conversion Parameters files
User For	Derivatives

Buy Back Indicator

FIELD NAME	BUY BACK INDICATOR
Description	Flag indicating whether the buy back functionality is activated or not (0: deactivated; 1: activated).
Format	Boolean (unsigned integer 8)
Length	1
Possible Values	0..2^8-2 Null value: 2^8-1
Used In	CashStandingDataFile (9007)

C

CFI

FIELD NAME	CFI
Description	Classification code of a financial instrument defined by the ISO-10962:2015 standard.
Format	Text (character)
Length	6
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)
User For	Cash and Derivatives

CGDSVAL

FIELD NAME	CGDSVAL
Description	Instrument category
Format	Text
Length	1
Possible Values	A - Equity type securities (including shares) O - Bonds and equity linked bonds (i.e. convertible bonds and exchangeable bonds) I - Indexes T - Trackers W - Warrants and certificates D - Other.
Used In	MBR_FAMINSTR
User For	Cash

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).
Format	Numerical (unsigned integer 16)
Length	2
Possible Values	0..2^16-2 Null value: 2^16-1
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)
User For	Cash and Derivatives

Channel Speed

FIELD NAME	CHANNEL SPEED
Description	Defines the Channel bandwidth.
Format	Enumerated (character)
Length	4
Possible Values	100M 100Mbps Channel 1G 1Gbps Channel 10G 10Gbps Channel
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)
User For	Cash and Derivatives

Channel Type

FIELD NAME	CHANNEL TYPE
Description	Defines the channel.
Format	Enumerated (character)
Length	4
Possible Values	FBOU Full Order Book – Order Update message FBMU Full Order Book – Market Update message REFI Indices and referential channel REFT Trades and referential channel BBBO Best Bid and Best Offer channel APSI APA SI Quotes channel APTR APA Trade Publication channel SNPS Synapse Trades channel EBLK Block channel
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)
User For	Cash and Derivatives

CISIN

FIELD NAME	CISIN
Description	Instrument ISIN code
Format	Text
Length	12
Possible Values	Instrument ISIN codes
Used In	MBR_FAMINSTR
User For	Cash

CIDGRC

FIELD NAME	CIDGRC
Description	Trading group code
Format	Text
Length	2
Possible Values	Internal Euronext trading group codes
Used In	MBR_FAMINSTR
User For	Cash

Closing Price

FIELD NAME	CLOSING PRICE
Description	Represents the closing price of a given instrument (to be calculated with the Price/Index Level Decimals).
Format	Price (signed integer 64)
Length	8
Possible Values	-2^63+1..2^63-1 Null value: -2^63
Used In	Closing Price Recovery
User For	Cash

Closing Price Type

FIELD NAME	CLOSING PRICE TYPE
Description	Closing Price Type. Indicates the type of closing Price configured for the instrument. If none, Last Adjusted Closing Price is used.
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	1 Last Traded Price (LTP) 2 Volume Weighted Average Price (VWAP) 3 Volume Weighted Average Price (VWAP X Trades) 4 Closing Uncrossing Price – VWAP 5 Closing Uncrossing Price – BBO 6 VWAP – BBO 7 Not Applicable 8 VWAP - Closing Price of Reference Market 9 Last Adjusted Closing Price (LACP) Null value: 2^8-1
Used In	CashStandingDataFile (9007)
User For	Cash

Code Euronext

FIELD NAME	CODE_EURONEXT
Description	*Internal Euronext instrument identify code / ISIN*
Format	*Text*
Length	*12*
Possible Values	*Instrument ISIN codes*
Used In	MBR_FAMINSTR
User For	Cash

Collar Expansion Factor

FIELD NAME	COLLAR EXPANSION FACTOR
Description	Numerical coefficient applied in collar calculation.
Format	Numerical ID (unsigned integer 8)
Length	1
Possible Values	0..2^8-2 Null value: 2^8-1
Used In	DerivativesStandingDataFile (9013)

Collar Max Unhalt Nb

FIELD NAME	COLLAR MAX UNHALT NB
Description	Maximum number of automatic attempts to unhalt system. Applies only if Dynamic Collar Logic enables unhalting. Used for Trade Price Validation (TPV).
Format	Quantity (unsigned integer 8)
Length	1
Possible Values	0..2^8-2 Null value: 2^8-1
Used In	DerivativesStandingDataFile (9013)

Collar Unhalt Delay

FIELD NAME	COLLAR UNHALT DELAY
Description	Delay (in seconds) of automatic unhalt If Dynamic Collar Logic enables unhalting. Used for Trade Price Validation (TPV).
Format	Time (unsigned integer 32)
Length	4
Possible Values	0..2^32-2 Null value: 2^32-1
Used In	DerivativesStandingDataFile (9013)

Collars Multiplier

FIELD NAME	COLLARS MULTIPLIER
Description	Allows to determine the effective Collars by applying this multiplier to the Market Quality spread, which enables clients to determine in real time the collars applied by the system for each individual order book (to be calculated with the Ratio / Multiplier Decimals).

FIELD NAME	COLLARS MULTIPLIER
Format	Numerical (unsigned integer 32)
Length	4
Possible Values	0..2^32-2 Null value: 2^32-1
Used In	ReferenceSpreadsFile (9045)
User For	Derivatives

Contract Code

FIELD NAME	CONTRACTCODE
Description	Contract code
Format	Text (character)
Length	6
Used In	Total Return Futures Conversion Parameters files
User For	Derivatives

Contract Event Date

FIELD NAME	CONTRACT EVENT DATE
Description	XML additional information: (Format YYYYMMDD).
Format	Date (unsigned integer 16) XML: XML date
Length	2
Possible Values	0..2^16-2 Null value: 2^16-1
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Contract Name

FIELD NAME	CONTRACT NAME
Description	Contract Name
Format	Text (character)
Length	60
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Contract Symbol Index

FIELD NAME	CONTRACT SYMBOL INDEX
Description	Identifies the contract of this instrument by its Symbol Index.
Format	Numerical ID (unsigned integer 32)
Length	4
Possible Values	0..2^32-2 Null value: 2^32-1
Used In	DerivativesStandingDataFile (9013)

FIELD NAME	CONTRACT SYMBOL INDEX
User For	Derivatives

Contract Trading Type

FIELD NAME	CONTRACT TRADING TYPE
Description	Contract Trading Type.
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	0 Not Applicable 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 Null value: 2^8-1
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Contract Type

FIELD NAME	CONTRACT TYPE
Description	Generic Contract Type.
Format	Enumerated (character)
Length	1
Possible Values	F Future O Option U Underlying
Conditions	Value U (Underlying) is for internal Exchange use only
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Conversion Factor

FIELD NAME	CONVERSION FACTOR
Description	It is used to convert the prices of different bonds to a standardized value that can be compared directly to the futures contract (to be calculated with and Ratio / Multiplier Decimals).The calculation of the conversion factor in the context of Bond Futures takes into account factors such as varying coupon rates, different maturities, and the compounding of interest
Format	Numerical (unsigned integer 64)
Length	8
Possible Values	0..2^64-2 Null value: 2^64-1
Used In	Deliverable Bonds File
User For	Derivatives

Corporate Action Counter

FIELD NAME	CORPORATE ACTION COUNTER
Description	Allows to monitor corporate action adjustments. It represents how often the series has been subjected to a corporate event (such as 0, 1, 2, 3, etc) during its lifetime. Note: Euronext legacy products will start at 0 at the migration while Borsa products will inherit the current counter.

Format	Numerical
Length	2
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Country Of Exchange

FIELD NAME	COUNTRY OF EXCHANGE
Description	Country of exchange is the Country associated to the MIC following ISO 3166 Alpha-3.
Format	Alphanumerical ID (character)
Length	3
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)
User For	Cash and Derivatives

Coupon Rate

FIELD NAME	COUPON RATE
Description	In case of Coupon, it represents the rate applicable for the coupon period (to be calculated with and Ratio / Multiplier Decimals.
Format	Numerical ID (unsigned integer 32)
Length	2
Possible Values	0..2^16-2 Null value: 2^16-1
Used In	Deliverable Bonds File
User For	Derivatives

Cumulative Dividend Index

FIELD NAME	CUMULATIVEDIVIDENDINDEX
Description	Accumulated dividend index of current day (C4CD)
Format	Numerical
Length	1
Used In	Total Return Futures Conversion Parameters files
User For	Derivatives

Currency

FIELD NAME	CURRENCY
Description	Currency code (ISO 4217-3A).
Format	Alphanumerical ID (character)
Length	3
Used In	LP_OBLIGATIONS File Exchange Rates File (9024)
User For	Cash

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).
Format	Numerical ID (unsigned integer 32)
Length	4
Possible Values	0..2^32-2 Null value: 2^32-1
Used In	CashStandingDataFile (9007)
User For	Cash

Cut Off Time

FIELD NAME	CUT OFF TIME
Description	Indicates the point reached in the day from which the order will not be processed for the current business day. Time in an integer on 4 bytes expressed as hhmmss
Format	Integer Time in hhmmss (unsigned integer 32)
Length	4
Possible Values	0..2^32-2 Null value: 2^32-1
Used In	CashStandingDataFile (9007)
User For	Cash

D

Daily Distribution

FIELD NAME	DAILYDISTRIBUTION
Description	Today's Accumulated dividend Index Close - Yesterday's Accumulated dividend Index Close
Format	Numerical
Length	8
Used In	Total Return Futures Conversion Parameters files
User For	Derivatives

Daily Funding

FIELD NAME	DAILYFUNDING
Description	Today's Funding Index Close - Yesterday's Funding Index Close
Format	Numerical
Length	8
Used In	Total Return Futures Conversion Parameters files
User For	Derivatives

Dark Eligibility

FIELD NAME	DARK ELIGIBILITY
Description	Indicates the Eligibility to dark. 0 is not eligible, 1 is eligible.
Format	Boolean (unsigned integer 8)
Length	1
Possible Values	0..2^8-2 Null value: 2^8-1
Used In	CashStandingDataFile (9007)
User For	Cash

Dark LIS Threshold

FIELD NAME	DARK LIS THRESHOLD
Description	Defines the minimum amount of an order to benefit from the LIS (Large In Scale) pre-transparency waiver (to be calculated with the Amount Decimals).
Format	Amount (unsigned integer 64)
Length	8
Possible Values	0..2^64-2 Null value: 2^64-1
Used In	CashStandingDataFile (9007)
User For	Cash

Dark Min Quantity

FIELD NAME	DARK MINIMUM QUANTITY
Description	Defines the minimum quantity required for an order to be filled in the Dark liquidity. 0 indicates that no minimum amount is required.
Format	Quantity (unsigned integer 32)
Length	4
Possible Values	0..2^32-2 Null value: 2^32-1
Used In	CashStandingDataFile (9007)
User For	Cash

Date Next Tradable NAV

FIELD NAME	DATE NEXT TRADABLE NAV
Description	Date of the next tradable NAV. Date in an integer on 4 bytes expressed as YYYYMMDD
Format	Date (unsigned integer 32)
Length	4
Possible Values	0..2^32-2 Null value: 2^32-1
Used In	CashStandingDataFile (9007)
User For	Cash

Date Of Last Trade

FIELD NAME	DATE OF LAST TRADE
Description	XML additional information:

FIELD NAME	DATE OF LAST TRADE
	(Format YYYYMMDD).
Format	Date (unsigned integer 16) XML: XML date
Length	2
Possible Values	0..2^16-2 Null value: 2^16-1
Used In	CashStandingDataFile (9007)
User For	Cash

Day Settle Date

FIELD NAME	DAYSETTLDATE
Description	Date of current day plus 2 business days
Format	Date
Length	17
Used In	Total Return Future Conversion Parameters files

Days To Expiry

FIELD NAME	DAYS TO EXPIRY
Description	Number of Calendar days until the Last Trading Day of the Expiry.
Format	Numerical (unsigned integer 16)
Length	2
Possible Values	0..2^16-2 Null value: 2^16-1
Used In	DerivativesStandingDataFile (9013)

Days To Maturity

FIELD NAME	DAYSTOMATURITY
Description	Number of Calendar days to maturity for each expiry
Format	Numerical
Length	1
Used In	Total Return Futures Conversion Parameters files

Declaration Duration

FIELD NAME	DECLARATION DURATION
Description	Declaration Duration (in minutes).
Format	Time (unsigned integer 64) XML: unsigned integer 64
Length	8
Possible Values	0..2^64-2 Null value: 2^64-1
Used In	CashStandingDataFile (9007)

Delivery Date

FIELD NAME	DELIVERY DATE
Description	Delivery date of the instrument. This field is populated only in case the 'Settlement Method' of the Contract is set to 'Physical', otherwise it is left empty.
Format	YYYYMMDD
Length	8
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Delivery End Date

FIELD NAME	DELIVERY END DATE
Description	Indicates the last calendar day of the Expiry's Delivery Period (Epoch - in number of days since the 1st of January 1970).
Format	YYYYMMDD
Length	8
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Delivery Start Date

FIELD NAME	DELIVERY START DATE
Description	Indicates the first calendar day of the Expiry's Delivery Period (Epoch - in number of days since the 1st of January 1970).
Format	YYYYMMDD
Length	8
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Deferred Publication Indicator

FIELD NAME	DEFERRED PUBLICATION INDICATOR
Description	This field indicates whether Deferred Publication is accepted for the contract or not. (0: False; 1: True).
Format	Boolean (unsigned integer 8)
Length	1
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Depositary List

FIELD NAME	DEPOSITARY LIST
Description	Identifies the possible main depository organizations (maximum four) for shares or fixed income. Use the clearing house to determine the relevant system for settling trades. Valid values are: - '00001' – Euroclear France - '00002' – Euroclear Belgium (ex-CIKBelgium) - '00003' – Euroclear Nederland (ex-NECIGEF) - '00004' – X/N (BoB service) - '00005' – VIF (non-fungible Belgian instruments) - '00006' – Euroclear Bank - '00007' – NIEC - '00008' – Physical

FIELD NAME	DEPOSITARY LIST
	- '00009' – Euronext Paris non Euroclear France - '00010' – Euronext Securities | Porto (ex-Interbolsa) - '00012' – Euronext Securities | Milan (ex-Monte Titoli) - '00000' – No depository organization - 'Nulls' – Not significant
Format	Text (character)
Length	20
Used In	CashStandingDataFile (9007)
User For	Cash

Derivatives Instrument Trading Code

FIELD NAME	DERIVATIVES INSTRUMENT TRADING CODE
Description	Derivatives Instrument Trading Code (formerly AMR) is composed of Exchange Code, Contract Type, Product Code, Expiry. For Options, Strike and Option Type (Put or Call) is added.
Format	Alphanumerical ID (character)
Length	18
Used In	DerivativesStandingDataFile (9013)
User For	Cash and Derivatives

Derivatives Instrument Type

FIELD NAME	DERIVATIVES INSTRUMENT TYPE
Description	Indicates the type of derivative instrument
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	0 Call Option 1 Put Option 2 Strategy 3 Individual Future 4 Underlying Null value: 2^8-1
Conditions	Value U (Underlying) is for internal Exchange use only
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Derivatives Market Model

FIELD NAME	DERIVATIVES MARKET MODEL
Description	Type of synthetic quote applied to the contract
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	0 No Synthetic Quote 1 Spontaneous Implied Matching 2 Event Driven Implied Matching Null value: 2^8-1
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Dividend Frequency

FIELD NAME	DIVIDEND FREQUENCY
Description	Indicates how often a dividend is paid by an individual instrument.
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	1 Capitalization 2 Monthly 3 Yearly Null value: 2^8-1
Used In	CashStandingDataFile (9007)
User For	Cash

DJCALD

FIELD NAME	DJCALD
Description	Instrument trading date (YYYYMMDD)
Format	Text (character)
Length	8
Used In	MBR_FAMINSTR
User For	Cash

DR Source IP Range

FIELD NAME	DR SOURCE IP RANGE
Description	Defines the Disaster Recovery IP address /25 range number (IP v4).
Format	Text (character)
Length	20
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)
User For	Cash and Derivatives

Dynamic Collar Logic

FIELD NAME	DYNAMIC COLLAR LOGIC
Description	For Derivatives, Dynamic Collar Logic is a field used to identify the method of handling orders in case of Trade Price Validation (TPV) being triggered. For Cash, Dynamic Collar Logic is used internally.
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	0 Not Active 2 No Halt with Reject (*not in use*) 3 Halt with Acceptation Null value: 2^8-1
Used In	DerivativesStandingDataFile (9013)

E

EDSP Tick Size

FIELD NAME	EDSP TICK SIZE
Description	Specific Tick Size value applicable for EDSP. It's calculated using the PriceDecimals.
Format	Price (unsigned integer 64)
Length	8
Possible Values	0..2^64-2 Null value: 2^64-1
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Eligible For Margin

FIELD NAME	ELIGIBLE FOR MARGIN
Description	Indicates if the instrument is eligible for margin or not.
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	1 Yes 0 No Null value: 2^8-1
Used In	CashStandingDataFile (9007)

EMM

FIELD NAME	EMM
Description	Defines the Exchange Market Mechanism applied on each platform. In the Reject (07) message: ▪ Populated only if provided as a valid value in the corresponding Inbound request AND the corresponding Inbound request was technically correctly formatted; otherwise it is provided at the Null value. ▪ Not populated for rejection of strategy creation on derivative markets. In the Mass Cancel (13) message, it is mandatory when Symbol Index is provided and optional when Instrument Group Code is provided.
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	1 Cash and Derivative Central Order Book (COB) 2 NAV Trading Facility 4 Derivative Wholesales 5 Cash On Exchange Off book 6 Euronext off-exchange trade reports 7 Derivative On Exchange Off book 8 ETF MTF - NAV Central Order Book 9 Listed-not traded 15 Delta Neutral Contingency leg 99 Not Applicable (For indices and iNAV) Null value: 2^8-1
Conditions	In TCS messages only possible values are '2' = NAV Trading Facility and '5' = Cash On Exchange Off book. Field not populated in Reject (07) messages for rejection of strategy creation on derivatives markets.
Used In	CashStandingDataFile (9007) CashTickSizeReferentialFile (9020) DerivativesStandingDataFile (9013)

FIELD NAME	EMM
User For	Cash and Derivatives

End Observation Date

FIELD NAME	END OBSERVATION DATE
Description	End date of the observation period enabling to know when prices from PRA should be taken into account for the computation of the EDSP.
Format	YYYYMMDD
Length	8
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

End Validity Date

FIELD NAME	END VALIDITY DATE
Description	For guaranteed instrument, the End Validity Date is the date when the Clearing House triggers the buy-in procedure because of the seller delivery failure. For non-guaranteed instrument, the End Validity Date corresponds to the date when the trade is cancelled by the CSD and cash settlement/compensation is performed according to Euronext Securities rules.
Format	Text(character)
Length	8
Used In	CashStandingDataFile (9007)
User For	Cash

Energy Identification Code

FIELD NAME	ENERGY IDENTIFICATION CODE
Description	Energy Identification Coding (EIC) scheme has been developed, managed and maintained to facilitate cross-border exchanges and to efficiently and reliably identify different objects and parties relating to the Energy Markets and its operations. In the context of Power Derivatives Market, the EIC Code (associated with an EIC Display Name) is used to uniquely identify the System Price Area, as well as the different regions in the System Price area.
Format	Alphanumerical ID(character)
Length	16
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Exchange Code

FIELD NAME	EXCHANGE CODE
Description	Indicates the Market Place.
Format	Enumerated (character)
Length	1
Possible Values	A Amsterdam Equity Derivatives B Brussels Equity Derivatives C Paris Equity Underlyings D Brussels Cash Underlyings E Milan Equity Derivatives F Brussels Index Derivatives G Amsterdam Cash Underlyings H Lisbon Cash Underlyings I Milan Index Derivatives

FIELD NAME	EXCHANGE CODE
	J Paris Index Derivatives K Amsterdam Index Derivatives L Oslo Cash Underlying M Lisbon Index Derivatives N Oslo Index Derivatives O Oslo Equity Derivatives P Paris Equity Derivatives R Amsterdam Commodities Derivatives S Lisbon Equity Derivatives T Milan Interest Rate Derivatives U Milan Cash Underlying V Euronext Amsterdam - Other Commodities Y Paris Commodities Derivatives Z Amsterdam Currency Derivatives
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Exchange Rate

FIELD NAME	EXCHANGE RATE
Description	Interbank Rate.
Format	Numerical ID (unsigned integer 64)
Length	8
Possible Values	From 0 to 2^64-2
Used In	Exchange Rates File (9024)
User For	Cash

Exchange Rate Decimals

FIELD NAME	EXCHANGE RATE DECIMALS
Description	Indicates the number of decimal places for the Exchange Rate. The actual rate is calculated as: Computed Rate = ExchangeRate × 10^(−ExchangeRateDecimals).
Format	Numerical ID (unsigned integer 8)
Length	1
Possible Values	From 0 to 2^8-2
Used In	Exchange Rates File (9024)
User For	Cash

Expiration Date

FIELD NAME	EXPIRATION DATE
Description	Expiration date of the instrument
Format	YYYYMMDD
Length	8
Used In	DerivativesStandingDataFile (9013) Deliverable Bond File
User For	Derivatives

Exercise Style

FIELD NAME	EXERCISE STYLE
Description	Type of exercise of an instrument
Format	Enumerated (unsigned integer 8)

FIELD NAME	EXERCISE STYLE
Length	1
Possible Values	0 European 1 American 2 Asian 3 Bermudan 4 Other 5 Periodic Null value: 2^8-1
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)
User For	Cash and Derivatives

Expiry Code

FIELD NAME	EXPIRYCODE
Description	Maturity identifier with format MMMYY
Format	Text
Length	6
Used In	Total Return Futures Parameter files
User For	Derivatives

Expiry Cycle Type

FIELD NAME	EXPIRY CYCLE TYPE
Description	Defines the expiry cycle type
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	1 Daily 2 Weekly 3 Monthly 4 Quarterly 5 Half-Yearly 6 Yearly Null value: 2^8-1
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Expiry Settlement Date

FIELD NAME	EXPSETTLDATE
Description	Expiry settlement date (expiry date plus 2 business days)
Format	Date
Length	17
Used In	Total Return Futures Conversion Parameters files
User For	Derivatives

Exposition Type

FIELD NAME	EXPOSITION TYPE
Description	Indicates the ETF replication method.
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	1 Physical 2 Synthetic 3 Sampling Null value: 2^8-1
Used In	CashStandingDataFile (9007)
User For	Cash

External Instrument ID

FIELD NAME	EXTERNAL INSTRUMENT ID
Description	External Instrument ID – • Field in OutrightStandingDataCompositionRep identifies the Energy Identification Code of an EPAD Power Contract for the underlying composition • Field in OutrightStandingDataUnitary section identifies: ○ the single expiry of Power Contract (determination rules are explained in DerivativesStandingDataFile (9013) section) ○ the expiry of any other Contract (determination rules are explained in DerivativesStandingDataFile (9013) section) • Field in StrategyStandingDataUnitary, for FishpoolI STRIP strategy, identifies the name to be displayed on the website
Format	Numerical ID (character)
Length	20
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

F

Final Index

FIELD NAME	FINALINDEX
Description	CAC index close of the current day
Format	Numerical
Length	8
Used In	Total Return Futures Conversion Parameters files
Used For	Derivatives

Firm ID

FIELD NAME	FIRM ID
Description	Internal Euronext trading member's unique identifier
Format	Alphanumeric ID
Length	8
Possible Values	99999999
Used In	LP OBLIGATIONS File
User For	Cash

Firm Name

FIELD NAME	FIRMNAME
Description	Internal Euronext trading member's unique identifier
Format	Text
Length	30
Possible Values	X(30)
Used In	LP OBLIGATIONS File
User For	Cash

First Settlement Date

FIELD NAME	FIRST SETTLEMENT DATE
Description	XML additional information: (Format YYYYMMDD).
Format	Date (unsigned integer 16) XML: XML date
Length	2
Possible Values	0..2^16-2 Null value: 2^16-1
Used In	CashStandingDataFile (9007)
User For	Cash

Full Instrument Name

FIELD NAME	FULL INSTRUMENT NAME
Description	Full Instrument Name.
Format	Text (character)
Length	102
Used In	CashStandingDataFile (9007)
User For	Cash

Funding Days

FIELD NAME	FUNDINGDAYS
Description	Today's DaySettlDate minus yesterday's DaySettlDate
Format	Numerical
Length	1
Used In	Total Return Futures Conversion Parameters files
User For	Derivatives

Funding Index

FIELD NAME	FUNDINGINDEX
Description	Funding index of current day (C4FU)
Format	Numerical

Length	8
Used In	Total Return Futures Conversion Parameters files
User For	Derivatives

Funding Rate

FIELD NAME	FUNDINGRATE
Description	Recalibrated EONIA[1] index of the previous business day
Format	Numerical
Length	8
Used In	Total Return Futures Conversion Parameters files
User For	Derivatives

G

Guarantee Indicator

FIELD NAME	GUARANTEE INDICATOR
Description	Indicates if the trade is guaranteed or not (for clearing purpose)
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	0 This instrument is not guaranteed 1 This instrument is guaranteed 2 This instrument is not clearable 8 This instrument is part of Cleared Borrowing and Lending Service (CBLM) and is guaranteed Null value: 2^8-1
Used In	CashStandingDataFile (9007)
User For	Cash

I

ICB

FIELD NAME	ICB
Description	*Identifies for a listed instrument, the economic subsector of the issuing company in the ICB (Industry Classification Benchmark) classification.* This field is not relevant and is currently filled with '0000000000000000'.
Format	Alphanumerical ID (character)
Length	16
Used In	CashStandingDataFile (9007)
User For	Cash

ICB Code

FIELD NAME	ICB CODE
Description	*Identifies for a listed instrument, the economic subsector of the issuing company in the ICB (Industry*

FIELD NAME	ICB CODE
	Classification Benchmark) classification. This field is not relevant and is currently filled with '00000000'.
Format	Alphanumerical ID (character)
Length	8
Used In	CashStandingDataFile (9007)
User For	Cash

ICS Indicator

FIELD NAME	ICS INDICATOR
Description	Indicates whether a Contract is managing Inter Contract Strategies (ICS), which are strategies where the legs are within different Contracts (0: False, 1: True).
Format	Boolean (unsigned integer 8)
Length	1
Possible Values	0..2^8-2 Null value: 2^8-1
Used In	DerivativesStandingDataFile (9013)
User For	Cash

ICSD

FIELD NAME	ICSD
Description	Indicates if the settlement can be processed through an International CSD (1) or not (0).
Format	Boolean (unsigned integer 8)
Length	1
Possible Values	0..2^8-2 Null value: 2^8-1
Used In	CashStandingDataFile (9007)
User For	Cash

Index

FIELD NAME	INDEX
Description	Index name
Format	Text (character)
Length	30
Used In	Euronext RLP Universe
User For	Cash

Index Leverage

FIELD NAME	INDEX LEVERAGE
Description	Indicates the multiplier coefficient of an leveraged fund. (To be calculated with RatioDecimal)
Format	Numerical (unsigned integer 32)
Length	4
Possible Values	0..2^32-2 Null value: 2^32-1

FIELD NAME	INDEX LEVERAGE
Used In	CashStandingDataFile (9007)
User For	Cash

Instrument Business Date

FIELD NAME	INSTBUSDATE
Description	Date of current day
Format	Date
Length	17
Used In	Total Return Futures Conversion Parameters files
User For	Derivatives

Instrument Category

FIELD NAME	INSTRUMENT CATEGORY
Description	Indicates to which category the instrument belongs.
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	1 Equities 2 Fixed Income 3 Warrants And Certificates 6 Trackers 7 Futures 10 Options 11 Indices 12 Euronext Funds Services 14 iNAV (Indicative Net Asset Value) 15 Fund 16 Forex 254 Miscellaneous Null value: 2^8-1
Used In	CashStandingDataFile (9007)
User For	Cash and Derivatives

Instrument Code

FIELD NAME	INSTRUMENT TRADING CODE
Description	Cash: Trading code is a 12-character string, the only instrument identifier that is unique in the feed in addition to the symbol index.
Format	Alphanumerical ID (character)
Length	12
Used In	Euronext RLP Universe
User For	Cash

Instrument Delisting Indicator

FIELD NAME	INSTRUMENT DELISTING INDICATOR
Description	Indicates whether the instrument is delisted or not. (0 = No ; 1 = Yes)
Format	Boolean (unsigned integer 8)

FIELD NAME	INSTRUMENT DELISTING INDICATOR
Length	1
Possible Values	0..2^8-2 Null value: 2^8-1
Used In	CashStandingDataFile (9007)

Instrument Event Date

FIELD NAME	INSTRUMENT EVENT DATE
Description	XML additional information: (Format YYYYMMDD).
Format	Date (unsigned integer 16) XML: XML date
Length	2
Possible Values	0..2^16-2 Null value: 2^16-1
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)
User For	Cash and Derivatives

Instrument Group Code

FIELD NAME	INSTRUMENT GROUP CODE
Description	Instrument Group / Class Identifier.
Format	Alphanumerical ID (character)
Length	2
Used In	CashStandingDataFile (9007)
User For	Cash

Instrument Name

FIELD NAME	INSTRUMENT NAME
Description	Instrument Name
Format	Text (character)
Length	18
Used In	CashStandingDataFile (9007)
User For	Cash

Instrument Trading Code

FIELD NAME	INSTRUMENT TRADING CODE
Description	Cash: Trading code is a 12-character string, the only instrument identifier that is unique in the feed in addition to the symbol index.
Format	Alphanumerical ID (character)
Length	15
Used In	CashStandingDataFile (9007)
User For	Cash and Derivatives

Instrument Type

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

Instrument Unit Expression

FIELD NAME	INSTRUMENT UNIT EXPRESSION
Description	Unit in which the instrument is quoted.
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	1 Units 2 Percentage of Nominal Excluding Accrued Interest (Clean) 3 Basis Points 4 Percentage Mixed 5 Percentage of Nominal Including Accrued Interest (Dirty) 6 Percentage of Par Value 7 Yield 8 Kilograms 9 Ounces Null value: 2^8-1
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)
User For	Cash and Derivatives

IP Address DR

FIELD NAME	IP ADDRESS DR
Description	IP Address of the Disaster Recovery access to the gateway. Populated only for the Disaster Recovery environment, in the file generated for the Production environment. Blank for all other environments (IP v4).
Format	Text (character) XML: character
Length	XML: 15
Possible Values	XML: Valid IP v4 address
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

IP Address Primary

FIELD NAME	IP ADDRESS PRIMARY
Description	IP Address of the Primary and Secondary (backup) access to the gateway. Provided for all environments (IP v4).
Format	Text (character) XML: character
Length	XML: 15
Possible Values	XML: Valid IP v4 address
Used In	CashStandingDataFile (9007) 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.
Format	Alphanumerical ID (character)
Length	12
Conditions	For MiFID Declaration Trade Entry (40) message, the Symbol Index or MIC - ISIN - Currency must be specified. If both Symbol Index and MIC - ISIN - Currency are populated, MIC - ISIN - Currency will be ignored and only the Symbol Index will be taken into consideration.
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013) PrevDayCapAndVolTradFile (9015) LP_OBLIGATIONS File Closing Price Recovery Deliverable Bond File
User For	Cash and Derivatives

Issue Price

FIELD NAME	ISSUE PRICE
Description	Issuing price of the instrument
Format	Price (signed integer 64)
Length	8
Possible Values	-2^63+1..2^63-1 Null value: -2^63
Used In	CashStandingDataFile (9007)
User For	Cash

Issue Price Decimals

FIELD NAME	ISSUE PRICE DECIMALS
Description	Indicates the number of decimals for Issue Price related to this Symbol Index
Format	Decimal Places (unsigned integer 8)
Length	1
Possible Values	0..2^8-2 Null value: 2^8-1
Used In	CashStandingDataFile (9007)

FIELD NAME	ISSUE PRICE DECIMALS
User For	Cash

Issuer Name

FIELD NAME	ISSUER NAME
Description	Indicates the name of the Legal Issuing Entity.
Format	Text (character)
Length	80
Used In	CashStandingDataFile (9007)
User For	Cash

Issuing Country

FIELD NAME	ISSUING COUNTRY
Description	Issuing country. Provides the ISO 3166 (Alpha 3) code for the country of headquarter company that issued the instrument.
Format	Alphanumerical ID (character)
Length	3
Used In	CashStandingDataFile (9007)
User For	Cash

L

Last Adjusted Closing Price

FIELD NAME	LAST ADJUSTED CLOSING PRICE
Description	Last traded price of the previous trading day after application of the adjustment coefficient (to be calculated with the Price/Index Level Decimals). Not provided for European instruments.
Format	Price (signed integer 64)
Length	8
Possible Values	-2^63+1..2^63-1 Null value: -2^63
Used In	CashStandingDataFile (9007)
User For	Cash

Last Trading Date

FIELD NAME	LAST TRADING DATE
Description	Date until which the instrument is tradable. (Format YYYYMMDD).
Format	XML: XML date YYYYMMDD
Length	2
Used In	DerivativesStandingDataFile (9013)
User For	Cash and Derivatives

Leg Buy Sell

FIELD NAME	LEG BUY OR SELL
Description	Leg Side.
Format	Enumerated (character)
Length	1
Possible Values	B Buy S Sell
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Leg Contract Symbol Index

FIELD NAME	LEG CONTRACT SYMBOL INDEX
Description	Optiq identification code of the Underlying Contract allowed as part of the strategy
Format	Numerical ID (unsigned integer 32)
Length	4
Possible Values	0..2^32-2 Null value: 2^32-1
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Leg Number

FIELD NAME	LEG NUMBER
Description	Number of a Leg inside a Strategy.
Format	Numerical ID
Length	100
Possible Values	0..2^32-2 Null value: 2^32-1
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Leg Price

FIELD NAME	LEG PRICE
Description	Price of corresponding strategy leg (to be calculated with the Price/Index Level Decimals).
Format	Price (signed integer 64)
Length	8
Possible Values	-2^63+1..2^63-1 Null value: -2^63
Conditions	This field is not populated in message Security Definition Request (60) only for the submission of a Delta-neutral strategy.
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Leg Ratio

FIELD NAME	LEG RATIO
Description	Ratio of lots for the leg. For contingent trades, the delta. ▪ For Contracts (Future or Option), it is the leg ratio, with the maximum value being 99999. If the value submitted by a customer is higher, it will be changed by the system to the maximum value (99999). ▪ For Underlyings (Cash or Future), the delta is used with special rules: For the Underlying leg of volatility strategies, this should be the delta represented directly as an integer value of the percentage, without division or decimals (e.g.: a delta of 65% should be represented by 65), with the maximum value being 9999 (9999%). If the value submitted by a customer is higher, it will be changed by the system to the maximum value (9999). For Conversion Reversal Strategies (Type = 'R'), the delta is always set to 100.
Format	Quantity (unsigned integer 32)
Length	4
Possible Values	0..99999
Condition	For New Wholesale Order (64) only populated for strategies
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Leg Side

FIELD NAME	LEG SIDE
Description	Indicates to which side of the spread calculation the Underlying Leg identified corresponds to.
Format	Enumerated
Length	1
Possible Values	1 – Buy 2 – Sell
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

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.
Format	Numerical ID (unsigned integer 32)
Length	4
Possible Values	0..2^32-2 Null value: 2^32-1
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

LEI Code

FIELD NAME	LEI CODE
Description	LEI (Legal Entity Identifier) Code
Format	Alphanumerical ID (character)
Length	20
Used In	CashStandingDataFile (9007)

FIELD NAME	LEI CODE
User For	Cash and Derivatives

LFAMINSTR

FIELD NAME	LFAMINSTR
Description	Instrument category description
Format	Text
Length	30
Used In	MBR_FAMINSTR
User For	Cash

Linked Symbol Index

FIELD NAME	LINKED SYMBOL INDEX
Description	Indicates which sub-expiries are linked to a given expiry. This link is necessary for the cascading mechanism management at Clearing level and for Settlement Price calculation at Pricer level. For Settlement, it reflects the father - son connection between expiries of the different contracts, but same underlying. Example: ▪ The expiries Q1 25, Q2 2025, Q3 2025 and Q4 25 of Power Derivative Contracts all have the Linked Symbol Index equal to the Yearly 2025 expiry. ▪ For the daily expiries, the Linked Symbol Index will be of that corresponding weekly expiry. ▪ For the weekly expiries, the Linked Symbol Index will be of that corresponding Monthly expiry.For the monthly expiries, the Linked Symbol Index will be of that corresponding Quarterly expiry.
Format	Numerical ID (unsigned integer 32)
Length	4
Possible Values	0..2^32-2 Null value: 2^32-1
Used In	DerivativesStandingDataFile (9013)

Liquid Instrument Indicator

FIELD NAME	LIQUID INSTRUMENT INDICATOR
Description	Indicates whether the instrument is liquid or not, as defined per MiFID II. (0 = Illiquid ; 1 = Liquid)
Format	Boolean (unsigned integer 8)
Length	1
Possible Values	0..2^8-2 Null value: 2^8-1
Used In	CashStandingDataFile (9007)

LIS Pre Trade Threshold

FIELD NAME	LIS PRE TRADE THRESHOLD
Description	Number of lots representing the Large In Scale pre trade transparency threshold.
Format	Numerical (unsigned integer 64)
Length	8
Possible Values	0..2^64-2
Used In	DerivativesStandingDataFile (9013)

FIELD NAME	LIS PRE TRADE THRESHOLD
User For	Derivatives

LIS Post Trade Threshold

FIELD NAME	LIS POST TRADE THRESHOLD
Description	Number of lots representing the Large In Scale post trade transparency threshold.
Format	Numerical (unsigned integer 64)
Length	8
Possible Values	0..2^64-2
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Listing Date

FIELD NAME	LISTING DATE
Description	Indicates the listing date of the fund on the Exchange of Reference. Date in an integer on 4 bytes expressed as YYYYMMDD
Format	Date (unsigned integer 32)
Length	4
Possible Values	0..2^32-2 Null value: 2^32-1
Used In	CashStandingDataFile (9007)
User For	Cash

Long Mnemonic

FIELD NAME	LONG MNEMONIC
Description	Mnemonic code of the instrument. This field is not populated for every instrument.
Format	Alphanumerical ID (character)
Length	6
Used In	CashStandingDataFile (9007)
User For	Cash

Lot Multiplier

FIELD NAME	LOT MULTIPLIER
Description	Amount of underlying instrument per unit of a derivative contract (to be calculated with the Ratio / Multiplier Decimals). Due to corporate actions, the value may be different between value provided within this field in Contract Standing Data and Outright Standing Data. Value in Outright Standing Data reflects the adjustment due to the corporate action and should be used for that Outright instrument. Lot Multiplier field is used instead of Trading Unit, because Lot Multiplier supports decimals.
Format	Numerical (unsigned integer 64)
Length	8
Possible Values	0..2^64-2 Null value: 2^64-1
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Lot Size

FIELD NAME	LOT SIZE
Description	For Cash and Derivatives, it defines a multiple of the tradable quantity.
Format	Quantity (unsigned integer 64)
Length	8
Possible Values	0..2^64-2 Null value: 2^64-1
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)
User For	Cash and Derivatives

Lot Unit Conversion Ratio

FIELD NAME	LOT UNIT CONVERSION RATIO
Description	Indicates the number of underlying units equivalent to one Future Spread Contract unit Example: 36.74 (number of wheat bushels that correspond to one metric ton of wheat)
Format	Numerical (unsigned integer 64)
Length	20
Possible Values	0..2^64-2 Null value: 2^64-1
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Low Price Range

FIELD NAME	LOW PRICE RANGE
Description	This field is used to define a Price Range. Starting from this Price and until the next 'Low Price Range', the associated parameter should be applied (to be calculated with the Price / Index Level Decimals).
Format	Price (signed integer 64)
Length	8
Possible Values	-2^63+1..2^63-1 Null value: -2^63
Used In	ReferenceSpreadsFile (9045)
User For	Derivatives

LP Obligation Side

FIELD NAME	LP OBLIGATION SIDE
Description	Internal Euronext Presence obligation side type
Format	Enumerated
Length	1
Possible Values	0 – Bid+Ask 1 – Bid only 2 – Ask only
Used In	LP_OBLIGATIONS File
User For	Cash

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 (ex-CIKBelgium) 00003 - Euroclear Nederland (ex-NECIGEF) 00004 - X/N NBB (BoB service) 00005 - VIF (non-fungible Belgian instruments) 00006 - Euroclear Bank 00007 - Euroclear NIEC (not used) 00008 - Physical 00009 - EURONEXT NON EUROCLEAR 00010 - Euronext Securities | Porto (ex-Interbolsa) 00012 - Euronext Securities | Milan (ex-Monte Titoli) 00015 - SIS SegaInterSettle AG 00016 - OESTERREICHISCHE KONTROLLBANK AG 00017 - Vaerdipapircentralen (VP) 00018 - Clearstream Banking A.G. 00019 - Clearstream Banking S.A . 00021 – KELER 00023 - Finnish Central Securities Depository Ltd 00028 - IBERCLEAR CENTRAL BANK 00030 - Euroclear UK - Ireland Limited 00050 - VERDIPAPIRSENTRALEN, VPS 00051 - STREDISKO CENNYCH PAPIRU 00052 - Swedish Central Securities Depository Ltd 00053 - WARSAW STOCK EXCHANGE/EQUITIES/MAIN MARKET 00000 – No depository organization 'Nulls' - Not significant
Format	Alphanumerical ID (character)
Length	5
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)
User For	Cash and Derivatives

Market Model

FIELD NAME	MARKET MODEL
Description	Market Model identifier.
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	1 Order Driven

FIELD NAME	MARKET MODEL
	2 Quote Driven 3 IPO 4 Primary Market 5 RFQ 6 Conditional Uncrossing Null value: 2^8-1
Used In	CashStandingDataFile (9007)
User For	Cash

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).
Format	Alphanumerical ID (character)
Length	4
Conditions	For Declaration Entry (40) message, it is mandatory when Operation Type = '4' or '6'.
Used In	CashStandingDataFile (9007)
User For	Cash

Market Place

FIELD NAME	MARKET PLACE
Description	Indicates the Market place.
Format	Alphanumerical ID (character)
Length	3
Used In	CashStandingDataFile (9007)
User For	Cash

Market Place Label

FIELD NAME	MARKET PLACE LABEL
Description	Indicates the name/label of the Market Place
Format	Alphanumerical ID (character)
Length	60
Used In	CashStandingDataFile (9007)
User For	Cash

Maturity Date

FIELD NAME	MATURITY DATE
Description	On Cash, Maturity Date of the instrument (text formatted as YYYYMMDD); On Derivatives, Maturity ID of the instrument (text formatted as YYYYMM00).
Format	Text (character)

FIELD NAME	MATURITY DATE
Length	8
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013) Deliverable Bond File
User For	Cash and Derivatives

Maximum Decimals In Quantity

FIELD NAME	MAXIMUM DECIMALS IN QUANTITY
Description	Maximum Decimals In Quantity was introduced for Euronext Fund Services Paris and indicates the maximum of relevant decimal number for trading.
Format	Numerical (unsigned integer 8)
Length	1
Possible Values	0..2^8-2 Null value: 2^8-1
Used In	CashStandingDataFile (9007)
User For	Cash

Maximum Global Nominal Amount

FIELD NAME	MAXIMUM GLOBAL NOMINAL AMOUNT
Description	This field indicates the maximum nominal amount that can be offered during an issuing operation. It is used to compute the value of the "Max Number Of Securities Offered" with the following formula: Maximum Global Nominal Amount/New Nominal. (To be calculated with the Amount Decimals).
Format	Amount (unsigned integer 64)
Length	8
Possible Values	From 0 to 2^64-2
Used In	CashStandingDataFile (9007)
User For	Cash

Maximum Percentage Spread Obligation

FIELD NAME	MAXIMUM PERCENTAGE SPREAD OBLIGATION
Description	Maximum percentage spread of the obligation (to be divided by 100)
Format	Numeric 8,2
Length	8
Used In	LP_OBLIGATIONS File
User For	Cash

Maximum Value Spread Obligation

FIELD NAME	MAXIMUM VALUE SPREAD OBLIGATION
Description	Maximum value (in Euro) of spread obligation. Value with'.' as a separator followed by x decimals.
Format	Numeric 5,2
Length	5
Used In	LP_OBLIGATIONS File
User For	Cash

Max Nbr Securities Offered Or Tendered

FIELD NAME	MAX NBR SECURITIES OFFERED OR TENDERED
Description	Total quantity of securities offered (for issuing) or tendered (for tender offer) in the operation.
Format	Quantity (unsigned integer 64)
Length	8
Possible Values	0..2^64-2 Null value: 2^64-1
Used In	CashStandingDataFile (9007)
User For	Cash

Max Order Amount Call

FIELD NAME	MAX ORDER AMOUNT CALL
Description	Maximum order amount allowed at order entry during a call phase. If set to zero, it means it's not applicable and no control is performed. For Fixed Income, when Quantity Notation set to 'FMT', the Maximum Amount fields are multiplied by '100'
Format	Amount (unsigned integer 64)
Length	8
Possible Values	0..2^64-2 Null value: 2^64-1
Used In	CashStandingDataFile (9007)
User For	Cash

Max Order Amount Continuous

FIELD NAME	MAX ORDER AMOUNT CONTINUOUS
Description	Maximum order amount allowed at order entry during a continuous phase. If set to zero, it means it's not applicable and no control is performed. For Fixed Income, when Quantity Notation set to 'FMT', the Maximum Amount fields are multiplied by '100'
Format	Amount (unsigned integer 64)
Length	8
Possible Values	0..2^64-2 Null value: 2^64-1
Used In	CashStandingDataFile (9007)
User For	Cash

Max Order Quantity Call

FIELD NAME	MAX ORDER QUANTITY CALL
Description	Maximum order quantity allowed at order entry during a call phase.
Format	Quantity (unsigned integer 64)
Length	8
Possible Values	0..2^64-2 Null value: 2^64-1
Used In	DerivativesStandingDataFile (9013) CashStandingDataFile (9007)
User For	Cash and Derivatives

Max Order Quantity Continuous

FIELD NAME	MAX ORDER QUANTITY CONTINUOUS
Description	Maximum order quantity allowed at order entry during a continuous phase.
Format	Quantity (unsigned integer 64)
Length	8
Possible Values	0..2^64-2 Null value: 2^64-1
Used In	DerivativesStandingDataFile (9013) CashStandingDataFile (9007)
User For	Cash and Derivatives

MDG Set Of Channels ID

FIELD NAME	MDG SET OF CHANNELS ID
Description	Identifier of an MDG Set Of Channels.
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	1 Funds 2 Fixed Income 3 Luxembourg Stock Exchange 4 Warrants and Certificates 5 Equities France 6 Equities Netherlands 7 Equities Belgium 8 Equities Portugal 9 Equities Dublin 10 Equities Norway 11 Best of Book 12 Fixed Income Nordic ABM 13 Euronext Indices 14 Euronext iNAVs 15 Euronext Dublin Indices 16 Commodity Derivatives 17 Currency Derivatives 18 Equities Italy 19 Trading After Hours Italy 20 Equity Derivatives France 21 Equity Derivatives Netherlands 22 Equity Derivatives Other 23 Index Options France 24 Index Options Netherlands

FIELD NAME	MDG SET OF CHANNELS ID
	25 Index Derivatives Other 26 Index Futures France 27 Index Futures Netherlands 28 Index Futures Italy 29 APA SI Quotes 30 APA Trade Publication 31 Best of Book (BoB) Funds 32 ETF Access 33 Block 34 Forex 36 Equity Derivatives Italy 37 Index Options Italy 38 Commodity Energies (Power) 39 Funds Italy (ATFX) 40 Fixed Income Italy (MOT/ExtraMOT) 41 Warrants & Certificates Italy (SEDEX) 42 Fixed Income ETLX (Bond-X) 43 Warrants & Certificates ETLX (Cert-X) 44 Equities ETLX 45 Global Equity Market Null value: 2^8-1
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

MDG Set Of Channels Name

FIELD NAME	MDG SET OF CHANNELS NAME
Description	Name of the MDG Set Of Channels.
Format	Text (character)
Length	100
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)

MIC

FIELD NAME	MIC
Description	Identifies the market to which an instrument belongs by its MIC (Market Identification Code), segment MIC according to ISO 10383. Euronext owns the following MICs: - 'ALXA' – ALTERNEXT AMSTERDAM - 'ALXB' – EURONEXT GROWTH BRUSSELS - 'ALXL' - EURONEXT GROWTH LISBON - 'ALXP' – EURONEXT GROWTH PARIS - 'ATFX' – ATFUND MTF - 'BGEM' - BORSA ITALIANA GLOBAL EQUITY MARKET - 'EMTF' – EURO MTF - 'ENXB' – EURONEXT - EASY NEXT - 'ENXL' – EURONEXT ACCESS LISBON - 'ETFP' – ELECTRONIC ETF, ETC/ETN AND OPEN-END FUNDS MARKET - 'ETLX' – EUROTLX - 'EXGM'- EURONEXT GROWTH MILAN - 'MERK' – MERKUR MARKET - 'MFOX' - EURONEXT - MERCADO DE FUTUROS E OPÇÕES

FIELD NAME	MIC
	- 'MIVX' - EURONEXT MIV MILAN - 'MLXB' - EURONEXT ACCESS BRUSSELS - 'MOTX' - ELECTRONIC BOND MARKET - 'MTAA' - EURONEXT MILAN - 'MTAH' – TRADING AFTER HOURS - 'MTSC' - MTS S.P.A - 'SEDX' – ELECTRONIC SECURITISED DERIVATIVES MARKET (SEDEX) - 'TNLA' – EURONEXT - TRADED BUT NOT LISTED AMSTERDAM - 'TNLB' – EURONEXT – TRADING FACILITY BRUSSELS - 'VPXB' - EURONEXT - VENTES PUBLIQUES BRUSSELS - 'WQXL' – EURONEXT - MARKET WITHOUT QUOTATIONS LISBON - 'XACD' – EURONEXT ACCESS DUBLIN MARKET - 'XAMC' - EURONEXT AMSTERDAM – MULTI-CURRENCY TRADING - 'XAMS' – EURONEXT - EURONEXT AMSTERDAM - 'XBRD' - EURONEXT - EURONEXT BRUSSELS - DERIVATIVES - 'XBRU' – EURONEXT - EURONEXT BRUSSELS - 'XDMI' – EURONEXT ITALIAN DERIVATIVES MARKETS - 'XECO' – EURONEXT OTHER COMMODITY DERIV - 'XESM' – DUBLIN EQUITIES EURONEXT GROWTH - 'XEUC' - EURONEXT COM, COMMODITIES FUTURES AND OPTIONS - 'XEUE' - EURONEXT EQF, EQUITIES AND INDICES DERIVATIVES - 'XEUI' - EURONEXT IRF, INTEREST RATE FUTURE AND OPTIONS - 'XEYE' – GLOBAL EXCHANGE MARKET - 'XLDN' – EURONEXT - EURONEXT LONDON - 'XLIS' – EURONEXT - EURONEXT LISBON - 'XLUX' – LUXEMBOURG STOCK EXCHANGE - 'XMAT' - EURONEXT PARIS MATIF - 'XMLI' – EURONEXT ACCESS PARIS - 'XMON' - EURONEXT PARIS MONEP - 'XMOT' – EXTRAMOT - 'XMSM' – EURONEXT DUBLIN - 'XOAM' – NORDIC ALTERNATIVE BOND MARKET - 'XOAS' – OSLO AXESS - 'XOBD' – OSLO BORS ASA – DERIVATIVES MARKET - 'XOSL' – OSLO BORS ASA - 'XOTH' - Others - This MIC is not registered. It is use for testing purpose in both p-EUA and Production. - 'XPAR' – EURONEXT - EURONEXT PARIS - 'XPMC' - EURONEXT PARIS – MULTI-CURRENCY TRADING - 'XSPM' - EURONEXT STRUCTURED PRODUCTS MTF
Format	Alphanumerical ID (character)
Length	4
Conditions	For MiFID Declaration Trade Entry (40) message, the Symbol Index or MIC - ISIN - Currency must be specified. If both Symbol Index and MIC - ISIN - Currency are populated, MIC - ISIN - Currency will be ignored and only the Symbol Index will be taken into consideration.
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013) Closing Price Recovery
User For	Cash and Derivatives

MIC Exchange Of Reference

FIELD NAME	MIC EXCHANGE OF REFERENCE
Description	Indicates the instrument's Exchange of Reference by its MIC (Market Identification Code according to ISO 10383).

FIELD NAME	MIC EXCHANGE OF REFERENCE
Format	Alphanumerical ID (character)
Length	4
Used In	CashStandingDataFile (9007)
User For	Cash

MIC List

FIELD NAME	MIC LIST
Description	Identifies the Euronext markets on which an instrument is listed by its MIC (Market Identification Code). For an instrument listed on a single Euronext market, the listing MIC code is the same than "Market Identification Code (MIC) of the listed instrument" For an instrument listed on several Euronext Markets: - The first MIC is the same than the "Market Identification Code (MIC) of the listed instrument - The others MIC indicate the other listing places
Format	Alphanumerical ID (character)
Length	20
Used In	CashStandingDataFile (9007)

MIFID II Liquid Flag

FIELD NAME	MIFID II LIQUID FLAG
Description	Defines if a contract is to be considered as liquid under MIFID II Regulation.
Format	Boolean (unsigned integer 8)
Length	1
Possible Values	From 0 to 2^8-2
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Minimum Price

FIELD NAME	MINIMUM PRICE
Description	In **CashTickSizeReferentialFile** (9020) and **DerivativesTickSizeFile** (9021): Price with '.' as a separator followed by x decimals. In **AuthorizedPriceFluctuationFile** (9008): Price with '.' as a separator followed by 7 decimals.
Format	Decimals
Length	8
Possible Values	-2^63+1..2^63-1 Null value: -2^63
Used In	CashTickSizeReferentialFile (9020) DerivativesTickSizeFile (9021) AuthorizedPriceFluctuationFile (9008)
User For	Cash and Derivatives

Minimum Amount LP

FIELD NAME	MINIMUM AMOUNT LP
Description	Minimum value a liquidity provider must maintain to meet the obligation.
Format	Numerical 15,2
Length	15

FIELD NAME	MINIMUM AMOUNT LP
Possible Values	
Used In	LP_OBLIGATIONS File
User For	Cash

Minimum Volume LP

FIELD NAME	MINIMUM VOLUME LP
Description	Minimum volume a liquidity provider must maintain to meet the obligation
Format	Numerical 15,2
Length	15
Possible Values	
Used In	LP_OBLIGATIONS File
User For	Cash

Minimum Settlement Amount

FIELD NAME	MINIMUM SETTLEMENT AMOUNT
Description	Indicates the Minimum Trading size for the bond To be interpreted in conjunction with Amount Decimals.
Format	Amount (unsigned integer 64)
Length	10
Possible Values	0..2^64-2
Used In	CashStandingDataFile (9007)
User For	Cash

MM Protections

FIELD NAME	MM PROTECTIONS
Description	Indicates allowed MM Protection type on the contract.(0: Disabled ; 1: Enabled)
Format	Bitmap (unsigned integer 8)
Length	1
Possible Values	0 Delta 1 Volume Null value: 2^8-1
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Mnemonic

FIELD NAME	MNEMONIC
Description	Mnemonic code of the instrument. This field is not populated for every instrument.
Format	Alphanumerical ID (character)
Length	5

FIELD NAME	MNEMONIC
Used In	CashStandingDataFile (9007) Euronext RLP Universe
User For	Cash

Mother Stock ISIN

FIELD NAME	MOTHER STOCK ISIN
Description	ISIN Code of the index underlying of the TRF contract.
Format	Text (character)
Length	12
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Multicast Group IP

FIELD NAME	MULTICAST GROUP IP
Description	Defines the IP number (IP v4).
Format	Text (character)
Length	15
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)
User For	Cash and Derivatives

N

Name

FIELD NAME	INSTRUMENT NAME
Description	Instrument Name
Format	Text (character)
Length	30
Used In	Euronext RLP Universe
User For	Cash

Name Exchange Of Reference

FIELD NAME	NAME EXCHANGE OF REFERENCE
Description	Indicates the instrument's Exchange of Reference by its Name.
Format	Text (character)
Length	50
Used In	CashStandingDataFile (9007)
User For	Cash

NAV Currency

FIELD NAME	NAV CURRENCY
Description	Code of the NAV currency (ISO 4217-3A).
Format	Alphanumerical ID (character)
Length	3
Used In	CashStandingDataFile (9007)
User For	Cash

NAV Publication Time

FIELD NAME	NAV PUBLICATION TIME
Description	Indicates the official NAV publication time. Time in an integer on 4 bytes expressed as hhmmss
Format	Integer Time in hhmmss (unsigned integer 32)
Length	4
Possible Values	0..2^32-2 Null value: 2^32-1
Used In	CashStandingDataFile (9007)
User For	Cash

Nominal Currency

FIELD NAME	NOMINAL CURRENCY
Description	Code of the nominal currency (ISO 4217-3A).
Format	Alphanumerical ID (character)
Length	3
Used In	CashStandingDataFile (9007)
User For	Cash

Number Instrument Circulating

FIELD NAME	NUMBER INSTRUMENT CIRCULATING
Description	For stocks: this is the total number of shares issued by the company. For Fix Income: this is the number of Fix Income still to be repaid.
Format	Quantity (unsigned integer 64)
Length	8
Possible Values	0..2^64-2 Null value: 2^64-1
Used In	CashStandingDataFile (9007)
User For	Cash

O

Observation Period

FIELD NAME	OBSERVATION PERIOD
Description	Period expressed in a number of business days during which prices from Price Reporting Agency are used to compute the EDSP.
Format	Numerical ID (unsigned integer 16)
Length	2
Possible Values	0..2^16-2 Null value: 2^16-1
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Observation Period Elapsed

FIELD NAME	OBSERVATION PERIOD ELAPSED
Description	Number of business days elapsed during the observation period (e.g: ‘2’ means it is the second day of the observation period).
Format	Numerical ID (unsigned integer 16)
Length	2
Possible Values	0..2^16-2 Null value: 2^16-1
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Official Segment

FIELD NAME	OFFICIAL SEGMENT
Description	Official market segment
Format	Text (character)
Length	70
Possible Values	Euronext Milan Euronext STAR Milan Segment Euronext Growth Milan Euronext Growth Milan - Professional Segment Euronext MIV Milan Euronext MIV Milan - Professional Segment Euronext Professional Compartment Euronext Access Plus Segment Borsa Italiana Global Equity Market ETCs/ETNs Segment Actively Managed ETFs Segment Index ETFs Segment Structured ETFs Segment Euronext TAH Milan ETLX Equity ATFund MOT - DomesticMOT Segment

	MOT - DomesticMOT Professional Segment MOT - EuroMOT Segment MOT - EuroMOT Professional Segment Access Milan Access Milan Professional Segment PM Access Milan Professional Segment EuroTLX - Bond-X Segment SeDeX - Plain Vanilla Segment SeDeX - Structured/Exotic Segment SeDeX - Investment Certificates Segment SeDeX - Leverage Certificates Segment EuroTLX - Cert-X - Plain Vanilla Segment EuroTLX - Cert-X - Structured/Exotic Segment EuroTLX - Cert-X - Investment Certificates Segment EuroTLX - Cert-X - Leverage Certificates Segment ETF Pro Segment ETC/ETN Pro Segment
Used In	CashStandingDataFile (9007)
User For	Cash

Open Interest

FIELD NAME	OPEN INTEREST
Description	Open interest.
Format	Quantity (unsigned integer 64)
Length	8
Possible Values	0..2^64-2 Null value: 2^64-1
Used In	OpenInterestFile (9014)
User For	Cash

Open Interest Date

FIELD NAME	OPEN INTEREST DATE
Description	XML additional information: (Format YYYYMMDD).
Format	Date (unsigned integer 16) XML: XML date
Length	2
Possible Values	0..2^16-2 Null value: 2^16-1
Used In	OpenInterestFile (9014)
User For	Derivatives

Operation End Date

FIELD NAME	OPERATION END DATE
Description	The last day of an Issuing or Tender Offer operation.
Format	XML date – Format YYYYMMDD
Length	2

FIELD NAME	OPERATION END DATE
Possible Values	0..2^16-2 Null value: 2^16-1
Used In	CashStandingDataFile (9007)
User For	Cash

Operation Start Date

FIELD NAME	OPERATION START DATE
Description	The first day of an Issuing or Tender Offer operation.
Format	XML date – Format YYYYMMDD
Length	2
Possible Values	0..2^16-2 Null value: 2^16-1
Used In	CashStandingDataFile (9007)
User For	Cash

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.
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	1 Equities 2 Funds 3 Fixed Income 4 Warrants and Certificates 5 Bourse de Luxembourg 6 Financial Options 7 Financial Futures 8 Commodity Derivatives 9 Indices 10 Trade Reporting and Publication 14 Block 11 Index Derivatives 12 Equity Derivatives 15 Forex 16 ISE Bonds and Funds Feed Null value: 2^8-1
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)
User For	Cash and Derivatives

Order Entry Qualifier

FIELD NAME	ORDER ENTRY QUALIFIER
Description	Field indicating the state of the Order Entry for the current market state.
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	0 Order Entry/Cancel/Modify Disabled 1 Order Entry/Cancel/Modify Enabled

FIELD NAME	ORDER ENTRY QUALIFIER
	2 Cancel and Modify Only (Derivatives Only) 3 Cancel Only Null value: 2^8-1
Used In	TimetableFile (9001)
User For	Cash and Derivatives

Order Type Rules

FIELD NAME	ORDER TYPE RULES - DEPRECATED
Description	Order types supported by the matching engine. ▪ Bit in position 0 – Market: Market orders are available for this instrument (0: No ; 1: Yes) ▪ Bit in position 1 – Limit: Limit orders are available for this instrument (0: No ; 1: Yes) ▪ Bit in position 2 - Stop / Stop Loss: Stop and stop loss orders are available for this instrument (0: No ; 1: Yes) - Only for OEG ▪ Bit in position 3 - Stop Limit: Stop limit orders are available for this instrument (0: No ; 1: Yes) - Only for OEG ▪ Bit in position 4 - Market on Open (MOO): Market on open orders are available for this instrument (0: No ; 1: Yes) ▪ Bit in position 5 - Trade at Settlement: Trade at settlement are available for this instrument (0: No ; 1: Yes)
Format	Bitmap (unsigned integer 16)
Length	2
Possible Values	0 Market 1 Limit 2 Stop / Stop Loss 3 Stop Limit 4 Market on Open (MOO) 5 Trade at Settlement Null value: 2^16-1
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

P

Par Value

FIELD NAME	PAR VALUE
Description	Par Value (also called Nominal value) for Instrument. For Fixed Income it represents the par amount to be repaid at maturity (not including interest revenue) (to be calculated with the Amount Decimals).
Format	Amount (unsigned integer 64)
Length	8
Possible Values	0..2^64-2 Null value: 2^64-1
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)
User For	Cash and Derivatives

Param Name

FIELD NAME	PARAM NAME
Description	Name of a contract parameter. This field provides the type of parameter. The value of the parameter is

FIELD NAME	PARAM NAME
	displayed in field Param Value. Details on parameters are provided below: 1 – RFCPublication: Boolean (If 0 then RFC is considered as illiquid ; If 1 then RFC is considered as liquid) 2 – RFCAlgorithm: Value (Is the RFC Algorithm: 1 – Standard RFC ; 2 – Client Best Execution RFC) 3 - RFCMinimumQuantityForInitiator: Quantity (Minimum quantity to submit for RFC as an initiator) 4 - RFCMinimumQuantityForReactor: Quantity (Minimum quantity to submit for RFC as a reactor) 5 - RFCMaxPickUpPercentageForReactor: Percentage (Maximum percentage of the remaining quantity after price improvement reserved for reactors) 6 - RFCValidityPeriod: Milliseconds (Period during which RFC Responses are submitted) 7 - AvailableWholesaleTradeType: Bitmap (Bit 0: Large in Scale); (Bit 1: Against Actual); (Bit 2: Exchange for Swaps) *8 - ContractLISTradeThreshold: Amount (Moved to outright section)* 9 – RFCCOBInclusion: Boolean (If 0 then orders from Central Order Book are not part of RFC ; If 1 then orders from Central Order Book are part of RFC) 12 - IntradayInstrumentCreationDelay: Number of minutes 13 – FSP Spread: Value used to compute FSP Limits [To be calculated with Price Decimals] 14 - FSP Cool Down Period: Number of seconds 15 - FSP Period: Number of seconds 16 - LISPriceChecks: Bitmap (Bit 0: Dynamic Collars); (Bit 1: Daily High/Low); (Bit 2: Lifetime High/Low) 17 - AAPriceChecks: Bitmap (Bit 0: Dynamic Collars); (Bit 1: Daily High/Low); (Bit 2: Lifetime High/Low) 18 - EFSPriceChecks: Bitmap (Bit 0: Dynamic Collars); (Bit 1: Daily High/Low); (Bit 2: Lifetime High/Low) 19 - WholesaleValidityPeriod: Number of minutes 20 - DN Underlying Price Limit Deviation: Absolute Value (Price Variation) 21 - CVF: Absolute Value (This field represents the monetary value of a decimal price of 1.0 points) 22 – ProRataThreshold: Volume (Minimal volume threshold for the pro rata trading policy) 23 – FLIP Spread: Absolute Value or percentage 24 – FLIP Period: Number of seconds 25 – FLIP Reservation Period: Number of seconds 26 – Static Collars Spread: Absolute Value or percentage 27 - RFCAutojoin: Boolean (0: RFC Autojoin disabled; 1: RFC Autojoin enabled) 28 - RFCAutojoinMinimumQuantity: Quantity (Minimum quantity to submit for RFC when RFC Autojoin mechanism is enabled) [To be calculated with the Quantity Decimals] 29 – Wholesale LIS after expiry Indicator: 0 (Wholesale LIS after expiry is not allowed) ; 1 (Wholesale LIS after expiry is allowed)
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	1 RFCPublication 3 RFCMinimumQuantityForInitiator 4 RFCMinimumQuantityForReactor 5 RFCPickUpPerc 6 RFCImprovementPeriod 7 AvailableWholesaleTradeType 8 ContractLISTradeThreshold 9 RFCCOBInclusion 12 IntradayInstrumentCreationDelay 13 FSP Spread 14 FSP Cool Down Period 15 FSP Period 16 LISPriceChecks 17 AAPriceChecks 18 EFSPriceChecks 19 WholesaleValidityPeriod 20 DN Underlying Price Limit Deviation 21 CVF 22 ProRataThreshold 23 – FLIP Spread 24 – FLIP Period 25 – FLIP Reservation Period 26 – Static Collars Spread 27 - RFCAutojoin 28 – RFCAutojoinMinimumQuantity

FIELD NAME	PARAM NAME
	29 – Wholesale LIS after Expiry Indicator Null value: 2^8-1
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Param Type Of Expression

FIELD NAME	PARAM TYPE OF EXPRESSION
Description	Parameter Type Of Expression of Contract Parameter Name.
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	1 Percentage 2 Tick 3 Absolute Value 4 Bps 5 Bitmap Null value: 2^8-1
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Param Value

FIELD NAME	CONTRACT PARAMETER VALUE
Description	Value of a Contract Parameter.
Format	Text (character)
Length	255
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Partition ID

FIELD NAME	PARTITION ID
Description	Identifies uniquely an Optiq partition across all the Exchange partitions.
Format	Numerical ID (unsigned integer 16)
Length	2
Possible Values	0..2^16-2 Null value: 2^16-1
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)
User For	Cash and Derivatives

Partition Type

FIELD NAME	PARTITION TYPE
Description	Indicates the type of Partition, either Order Entry or Drop Copy. Use of Order Entry and Drop Copy gateways require separate and individual setup of the Logical access to each service.
Format	Enumerated (character)
Length	2

FIELD NAME	PARTITION TYPE
Possible Values	OE Order Entry DC Drop Copy
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)
User For	Cash and Derivatives

Pattern ID

FIELD NAME	PATTERN ID
Description	Numerical Pattern identifier available as a characteristic of an instrument in Standing Data file and message, and used in the MDG timetable message.
Format	Numerical ID (unsigned integer 16)
Length	2
Possible Values	0..2^16-2 Null value: 2^16-1
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013) TimetableFile (9001)
User or	Cash

Pattern Type

FIELD NAME	PATTERN TYPE
Description	Indicates whether the instrument is tradeable in continuous mode (Continuous), in auction mode (Fixing), in Continuous Late (Continuous Late) or it is not tradable (Not tradable)
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	0 Fixing 1 Continuous 2 Not tradable 3 Continuous Late Null value: 2^8-1
Used In	CashStandingDataFile (9007)
User For	Cash

Phase Id

FIELD NAME	PHASE ID
Description	Indicates the phase of the instrument.
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	1 Inaccessible 2 Closed 3 Call 4 Uncrossing 5 Continuous 7 Continuous Uncrossing (Warrants and Certificates Only) Null value: 2^8-1
Used In	TimetableFile (9001)
User For	Cash and Derivatives

Phase Qualifier

FIELD NAME	PHASE QUALIFIER
Description	Indicates the Phase Qualifier ▪ Bit in position 0 – No Qualifier: indicates that no phase qualifier are applicable (0: No ; 1: Yes) - Deprecated ▪ Bit in position 1 – Call BBO Only (Cash Only): indicates a call on BBO only phase (0: No ; 1: Yes) ▪ Bit in position 2 – Trading At Last (Cash Only): indicates a trading at last phase (TaL) phase (0: No ; 1: Yes) ▪ Bit in position 3 – Random Uncrossing : indicates a random uncrossing phase (0: No ; 1: Yes) ▪ Bit in position 9 – indicates a Call Phase during which only a specific Trading Firm can send its order(s) to the Trading System (0: No ; 1: Yes)
Format	Bitmap (unsigned integer 16)
Length	2
Possible Values	0 No Qualifier 1 Call BBO Only (Cash Only) 2 Trading At Last (Cash Only) 3 Random Uncrossing 9 Quoting Period Null value: 2^16-1
Used In	TimetableFile (9001)
User For	Cash and Derivatives

Phase Time

FIELD NAME	PHASE TIME
Description	Time of Phase start.
Format	String (text formatted following ISO 8601: hh:mm:ssZ where Z is for UTC)
Length	9
Possible Values	hh:mm:ssZ
Used In	TimetableFile (9001)
User For	Cash and Derivatives

Pool Factor

FIELD NAME	POOL FACTOR
Description	Allows to calculate how much of the original loans have yet to be repaid.
Format	Numerical ID
Length	8
Possible Values	0..2^32-2
Used In	CashStandingDataFile (9007)
User For	Cash

Port Number

FIELD NAME	PORT NUMBER
Description	Defines the port number.
Format	Numerical (unsigned integer 16)
Length	2
Possible Values	0..2^16-2 Null value: 2^16-1

FIELD NAME	PORT NUMBER
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)
User For	Cash and Derivatives

PRA ID

FIELD NAME	PRA ID
Description	Identifier of the Price Reporting Agency for a Cash Settled contract.
Format	Numerical ID (unsigned integer 16)
Length	2
Possible Values	0..2^16-2 Null value: 2^16-1
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Preliminary Index

FIELD NAME	PRELIMINARYINDEX
Description	CAC index close of the previous business day
Format	Numerical
Length	1
Used In	Total Return Futures Conversion Parameters files
User For	Derivatives

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.
Format	Amount (unsigned integer 64)
Length	8
Possible Values	0..2^64-2 Null value: 2^64-1
Used In	PrevDayCapAndVolTradFile (9015)
User For	Cash

Previous NAV

FIELD NAME	PREVIOUS NAV
Description	Indicates the previous official Net Asset Value (to be calculated with the Price/Index Level Decimals).
Format	Price (signed integer 64)
Length	8
Possible Values	-2^63+1..2^63-1 Null value: -2^63
Used In	CashStandingDataFile (9007)
User For	Cash

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.
Format	Quantity (unsigned integer 64)
Length	8
Possible Values	0..2^64-2 Null value: 2^64-1
Used In	PrevDayCapAndVolTradFile (9015)
User For	Cash

Price Decimals

FIELD NAME	PRICE / INDEX LEVEL DECIMALS
Description	Indicates the number of decimals for each Price / Index Level related to this Symbol Index
Format	Decimal Places (unsigned integer 8)
Length	1
Possible Values	0..2^8-2 Null value: 2^8-1
Used In	DerivativesStandingDataFile (9013) CashStandingDataFile (9007)
User For	Cash and Derivatives

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.
Format	Numerical (unsigned integer 32)
Length	4
Possible Values	0..2^32-2 Null value: 2^32-1
Used In	CashStandingDataFile (9007)
User For	Cash

Price Multiplier Decimals

FIELD NAME	PRICE MULTIPLIER DECIMALS
Description	Number of decimals for the field Price Multiplier.
Format	Numerical (unsigned integer 8)
Length	1
Possible Values	0..2^8-2 Null value: 2^8-1
Conditions	For Declaration Entry (40) message, it is mandatory when Price Multiplier is provided.
Used In	CashStandingDataFile (9007)
User For	Cash

Price Qualifier

FIELD NAME	PRICE QUALIFIER
Description	Represents a qualifier of the type of update being communicated to the market.
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	1 Last Adjusted Closing Price (LACP) 2 Last Traded Price (LTP) 5 Valuation Price 9 Closing Price of Reference Market 10 Previous Day Closing Price Null value: 2^8-1
Used In	Closing Price Recovery
User For	Cash

Pricing Algorithm

FIELD NAME	PRICING ALGORITHM
Description	This field provides the defined pricing algorithm value for a given contract.
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	0 = Standard 1 = Total Return Future 2 = Market On Close 3 = Standard with Negative Prices 4 = Trading At Settlement
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Product Business Date

FIELD NAME	PRODBUSDATE
Description	Date and time when the item was created in the production environment Date and time in the following format: YYYYMMDD hh:mm:ss. Where: - 'YYYY' is the year. - 'MM' is the month. - 'DD' is the day. - 'hh' is the hour. - 'mm' is the minute. - 'ss is the seconds.
Format	Date
Length	17
Used In	Total Return Futures Conversion Parameters files
User For	Derivatives

Product Code

FIELD NAME	PRODUCT CODE
Description	Physical alphanumerical product code.
Format	Alphanumerical ID (character)

FIELD NAME	PRODUCT CODE
Length	4
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Professional Trading

FIELD NAME	PROFESSIONAL TRADING
Description	Indicates if the instrument can be traded by Professional Member only (1) or not (0).
Format	Boolean (unsigned integer 8)
Length	1
Possible Values	0..2^8-2 Null value: 2^8-1
Used In	CashStandingDataFile (9007)
User For	Cash

Publication Date Next Tradable NAV

FIELD NAME	PUBLICATION DATE NEXT TRADABLE NAV
Description	Publication Date of the next tradable NAV. Date in an integer on 4 bytes expressed as YYYYMMDD.
Format	Date (unsigned integer 32)
Length	4
Possible Values	0..2^32-2 Null value: 2^32-1
Used In	CashStandingDataFile (9007)
User For	Cash

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.
Format	Text (character)
Length	27
Used In	CashStandingDataFile (9007)
User For	Cash and Derivatives

Publication Time

FIELD NAME	PUBLICATION DATE TIME
Description	Date and time when the file was published Date and time in the following format: YYYYMMDD hh:mm:ss. Where: - 'YYYY' is the year. - 'MM' is the month. - 'DD' is the day. - 'hh' is the hour. - 'mm' is the minute. - 'ss is the seconds.
Format	Date
Length	17
Used In	Total Return Futures Conversion Parameters files
User For	Derivatives

Purge Book Type

FIELD NAME	PURGE BOOK TYPE
Description	Indicates whether Good Till Day and Good Till Cancel orders have been deleted, specifying in such scenario whether on both sides, only in buy or sell side.
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	1 No Purge 2 Purge Both Sides 3 Purge Only Buy Side 4 Purge Only Sell Side
Used In	CashStandingDataFile (9007)
User For	Cash

Q

Quantity Decimals

FIELD NAME	QUANTITY DECIMALS
Description	Indicates the number of decimals for each Quantity related to this Symbol Index
Format	Decimal Places (unsigned integer 8)
Length	1
Possible Values	0..2^8-2 Null value: 2^8-1
Used In	DerivativesStandingDataFile (9013) CashStandingDataFile (9007)
User For	Cash and Derivatives

Quantity Notation

FIELD NAME	QUANTITY NOTATION
Description	Indication of the type of measurement (e.g. number of units, nominal, monetary value, etc.) in which the transaction is expressed. Possible values: "UNT" - Units "FMT" - Facial Amount "-" - Not Applicable
Format	Text (character)
Length	3
Used In	CashStandingDataFile (9007)
User For	Cash

R

Ratio Decimals

FIELD NAME	RATIO / MULTIPLIER DECIMALS
Description	Indicates the number of decimals for each Ratio / Multiplier related to this Symbol Index
Format	Decimal Places (unsigned integer 8)
Length	1
Possible Values	0..2^8-2 Null value: 2^8-1
Used In	DerivativesStandingDataFile (9013) CashStandingDataFile (9007)
User For	Cash and Derivatives

Reference Price Origin In Continuous

FIELD NAME	REFERENCE PRICE ORIGIN
Description	For Derivatives, it is the rules to obtain the DCRP. Derivatives authorized values are : 4,5,6,7.
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	1 Internal 2 External 3 External BBO 4 Opening Call Price 5 Mid-BBO or Fair Value 6 Fair Value 7 Future Market Price Null value: 2^8-1
Used In	DerivativesStandingDataFile (9013)

Reference Price Origin In Opening Call

FIELD NAME	REFERENCE PRICE ORIGIN
Description	For Derivatives, it is the rules to obtain the DCRP. Derivatives authorized values are : 4,5,6,7.
Format	Enumerated (unsigned integer 8)

FIELD NAME	REFERENCE PRICE ORIGIN
Length	1
Possible Values	1 Internal 2 External 3 External BBO 4 Opening Call Price 5 Mid-BBO or Fair Value 6 Fair Value 7 Future Market Price Null value: 2^8-1
Used In	DerivativesStandingDataFile (9013)

Reference Price Origin In Trading Interruption

FIELD NAME	REFERENCE PRICE ORIGIN
Description	For Derivatives, it is the rules to obtain the DCRP. Derivatives authorized values are : 4,5,6,7.
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	1 Internal 2 External 3 External BBO 4 Opening Call Price 5 Mid-BBO or Fair Value 6 Fair Value 7 Future Market Price Null value: 2^8-1
Used In	DerivativesStandingDataFile (9013)

Reference Spread

FIELD NAME	REFERENCE SPREAD
Description	Reference Spread.
Format	Numerical (signed integer 64)
Length	8
Possible Values	-2^63+1..2^63-1 Null value: -2^63
Used In	ReferenceSpreadsFile (9045)
User For	Derivatives

Reference Spread Expression

FIELD NAME	REFERENCE SPREAD EXPRESSION
Description	Units in which Reference Spread is expressed.
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	1 Percentage 2 Absolute Null value: 2^8-1
Used In	ReferenceSpreadsFile (9045)
User For	Derivatives

Reference Spread Table ID

FIELD NAME	REFERENCE SPREAD TABLE ID
Description	ID of the Reference Spread Table.
Format	Numerical ID (unsigned integer 16)
Length	2
Possible Values	0..2^16-2 Null value: 2^16-1
Used In	DerivativesStandingDataFile (9013) ReferenceSpreadsFile (9045)
User For	Derivatives

Reference Spread Table Name

FIELD NAME	REFERENCE SPREAD TABLE NAME
Description	Name of the Reference Spread Table.
Format	Text (character)
Length	75
Used In	ReferenceSpreadsFile (9045)
User For	Derivatives

Repo Indicator

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

Repo Settlement Price

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

FIELD NAME	REPO SETTLEMENT PRICE
	Null value: -2^63
Used In	RepoSettlementPriceFile (9016)
User For	Cash

Reuters RIC Code

FIELD NAME	REUTERS RIC CODE
Description	Indicates the Reuters RIC Code.
Format	Alphanumerical ID (character)
Length	24
Used In	CashStandingDataFile (9007)
User For	Cash

Role

FIELD NAME	ROLE
Description	Euronext Liquidity Provider Obligation role
Format	Alphanumerical ID (character)
Length	3
Possible Values	SPE: Specialist LPS: Secondary Liquidity Provider MMX: EuroTLX Market Maker SLM: Secondary Liquidity Provider and Market Maker MMA: Market Maker Agreement LPU: Liquidity Provider ABS: Assigned Broker
Used In	LP_OBLIGATIONS File
User For	Cash

S

Scheduled Event

FIELD NAME	SCHEDULED EVENT
Description	Type of Scheduled Event. Notifies an event that will occur at the Scheduled Event Time.
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	0 Cancel Previously Scheduled Event(Cash and Derivatives) 1 Reopening (Cash Only) 3 Resumption of trading (Cash Only) 4 Closed (Derivatives Only) 5 Expiry (Derivatives Only) 6 Wholesale Large in Scale (LiS) trades open extension (Derivatives Only) 7 Wholesale Basis trades open extension (Derivatives Only) 8 Wholesale Against Actuals trades open extension (Derivatives Only) 9 Wholesale Large in Scale (LiS) Package trades open extension (Derivatives Only) 10 Wholesale Exchange For Swaps trades open extension (Derivatives Only) 11 Wholesale Trades Open Extension (Derivatives Only)

FIELD NAME	SCHEDULED EVENT
	12 Suspension (Cash Only) 13 Collars Normal 14 Collars Wide 15 Pre-Expiry 16 Closing Price (Cash Only) 17 End of Trading 18 Order Entry/Cancel/Modify Enabled (Cash only) 19 Order Entry/Cancel/Modify Disabled (Cash only) 20 Order Cancel Only (Cash only) 21 Restricted Trading Null value: 2^8-1
Used In	TimetableFile (9001)
User For	Cash and Derivatives

Session

FIELD NAME	SESSION
Description	Current market session.
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	0 Session 0 1 Session 1 2 Session 2 3 Session 3 4 Session 4 5 Session 5 6 Session 6 7 Session 7 8 Session 8 9 Session 9 Null value: 2^8-1
Used In	TimetableFile (9001)
User For	Cash and Derivatives

Settlement Basis

FIELD NAME	SETTLBASIS
Description	Orderbook settlement price in basis points
Format	Numerical
Length	8
Used In	Total Return Futures Conversion Parameters files
User For	Derivatives

Settlement Clearing Price

FIELD NAME	SETTLCLGPRC
Description	Orderbook settlement price in basis points
Format	Numerical
Length	8
Used In	Total Return Futures Conversion Parameters files

User For	Derivatives

Settlement Currency

FIELD NAME	SETTLEMENT CURRENCY
Description	Code of the currency (ISO 4217-3A).
Format	Alphanumerical ID (character)
Length	3
Used In	CashStandingDataFile (9007)
User For	Cash

Settlement Date

FIELD NAME	SETTLEMENT DATE
Description	Settlement Date is the actual day on which transfer of cash or assets is completed and is usually a few days after the trade was done. The number of days between the Trade Date and the Settlement Date depends on the security and the convention in the market on which it was traded.
Format	Text (character)
Length	8
Used In	CashStandingDataFile (9007)
User For	Cash

Settlement Delay

FIELD NAME	SETTLEMENT DELAY
Description	Gives the number of trading days that represents the period between the trade date and the settlement date (delivery and payment) for an instrument to be cleared and settled. This is generally a standard period for Euronext Cash markets. Permitted Values - From 0 to 30 (Standard values) - X: This value is assigned for a lot of products and internal management rules shared by Euronext and LCH-Clearnet (D+2). - Z: This value is assigned for Lending/Borrowing instruments. This value is especially interpreted to manage the associated management rules (D+3).
Format	Alphanumerical ID (character)
Length	2
Used In	CashStandingDataFile (9007)
User For	Cash

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
Format	Alphanumerical ID (character)

FIELD NAME	SETTLEMENT METHOD
Length	1
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Settlement Spread

FIELD NAME	SETTLEMENT SPREAD
Description	Orderbook settlement price in index points
Format	Numerical
Length	8
Used In	Total Return Futures Conversion Parameters files
User For	Derivatives

Settlement System

FIELD NAME	SETTLEMENT SYSTEM
Description	Indicates the System where the instrument is settled
Format	Enumerated
Length	2
Possible Values	10 Other Settlement System 11 Euroclear Bank 12 Euronext Securities Oslo 51 Euroclear/Clearstream Lux 60 Target 2 Securities Null value: 2^8-1
Used In	CashStandingDataFile (9007)
User For	Cash

Settlement Tick Size

FIELD NAME	SETTLEMENT TICK SIZE
Description	Default Tick Size value applicable for all Settlement Prices. It's calculated using the PriceDecimals.
Format	Price (unsigned integer 64)
Length	8
Possible Values	0..2^64-2 Null value: 2^64-1
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Six Months ADV Exchange Of Ref

FIELD NAME	6 MONTHS ADV EXCHANGE OF REFERENCE
Description	Indicates the 6 months average daily volume (number of shares) traded on the exchange of reference (to be calculated with Quantity Decimals).
Format	Quantity (unsigned integer 64)
Length	8
Possible Values	0..2^64-2 Null value: 2^64-1

FIELD NAME	6 MONTHS ADV EXCHANGE OF REFERENCE
Used In	CashStandingDataFile (9007)
User For	Cash

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.
Format	Text (character)
Length	20
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)
User For	Cash and Derivatives

Spread Obligation Type

FIELD NAME	SPREAD OBLIGATION TYPE
Description	Unit used for the spread obligations Possible values:
Format	Enumerated
Length	1
Possible Values	0 – Absolute value (Eur) 1 – Percentage 2 – Combined (0 + 1) 3 – Percentage depending on Ref. Price 4 – Combined (0 + 3)
Used In	LP_OBLIGATIONS File
User For	Cash

Start Observation Date

FIELD NAME	EXPIRATION DATE
Description	Start date of the observation period enabling to know when prices from PRA should be taken into account for the computation of the EDSP.
Format	YYYYMMDD
Length	8
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Start Time Vwap

FIELD NAME	START TIME VWAP
Description	XML additional information: (Text formatted following ISO 8601: hh:mm:ssZ where Z stands for UTC).
Format	Intraday Time in Seconds (unsigned integer 32) XML: XML timeSec
Length	4
Possible Values	0..2^32-2 Null value: 2^32-1

FIELD NAME	START TIME VWAP
	Default value: 2^32-1
Conditions	For Declaration Entry (40) message, it is mandatory for declarations when Operation Type = '5'.
Used In	CashStandingDataFile (9007)
User For	Cash

Strategy Authorized

FIELD NAME	STRATEGY AUTHORIZED
Description	Provides strategy types authorized for contract. Bit 2, Bit 23, Bit 42 are not used and will always be set to 0.
Format	Bitmap (unsigned integer 64)
Length	8
Possible Values	0 Jelly Roll 1 Butterfly 2 Call or Put Cabinet 3 Spread 4 Calendar Spread 5 Diagonal Calendar Spread 6 Guts 7 Two by One Ratio Spread 8 Iron Butterfly 9 Combo 10 Strangle 11 Ladder 12 Strip 13 Straddle Calendar Spread 14 Pack 15 Diagonal Straddle Calendar Spread 16 Simple Inter Commodity Spread 17 Conversion / Reversal 18 Straddle 19 Volatility Trade 20 Condor 21 Box 22 Bundle 23 Reduced Tick Spread 24 Ladder versus Underlying 25 Butterfly versus Underlying 26 Call Spread versus Put versus Underlying 27 Call or Put Spread versus Underlying 28 Call or Put Calendar Spread versus Underlying 29 Call/Put Diagonal Calendar Spread versus Underlying 30 Guts versus Underlying 31 Two by One Call or Put Ratio Spread versus Underlying 32 Iron Butterfly versus Underlying 33 Combo versus Underlying 34 Strangle versus Underlying 35 Exchange for Physical 36 Straddle Calendar Spread versus Underlying 37 Put Spread versus Call versus Underlying 38 Diagonal Straddle Calendar Spread versus Underlying 39 Synthetic 40 Straddle versus Underlying 41 Condor versus Underlying 42 Buy Write 43 Iron Condor versus Underlying 44 Iron Condor

FIELD NAME	STRATEGY AUTHORIZED
	45 Call Spread versus Sell a Put 46 Put Spread versus Sell a Call 47 Put Straddle versus Sell a Call or a Put 48 ICS one sided combination same expiry 49 ICS two sided combination same expiry 50 Ratio Inter Contract Spread 51 Call Spread versus Put Or Put Spread versus Call 52 Ratio Spread Option Null value: 2^64-1
Used In	DerivativesStandingDataFile (9013)

Strategy Code

FIELD NAME	STRATEGY CODE
Description	Exchange-recognized strategy code
Format	Alphanumerical ID (character)
Length	1
Possible Values	A Jelly Roll B Butterfly *C Call or Put Cabinet – Deprecated* 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 T ICS one sided combination same expiry U ICS two sided combination same expiry V Volatility Trade W Condor X Box Y Bundle *Z Reduced Tick Spread - Deprecated* 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 l Ratio Inter Contract Spread m Exchange for Physical

FIELD NAME	STRATEGY CODE
	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 - Deprecated* 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 1 Call Spread versus Put Or Put Spread versus Call 2 Ratio Spread Option
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Strike Currency

FIELD NAME	STRIKE CURRENCY
Description	Code of the strike currency (ISO 4217-3A).
Format	Alphanumerical ID (character)
Length	3
Used In	CashStandingDataFile (9007)
User For	Cash

Strike Currency Indicator

FIELD NAME	STRIKE CURRENCY INDICATOR
Description	Indicates whether the 'price expression' is in the Currency or in a ratio of this Currency. Use Currency Coefficient field to identify the ratio to apply. This is the case for strike instruments in pennies. The currency will be 'GBP', Strike Currency Indicator sets to '1' and Currency Coefficient set to '0.001'.
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	0 Change rate not applied to the strike price 1 Change rate applied to the strike price Null value: 2^8-1
Used In	CashStandingDataFile (9007)
User For	Cash

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 Price/Index Level Decimals for Derivatives instruments.
Format	Price (signed integer 64)
Length	8

FIELD NAME	STRIKE PRICE
Possible Values	-2^63+1..2^63-1 Null value: -2^63
Used In	DerivativesStandingDataFile (9013) CashStandingDataFile (9007)
User For	Cash and Derivatives

Strike Price Decimals

FIELD NAME	STRIKE PRICE DECIMALS
Description	Indicates the number of decimals for Strike Price related to this Symbol Index
Format	Decimal Places (unsigned integer 8)
Length	1
Possible Values	0..2^8-2 Null value: 2^8-1
Used In	CashStandingDataFile (9007)
User For	Cash

Strike Price Decimals Ratio

FIELD NAME	STRIKE PRICE DECIMALS RATIO
Description	The number of decimals for the Strike Price in the Derivatives Instrument Trading Code is contained in the field Derivatives Instrument Trading Code itself and also available in Strike Price Decimals Ratio field at instrument level.
Format	Numerical (unsigned integer 8)
Length	1
Possible Values	0..2^8-2 Null value: 2^8-1
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Symbol Index

FIELD NAME	SYMBOL INDEX
Description	Exchange identification code of the instrument/contract. 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. Symbol Index is valid for the life of the instrument.
Format	Numerical ID (unsigned integer 32)
Length	4
Possible Values	0..2^32-2 Null value: 2^32-1
Conditions	For inbound messages, the Symbol Index must be specified. For second listing place trade, the Symbol Index and the MIC of secondary listing must be specified. If provided in the User Notification (39) message, it specifies the scope of the action specified in User Status. In the Reject (07) message, it is populated only if provided as a valid value in the corresponding Inbound request AND the corresponding Inbound request was technically correctly formatted; otherwise it is provided at the Null value. Field not populated in Reject (07) messages for rejection of strategy creation on derivatives markets. For all messages, with exception of MM sign-in and MM protection, this field represent the Symbol Index of the Instrument. For the MM sign-in and MM protection this field represents the Symbol Index of the Contract. For wholesale order this represents numerical leg instrument identifier (Security ID).

FIELD NAME	SYMBOL INDEX
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013) OpenInterestFile (9014) PrevDayCapAndVolTradFile (9015) RepoSettlementPriceFile (9016) Total Return Futures Parameter files Closing Price Recovery
User For	Cash and Derivatives

Synthetic Dividend Index

FIELD NAME	SYNTHETICDIVIDENDINDEX
Description	CAC synthetic dividend index (C4SD) close of the current day
Format	Numerical
Length	8
Used In	Total Return Futures Conversion Parameters files
User For	Derivatives

T

Tax Code

FIELD NAME	TAX CODE
Description	Tax deduction code to which the instrument belongs.
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	0 Not eligible to PEA 3 Eligible to PEA 9 Not Applicable Null value: 2^8-1
Used In	CashStandingDataFile (9007)
User For	Cash

Tech Leaders segment indicator

FIELD NAME	TECH LEADERS SEGMENT INDICATOR
Description	It indicates if the instrument belongs to the Euronext Tech Leader segment (1) or not (0).
Format	Boolean (unsigned integer 8)
Length	1
Possible Values	0..2^8-2 Null value: 2^8-1
Used In	CashStandingDataFile (9007)
User For	Cash

Threshold LIS Post Trade 120mn

FIELD NAME	THRESHOLD LIS POST TRADE 120MN
Description	Defines the amount of an order to benefit from the LIS Trade Deferred publication to 120 min (to be calculated with the Amount Decimals).
Format	Amount (unsigned integer 64)

FIELD NAME	THRESHOLD LIS POST TRADE 120MN
Length	8
Possible Values	0..2^64-2 Null value: 2^64-1
Used In	CashStandingDataFile (9007)
User For	Cash

Threshold LIS Post Trade 60mn

FIELD NAME	THRESHOLD LIS POST TRADE 60MN
Description	Defines the amount of an order to benefit from the LIS Trade Deferred publication to 60 min (to be calculated with the Amount Decimals).
Format	Amount (unsigned integer 64)
Length	8
Possible Values	0..2^64-2 Null value: 2^64-1
Used In	CashStandingDataFile (9007)
User For	Cash

Threshold LIS Post Trade EOD

FIELD NAME	THRESHOLD LIS POST TRADE EOD
Description	Defines the amount of an order to benefit from the LIS Trade Deferred publication to EOD (to be calculated with the Amount Decimals).
Format	Amount (unsigned integer 64)
Length	8
Possible Values	0..2^64-2 Null value: 2^64-1
Used In	CashStandingDataFile (9007)
User For	Cash

Tick Factor

FIELD NAME	TICK FACTOR
Description	Tick factor applied to update the TickSize for more liquid instruments available in the Tick Table file (to be calculated with Ratio / Multiplier Decimals).
Format	Numerical (unsigned integer 64)
Length	8
Possible Values	0..2^64-2 Null value: 2^64-1
Used In	DerivativesTickSizeFile (9021)
User For	Derivatives

Tick Factor Max Period

FIELD NAME	TICK FACTOR MAX PERIOD
Description	Indicator expressed in Month. Instrument whose Time To Expiry are lower than the indicator are impacted by the TickFactor (to be calculated with Ratio / Multiplier Decimals)
Format	Numerical (unsigned integer 32)
Length	4

FIELD NAME	TICK FACTOR MAX PERIOD
Possible Values	0..2^32-2 Null value: 2^32-1
Used In	DerivativesTickSizeFile (9021)
User For	Derivatives

Tick Size

FIELD NAME	TICK SIZE
Description	XML additional information: Tick size on x characters, with . as a separator
Format	Price (signed integer 64) XML: Decimals
Length	8
Possible Values	-2^63+1..2^63-1 Null value: -2^63
Used In	CashTickSizeReferentialFile (9020) DerivativesTickSizeFile (9021)
User For	Cash and Derivatives

Tick Size Index ID

FIELD NAME	TICK SIZE INDEX ID
Description	ID of the tick size table available in the Tick Table file.
Format	Numerical ID (unsigned integer 16)
Length	2
Possible Values	0..2^16-2 Null value: 2^16-1
Used In	CashTickSizeReferentialFile (9020) DerivativesStandingDataFile (9013) DerivativesTickSizeFile (9021) CashStandingDataFile (9007)
User For	Cash and Derivatives

Tick Table Name

FIELD NAME	TICK TABLE NAME
Description	Name of the tick size table available in the Tick Table file.
Format	Text (character)
Length	75
Used In	DerivativesTickSizeFile (9021)
User For	Derivatives

TTE range Lower Limit

FIELD NAME	TIME TO EXPIRY
Description	Time to Expiry. Expressed as Months (to be calculated with the Ratio / Multiplier Decimals).
Format	Numerical ID (unsigned integer 32)
Length	4

FIELD NAME	TIME TO EXPIRY
Possible Values	0..2^32-2 Null value: 2^32-1
Used In	Reference Spreads File (9045)
User For	Derivatives

Total Expense Ratio

FIELD NAME	TOTAL EXPENSE RATIO
Description	Total Expense Ratio (TER): total costs associated with managing and operating a fund.
Format	Numerical (unsigned integer 32)
Length	4
Possible Values	0..2^32-2 Null value: 2^32-1
Used In	CashStandingDataFile (9007)
User For	Cash

Trade Reference

FIELD NAME	TRADE REFERENCE
Description	Reference of the trade reported to the Exchange.
Format	Alphanumerical ID (character)
Length	30
Used In	CashStandingDataFile (9007)
User For	Cash and Derivatives

Trading Code

FIELD NAME	TRADING CODE
Description	Cash: Trading code is a 12-character string, the only instrument identifier that is unique in the feed in addition to the symbol index.
Format	Alphanumerical ID (character)
Length	12
Used In	Euronext RLP Universe
User For	Cash

Trading Currency

FIELD NAME	TRADING CURRENCY
Description	Code of the currency (ISO 4217-3A).
Format	Alphanumerical ID (character)
Length	3
Used In	DerivativesStandingDataFile (9013) CashStandingDataFile (9007) Closing Price Recovery
User For	Cash and Derivatives

Trading Currency Indicator

FIELD NAME	TRADING CURRENCY INDICATOR
Description	Indicates whether the 'price expression' is in the Currency or in a ratio of this Currency. Use Currency Coefficient field to identify the ratio to apply. This is the case for instruments traded in pennies. The currency will be 'GBP', Trading Currency Indicator sets to '1' and Currency Coefficient set to '0.001'.
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	0 Change rate not applied to the traded price 1 Change rate applied to the traded price Null value: 2^8-1
Used In	CashStandingDataFile (9007)
User For	Cash

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.
Format	Text (character)
Length	27
Conditions	It indicates the original execution date for a reporting/publication entered.
Used In	CashStandingDataFile (9007)
User For	Cash and Derivatives

Trading Period

FIELD NAME	TRADING PERIOD
Description	Provides the current trading period.
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	1 Opening (Cash and Derivatives) 2 Standard (Cash and Derivatives) 3 Closing (Cash and Derivatives) Null value: 2^8-1
Used In	TimetableFile (9001)
User For	Cash and Derivatives

Trading Policy

FIELD NAME	TRADING POLICY
Description	Trading Policy enabling to allocate a given incoming volume to orders.
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	1 Price Explicit Time 2 Price Pro Rata Null value: 2^8-1
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Trading Unit

FIELD NAME	TRADING UNIT
Description	Amount of underlying instrument per unit of a derivative contract (to be calculated with the Quantity Decimals). Due to corporate actions, the value may be different between value provided within this field in Contract Standing Data and Outright Standing Data. Value in Outright Standing Data reflects the adjustment due to the corporate action and should be used for that Outright instrument. Trading Unit field does not support decimals and so Lot Multiplier field is introduced to handle integer and decimals. Lot Multiplier field should be used instead of Trading Unit. Trading Unit field is, therefore, populated only for Euronext legacy contracts and instruments.
Format	Quantity (unsigned integer 64)
Length	8
Possible Values	0..2^64-2 Null value: 2^64-1
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Transaction Type

FIELD NAME	TRANSACTION TYPE
Description	Transaction type or publication type.
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	1 Plain Vanilla Trade 2 Dark Trade 3 Benchmark Trade 4 Technical Trade 5 Give-up/Give-in Trade 6 Ex/Cum dividend Trade 7 Trade With Condition 15 Summary Report Null value: 2^8-1
Used In	CashStandingDataFile (9007)
User For	Cash

Transparency Indicator

FIELD NAME	TRANSPARENCY INDICATOR
Description	Used to define the transparency of the trade.
Format	Enumerated (unsigned integer 8)

FIELD NAME	TRANSPARENCY INDICATOR
Length	1
Possible Values	0 Lit/Regular Trade 1 Dark Trade and Immediate Publication 2 Dark Trade and Deferred Publication Null value: 2^8-1
Used In	CashStandingDataFile (9007)
User For	Cash

Type Of Corporate Event

FIELD NAME	TYPE OF CORPORATE EVENT
Description	Indicates the last type of corporate event that has occurred on an instrument, such as detachment of rights, or of coupons. The data item is automatically calculated by the adjustment application but in case of problem or error, the data item value could be modified manually, particularly for purging the order book in case of absence of corporate event. This data has to be treated in consideration of the date of the event included into the header of the message. Valid values are: "00" – No specific event "01" – Dividend payment in cash or in stocks "02" – Interest payment (for securities for which the price is not expressed in % of the nominal) "03" – Interest payment (for securities which the price is expressed in % of the nominal) "04" – Split "05" – Bonus (i.e. attribution) "06" – Subscription "07" – Share allocation "08" – Share swap "09" – Reverse split "10" – Merger "11" – Final Fix Income redemption "12" – Capital amortization "13" – Draw announcement (Belgian Fix Income only) "14" – Block trade of controlling interest "15" – Optional corporate events(dividend option) "16" – Complex corporate event "17" – Purge of the order book (purge is initiated manually in the absence of a corporate event, for example, following the modification of the variable tick of the listed instrument) "18" – Ex-event (event with a detachment/adjustment on the security's price) "22" - Luxembourg Stock Exchange corporate event
Format	Alphanumerical ID (character)
Length	2
Used In	CashStandingDataFile (9007)
User For	Cash

Type Of Market Admission

FIELD NAME	TYPE OF MARKET ADMISSION
Description	Indicates the type of market to which an instrument has been listed.
Format	Enumerated (character)
Length	1
Possible Values	A Instruments traded on the primary market B Instruments traded on the secondary market C Instruments traded on the New Market D Non-regulated market / instruments traded on the free market ('Marche Libre')

FIELD NAME	TYPE OF MARKET ADMISSION
	E Non-regulated market / Alternext F Non listed G Regulated Market / Non equities H Regulated Market / Equities / Segment A I Regulated Market / Equities / Segment B J Regulated Market / Equities / Segment C K Regulated Market / All securities / Special Segment L Regulated Market / Equities / Other instruments S OPCVM, SICOMI non listed (French Investment Funds) 6 Off Market 7 Gold, Currencies, and Indices 9 Foreign
Used In	CashStandingDataFile (9007)
User For	Cash

U

Underlying Complex

FIELD NAME	UNDERLYING COMPLEX
Description	Used to indicate whether the Underlying is Complex and can have Underlying Components
Format	Boolean
Length	1
Possible values	0 – No 1 – Yes
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

UMTF

FIELD NAME	UMTF
Description	Indicates the instrument code based on 'Uniform MTF' symbology.
Format	Alphanumerical ID (character)
Length	6
Used In	CashStandingDataFile (9007)
User For	Cash

Underlying Derivatives Instrument Trading Code

FIELD NAME	UNDERLYING DERIVATIVES INSTRUMENT TRADING CODE
Description	Is the underlying of the Derivatives Instrument Trading Code.
Format	Alphanumerical ID (character)
Length	18
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Underlying Expiry

FIELD NAME	UNDERLYING EXPIRY
Description	Expiry Date of the underlying (in number of days since the 1st of January 1970).
Format	Date (unsigned integer 32)
Length	4
Possible Values	0..2^32-2 Null value: 2^32-1
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Underlying External Instrument ID

FIELD NAME	UNDERLYING EXTERNAL INSTRUMENT ID
Description	Indicates the External ID by which an Underlying can be identified
Format	Numerical ID (character)
Length	20
Possible Values	DerivativesStandingDataFile (9013)
Used In	Derivatives
User For	Numerical ID (character)

Underlying Further Subproduct

FIELD NAME	UNDERLYING FURTHER SUBPRODUCT
Description	Defined the underlying further subproduct associated to the underlying subproduct. Indicates the MIFID Underlying Further Sub Product classification.
Format	Alphanumerical ID (character)
Length	4
Possible Values	'ALUA' - Aluminium Alloy 'ALUM' - Aluminium 'BAKK' - Bakken 'BDSL' - Biodiesel 'BRNT' - Brent 'BRNX' - Brent NX 'BRWN' - Brown Sugar 'BSLD' - Base load 'CBLT' - Cobalt 'CCOA' - Cocoa 'CERE' - CER 'CNDA' - Canadian 'COND' - Condensate 'COPR' - Copper 'CORN' - Corn 'CSHP' - CSHP 'CSHP' - Container ships 'DBCR' - Dry bulk carriers 'DSEL' - Diesel 'DUBA' - Dubai 'ERUE' - ERU 'ESPO' - ESPO 'ETHA' - Ethanol 'EUAA' - EUAA

FIELD NAME	UNDERLYING FURTHER SUBPRODUCT
	'EUAE' - EUA 'FITR' - Financial Transmission Rights 'FOIL' - Fuel Oil 'FUEL' - Fuel 'FWHT' - Feed Wheat 'GASP' - GASPOOL 'GOIL' - Gasoil 'GOLD' - Gold 'GSLN' - Gasoline 'HEAT' - Heating Oil 'IRON' - Iron ore 'JTFL' - Jet Fuel 'KERO' - Kerosene 'LAMP' - Lampante 'LNGG' - LNG 'LEAD' - Lead 'LGHT' - Peak load 'LLSO' - Light Louisiana Sweet LLS 'MARS' - Mars 'MOLY' - Molybdenum 'MWHT' - Milling Wheat 'NAPH' - Naptha 'NASC' - NASAAC 'NBPG' - NBP 'NCGG' - NCG 'NGLO' - NGL 'NICK' - Nickel 'OFFP' - Off-peak 'OTHR' - Other 'POTA' - Potatoe 'RICE' - Rice 'ROBU' - Robusta Coffee 'RPSD' - Rapeseed 'SOYB' - Soybeans 'STEL' - Steel 'TAPI' - Tapis 'TINN' - Tin 'TNKR' - Tankers 'TTFG' - TTF 'URAL' - Urals 'WHSG' - White Sugar 'WTIO' - WTI 'ZINC' - Zinc 'SLVR' - Silver
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

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.

FIELD NAME	UNDERLYING ISIN CODE
Format	Alphanumerical ID (character)
Length	12
Used In	DerivativesStandingDataFile (9013) CashStandingDataFile (9007)
User For	Cash and Derivatives

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.
Format	Alphanumerical ID (character)
Length	4
Used In	DerivativesStandingDataFile (9013) CashStandingDataFile (9007)

Underlying Mnemonic

FIELD NAME	UNDERLYING MNEMONIC
Description	Mnemonic code of the Instrument' underlying. This field is not populated for every instrument.
Format	Alphanumerical ID (character)
Length	6
Used In	CashStandingDataFile (9007)
User For	Cash

Underlying Name

FIELD NAME	UNDERLYING NAME
Description	Indicates the full name of the instrument's underlying.
Format	Text (character)
Length	102
Used In	CashStandingDataFile (9007)
User For	Cash

Underlying Return Type

FIELD NAME	UNDERLYING RETURN TYPE
Description	Indicates the dividend treatment applied.
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	1 Net Total Return 2 Price Return 3 Total Return Null value: 2^8-1
Used In	CashStandingDataFile (9007)
User For	Cash

Underlying Segmentation

FIELD NAME	UNDERLYING SEGMENTATION
Description	Indicates the underlying asset segmentation.
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	1 Equity 2 Fixed Income 3 Mixed 4 Alternative 5 Currency 6 Commodities Null value: 2^8-1
Used In	CashStandingDataFile (9007)
User For	Cash

Underlying Subproduct

FIELD NAME	UNDERLYING SUBPRODUCT
Description	Defined the underlying subproduct associated to the underlying subtype. Indicates the MIFID Underlying Sub Product classification.
Format	Alphanumerical ID (character)
Length	4
Possible Values	'CRBR' – Carbon 'CBRD' – Containerboard 'CSHP' – CSHP 'CSTR' - Construction 'COAL' - Coal 'DAPH' - Diammonium Phosphate 'DIRY' - Dairy 'DIST - Distillates 'DRYF' - Dry 'ELEC' - Electricity 'EMIS' - Emissions 'FRST' - Forestry 'GRIN' - Grain 'GROS' - Grains and Oil Seeds 'INRG' - Inter Energy 'LGHT' - Light Ends 'LSTK' - Livestock 'MFTG' - Manufacturing 'NGAS' - Natural Gas 'NPRM' - Non Precious 'NSPT' - Newsprint 'OOLI' - Olive Oil 'OILP' - Oil 'PLST' - Plastic 'POTA' - Potato 'PRME' - Precious 'PTSH' - Potash 'PULP' - Pulp 'RCVP' - Recovered Paper 'RNNG' - Renewable Energy 'SEAF' - Seafood

FIELD NAME	UNDERLYING SUBPRODUCT
	'SLPH' - Sulphur 'SOFT' - Grains and Oil Seeds 'UAAN' - Urea and Ammonium nitrate 'UREA' - Urea 'WETF' - Wet 'WTHR' - Weather
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

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)
Format	Enumerated (unsigned integer 8)
Length	1
Possible Values	0 Basket 1 Dividend 2 ETF 3 Share 4 Dividend Index 5 Equity Index 6 TRF Index 7 Volatility Index 8 Future On Commodities 9 FXCR - FX Cross Rates 10 FXEM - FX Emerging Markets 11 FXMJ - FX Majors 12 AGRI - Agricultural 13 ENVR - Environmental 14 FRGT - Freight 15 FRTL - Fertilizer 16 INDP - Industrial products 17 INFL - Inflation 18 MCEX - Multi Commodity Exotic 19 METL - Metals 20 NRGY - Energy 21 OEST - Official economic statistics 22 OTHC - Other C10 23 OTHR - Other 24 PAPR - Paper 25 POLY – Polypropylene 26 BNDB – Bonds Basket Null value: 2^8-1

FIELD NAME	UNDERLYING SUBTYPE
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Underlying Symbol Index

FIELD NAME	UNDERLYING SYMBOL INDEX
Description	Identifies the Symbol Index of the underlying of the instrument.
Format	Numerical ID (unsigned integer 32)
Length	4
Possible Values	0..2^32-2 Null value: 2^32-1
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

Underlying Type

FIELD NAME	UNDERLYING TYPE
Description	Defines the instrument type of the underlying.
Format	Enumerated (character)
Length	1
Possible Values	A Basket with Commodity B Basket C Commodity D Depositary Receipt F Future G Currency Leveraged Index H Other I Index J Bonds K Stock Dividend L Leveraged Index N Interest Rate O Other Derivative P Commodity Index Q Commodity Leveraged Index R Right S Stock T Credit U Fund V Currency W Stock Warrant X Exchange Rate Z Security Leveraged Index
Used In	CashStandingDataFile (9007) DerivativesStandingDataFile (9013)
User For	Cash and Derivatives

V

Valuation Coefficient

FIELD NAME	VALUATION COEFFICIENT
Description	Multiplier which converts a quoted price for the contract into its monetary value. It is derived from the specification of the contract size (lot multiplier) and the convention used for quoting prices. To be combined with Ratio / Multiplier Decimals.
Format	Numerical (unsigned integer 64)
Length	8
Possible Values	0..2^64-2 Null value: 2^64-1
Used In	DerivativesStandingDataFile (9013)
User For	Derivatives

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.
Format	Alphanumerical ID (character)
Length	11
Used In	CashStandingDataFile (9007)

Volume Obligation Type

FIELD NAME	VOLUME OBLIGATION TYPE
Description	Type of volume obligation
Format	Alphanumerical ID (character)
Length	1
Possible Values	▪ T – Volume (Nb of shares) ▪ C – Value (value of shares in EUR) ▪ B – Combined (C + T)
Used In	LP_OBLIGATIONS File
Used For	Cash

Vwap Period

FIELD NAME	VWAP PERIOD
Description	Indicates the number of seconds that should be considered to select the trades which will be used to compute the closing price for a given instrument, when the closing price type is VWAP.
Format	Time (unsigned integer 64)
Length	8

FIELD NAME	VWAP PERIOD
Possible Values	0..2^64-2 Null value: 2^64-1
Used In	CashStandingDataFile (9007)
User For	Cash

Y

YVAL

FIELD NAME	YVAL
Description	Instrument type/processing category
Format	Text
Length	3
Possible Values	019 Fungible treasury bonds 021 convertible bonds 026 serial bonds 033 bonds with EX warrants 041 ordinary shares 048 allocation rights 049 subscription rights 050 preferred shares 068 Index 069 units 080 founder shares 111 convertible subordinated securities 162 debt investment fund units 248 Warrants on Shares 255 Euro Medium Term Notes 257 Certificates 261 Indexed Euro Medium Term Notes 266 Medium Term Notes 281 mortgage-backed bonds 303 warrants with knock-out barrier 304 certificates of deposit 307 ETV
Used In	MBR_FAMINSTR
User For	Cash

APPENDIX A: DOCUMENT HISTORY TABLE

Version No	Date	Author	Change Description
1.1.0	29 Sep 2016	IT Solutions	First Version for Optiq (Phase 1)
1.2.0	4 Jan 2017	IT Solutions	First update for Phase 1
1.3.0	27 Jan 2017	IT Solutions	Second update for Phase 1
1.4.0	15 Mar 2017	IT Solutions	Third update for Phase 1
1.4.1	15 May 2017	IT Solutions	Minor Update for Phase 1
2.0.0	11 Oct 2017	IT Solutions	Major update for go live of Cash markets on Optiq (Phase 2)
2.0.1	13 July 2018	IT Solutions	Minor update with clarifications and update for ICB
2.0.2	13 Sep 2018	IT Solutions	Update for Equities Dublin
2.0.3	8 Oct 2018	IT Solutions	Update with clarifications
2.3.0	29 Nov 2018	IT Solutions	Minor update for Euronext Block
2.3.0	29 Nov 2018	IT Solutions	Update for ETF Access
2.3.1	14 Dec 2018	IT Solutions	Update with clarifications
2.5.0	21 Jan 2019	IT Solutions	Minor update
2.6.0	21 Jan 2019	IT Solutions	Minor update for Euronext Block
3.0.0	29 Apr 2019	IT Solutions	Major update for the migration of the Derivatives Market to Optiq (Phase 3)
3.0.1	13 May 2019	IT Solutions	Minor update for Phase 3
3.1.0	6 Sep 2019	IT Solutions - WMA	Second update for migration of Derivatives markets to Optiq (Phase 3)
3.1.2	28 Feb 2020	IT Solutions - IZE	Add new exchange codes to be used for Oslo Market Place and new channels and add the new optiq segment IS Bonds and Funds Feed
3.1.3	16 Mar 2020	IT Solutions - IZE	Add Oslo MICs, update the file list to segment IBF and add document improvements.
4.0.0	30 Mar 2020	IT Solutions - IZE	Remove Financial Derivatives Optiq segment from the document and perform general document improvements.
4.0.1	13 May 2020	IT Solutions – WMA	Minor update to remove SBE Version in the documentation
4.2.0	13 May 2020	IT Solutions – FBO	Integration of Oslo Fixed Incomes: ▪ New value for Instrument Unit Exp: 7 = Yield ▪ New field Non Anonymous in CashStandingData (9007).
4.2.1	30 Jun 2020	IT Solutions – WMA	Minor update on Non-Anonymous field.
4.3.0	25 Sep 2020	IT Market Services – WMA	Minor update for field Phase Time
4.4.0	2 Nov 2020	IT Market Services – WMA	Introduction of SBE 304 – no impacts
4.5.0	4 Jan 2021	IT Market Services – FNS	Introduction of SBE 305 – no impacts

Version No	Date	Author	Change Description
4.6.0	8 Feb 2021	IT Market Services – WMA	Introduction of SBE 306 – no impacts
4.6.1	12 May 2021	IT Market Services – WMA	New fields for Cash Settled contracts
4.7.0	15 July 2021	IT Market Services – SNM / KZ	Inclusion of SBE 307 – no impacts The following changes have been made to this version of the document: ▪ Add a new MDG Set of Channels ID to be used for Fastmatch (Forex:34) ▪ Param Name field update for RFCValidityPeriod in miliiseconds instead of seconds
4.10.0	6 Oct 2021	IT Market Services – SNM / KZ / FBO	Introduction of SBE 310. The following changes have been made to this version of the document: ▪ Addition of two new fields Max Order Quantity Call and Max Order Quantity Continuousa to ContractEMMProperties repeating section of DerivativesStandingDataFile (9013) ▪ Adding a new value 16 Forex on the instrument category field ▪ In 1.1 Introduction : Added a reference on UK DRSP regulatory framework governing. ▪ n 3.2 Cash Standing Data File (9007): add a note regarding the scope of contents: For Forex segment, fields are by default filled-in (as they are mandatory) but no snapshot is provided through MDG. Standing Data is only available via EFS.
4.11.0	24 Nov 2021	IT Market Services – WMA	Introduction of SBE 311 – no impacts
4.12.0	24 Dec 2021	IT Market Services – WMA	Introduction of SBE 312 – no impacts
4.13.0	21 Jan 2022	IT Market Services – FNS	Introduction of SBE 313 The following changes have been made to this version of the document: ▪ Addition of a new section 1.6 Future Use ▪ Addition of new values to the Closing Price Type and Scheduled Event fields ▪ Addition of a new field(VWAP Period) to the CashStandingDataFile

Version No	Date	Author	Change Description
5.16.0	1 Jun 2022	IT Market Services – WMA	Introduction of SBE 316 The following changes have been made to this version of the document: ▪ In Feed Configuration: MDG Set of Channels 18, 19, 39, 45 added ▪ In CashStandingDataFile (9007): - Fields added in **StandingDataUnitary** section*: Long Mnemonic, Official Segment, Settlement System, Pattern Type, Professional Trading, Exercise Style, Underlying Mnemonic, Underlying Name, Underlying Type, Settlement Currency, Tech Leaders segment indicator* - Fields added in **EMMPattern** section: *Dynamic APF Table ID, Static APF Table ID, Order Price Control APF Table ID* ▪ In Timetable (9001): Description updated ▪ Section AuthorizedPriceFluctuationFile (9008) added ▪ In Field Description:: - Field description updated for: *Phase Qualifier* - Fields added: *APF Index ID*, *Authorized Price Fluctuation*, *Authorized Price Fluctuation Type*, *Long Mnemonic*, *Minimum Price*, *Official Segment*, *Pattern Type*, *Professional Trading*, *Settlement Currency*, *Settlement System*, *Tech Leaders segment indicator*, *Underlying Mnemonic* - Value added in field *Exercise Style*: “5” (Periodic); - Values added in *MDG Set Of Channels ID:* “18” (Equities Italy), “19” (Equities TAH Italy), “39” (Funds ETFplus Italy), “45” (Equities GEM Italy); - Values added in field *Underlying Type:* “A” (Basket with Commodity), “B” (Basket), “D” (Depositary Receipt), “G” (Currency Leveraged Index), “H” (Other), “J” (Bonds), “K” (Stock Dividend), “L” (Leverage Index), “N” (Interest Rate), “O” (Other Derivative), “P” (Commodity Index), “Q” (Commodity Levaraged Index), “R” (Right), “T” (Credit), “U” (Fund), “V” (Currency), “W” (Stock Warrant), “Z” (Security Leveraged Index)
5.17.0	1 Aug 2022	IT Market Services – LNA – COL - WMA	Introduction of SBE 317 and new Common File Transfer System (CFTS) platform, Optiq referential files can be assessed through the CFTS Referential Data Service using SFTP with SSH key authentication. The following changes have been made to this version of the document: ▪ In CashStandingDataFile (9007): - Fields added in **StandingDataUnitary** section*:Settlement Date End Validity Date* ▪ Section added: Euronext RLP Universe File as part of CFTS ▪ Section added: Members Family Instruments as part of CFTS ▪ Section added: Total Return Futures Conversion Parameters (was in a dedicated specification – no changes in contents) ▪ In Field Description: - Fields added*: Settlement Date*, *End Validity Date*

Version No	Date	Author	Change Description
5.18.0	15 Sep 2022	IT Market Services – LME – FSE – COL - WMA	The following changes have been made to this version of the document: ▪ In CashStandingDataFile (9007): - Fields added in **StandingDataUnitary** section*: Max Order Amount Call, Max Order Amount Continuous, Max Order Quantity Call, Max Order Quantity Continuous, Pool Factor, Purge Book Type* ▪ In CashTickSizeReferentialFile (9020): - Description updated to clarify the current behaviour (no changes) ▪ In Euronext RLP Universe File: - Filename prefix changed from "OptiqMDG" to "IDSCash" ▪ In Members Family Instruments: - Filename prefix changed from "OptiqMDG" to "IDSCash" ▪ In Field Description: - Fields added: *Max Order Amount Call*, *Max Order Amount Continuous*, *Pool Factor*, *Purge Book Type* - Value added for field *Closing Price Type*: "9" (Last Adjusted Closing Price) - Description updated for fields *Max Order Quantity Call* and *Max Order Quantity Continuous*: are also used for Cash - Field *MDG Set of Channels ID*: adjustment of naming for values "19", "39", "45"
5.18.1	30 Sep 2022	IT Market Services – WMA - FSE	The following changes have been made to this version of the document: ▪ In Field Description: Description updated for fields: *Authorized Price Fluctuation*, *Minimum Price*
5.19.0	24 Oct 2022	IT Market Services – IMI – WMA	The following changes have been made to this version of the document: ▪ In CashStandingDataFile (9007): - Fields added: *OperationStartDate*, *OperationEndDate* and *MaxNbrSecuritiesOfferedOrTendered* ▪ In OpenInterestFile (9014): description updated ▪ In Field Description: - Value added for field *Closing Price Type*: '8' (VWAP – Closing Price of Reference Market) - Value added for field *MIC*: 'MTAH' (TRADING AFTER HOURS) - Value added for field Phase Qualifier: Bit '9' (Quoting Period) - Fields added: *Max Nbr Securities Offered Or Tendered, Operation End Date and Operation Start Date.*
5.20.0	14 Nov 2022	WMA	The following changes have been made to this version of the document: ▪ In Field Description: - Value added for field MIC: 'ATFX' (ATFUND MTF) -
5.21.0	20 Dec 2022	FLO	The following changes have been made to this version of the document: ▪ In Field Description: - Values added for field MIC: - 'ETFP' (ELECTRONIC ETF, ETC/ETN AND OPEN-END FUNDS MARKET) - 'ETLX' (EUROTLX) - 'MOTX' (ELECTRONIC BOND MARKET) - 'XMOT' (EXTRAMOT) - Sort per alphabetic order

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5.23.0	7 Mar 2023	CLO – NPE - WMA	The following changes have been made to this version of the document: ▪ In CashStandingDataFile (9007): - Field added: MinimumSettlementAmount ▪ In Field Description: - Value added for field DepositaryList: '00012' (Euronext Securities Milan ex-Monte Titoli) - Value added for field MainDepositary: '00012' (Euronext Securities Milan ex-Monte Titoli) - Values added for field MDGSetOfChannelsID: "40" (Fixed Income Italy MOT/ExtraMOT), "41" (Warrants & Certificates Italy SEDEX), "42" (Fixed Income ETLX Bond-X), "43" (Warrants & Certificates ETLX Cert-X), "44" (Equities ETLX) - Value added for field PatternType: "3" (Continuous Late) - Values added for field SettlementSystem: '10' (Other Settlement System), '11' (Euroclear Bank), '12' (Euronext Securities Oslo) - Value added for field MIC: 'SEDX' (ELECTRONIC SECURITISED DERIVATIVES MARKET (SEDEX)) - Field added: MinimumSettlementAmount ▪ Inclusion of LP_OBLIGATIONS file in CFTS, Referential Data Service, file description and field definition
5.24.0	11 Apr 2023	MKO	The following changes have been made to this version of the document: ▪ In CashStandingDataFile (9007): - Field added: *MaximumGlobalNominalAmount* ▪ In Field Description: - Field added: *Maximum Global Nominal Amount*.
5.25.0	15 May 2023	WMA	The following changes have been made to this version of the document: ▪ In CashStandingDataFile (9007): - Field added: *Buy Back Indicator* ▪ In Field Description: - Field added: *Buy Back Indicator* - Description updated for fields: *Maximum Order Amount Call* and *Maximum Order Amount Continuous* Typo in the possible values for field: *Spread_oblig_type*

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5.28.0	31 Jul 2023	AAM - WMA	The following changes have been made to this version of the document: ▪ In CashStandingDataFile (9007): - Field added: *Instrument Delisting Indicator* - Section flagged as 'not used': **ETFDataFromMarketOfReference** ▪ In DerivativesStandingData (9013): - Field added in **ContractStandingDataUnitary**: *Lot Multiplier* - Field added in **OutrightStandingDataUnitary**: *Lot Multiplier*, *Expiration Date*, *Strike Price Decimals Ratio* and *Corporate Action Counter* - Description updated for the field: *Trading Unit* - Description updated for the field *Strike Price Decimals Ratio* in **ContractStandingDataUnitary** - Field deprecated: *Order Type Rules* ▪ In Field Description - Fields added: Corporate Action Counter, Lot Multiplier and Expiration Date - Description updated for the fields: Trading Unit and Strike Price Decimals Ratio - Values added for MDG Set Of Channels ID: 28 (Index Futures Italy), 36 (Equity Derivatives Italy) and 37 (Index Options Italy) - Values added for Type of Corporate Event: 03 (Interest Payment for securities which the price is expressed in % of the nominal) and 18 (Ex-event) - Mark Order Type Rules field as Deprecated
5.29.0	23 Oct 2023	IT Market Services – WMA	The following changes have been made to this version of the document: ▪ In Field Description: - Description updated for field Anonymous where values were inverted Value added for field ParamName: "23" (FLIP Spread), "24" (FLIP Period), "25" (FLIP Reservation Period), "26" (Static Collars Spread)
5.31.0	1 Dec 2023	IT Market Services – FNS - WMA	The following changes have been made to this version of the document: ▪ In Field Description:' - For field Param Name: contract parameters "RFCAutojoin", "RFCAutojoinMinimumQuantity" are added For field Param Name: contract parameters "FSP Spread" is added (already in use but not documented)
5.35.0	23 May 2024	IT Market Services – WMA	The following changes have been made to this version of the document: ▪ In DerivativesStandingData (9013): - Field added in **OutrightStandingDataUnitary**: *Valuation Coefficient* ▪ In Field Description - Field added: Valuation Coefficient

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5.36.0	27 May 2024	IT Market Services - NPE - WMA	The following changes have been made to this version of the document: ▪ Section 3.4 DerivativesStandingDataFile (9013) – updated to describe new field "Underlying Complex" within the Common Outright Standing Data and to include mapping of new OutrightStandingDataCompositionrep section, created for the purpose of Future Spread Contract Management ▪ In Field Description: - Description for field Underlying Complex was added - Description for field Leg Side was added - Description for field Lot Unit Conversion Ratio was added - Field Pricing Algorithm: value "3" (Standard with Negative Prices) is added
5.38.0	19 Aug 2024	IT Market Services – WMA	The following changes have been made to this version of the document: ▪ Section DerivativesStandingDataFile (9013): typo in field Valuation Coefficient, technical type is uint64. ▪ Section Field Description: - In *Param Name* field: value 29 (Wholesale LIS after expiry Indicator) is added - In *Instrument Unit Expression* field: value 4 (Percentage Mixed) is added
5.351.0	28 Oct 2024	IT Market Services – WMA – MPE	The following changes have been made to this version of the document: - Section DerivativesStandingDataFile (9013) - Added into Contract section the following fields: *DeferredPublicationIndicator* - Added into Outright section the following fields: *LISPreTradeThreshold*, *LISPostTradeThreshold*, *MIFIDIILiquidFlag*, *DeliveryDate* - Section Field Description: - Fields Deferred Publication Indicator, Delivery Date, LIS Post Trade Threshold and LIS Pre Trade Threshold are added - Field MIC: Value 'XDMI' was missing and has been added
5.351.1	20 Nov 2024	IT Market Services – WMA	The following changes have been made to this version of the document: ▪ Section Field Description: Field MIC is updated: value "XACD" (Euronext Access Dublin Market) is added
5.351.2	9 Dec 2024	IT Market Services – WMA	The following changes have been made to this version of the document: - Section DerivativesStandingDataFile (9013) - Added into Contract section the following fields: *ParValue* - Section Field Description: - Field Instrument Unit Expression is updated: value "6" (Percentage of Par Value) is added. - Field Underlying Sub Type is updated: value "26" (Bonds Basket) is added - Field Exchange Code is updated: value "T" (Milan Interest Rate Derivatives) is added

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5.352.0	13 Dec 2024	IT Market Services – NTDP – MPE	The following changes have been made to this version of the document:
			- Section 3.4 DerivativesStandingData – Adding Inter Contract Strategy Auth repeating section
			- Section Field Description:
			  - Field Delivery Date: update the description with the field population rule
			  - Field ICS Indicator was created, to reflect if the contract is available for submission of Inter Contract Strategies
			  - Field Leg Number was created, to reflect in which position the contract in the Inter Contract Strategy Auth Repeating Section is taking in a strategy
			  - Field Leg Contract Symbol Index was created, to reflect the contract allowed in the Inter Contract Strategy Auth Repeating Section
			  - Strategy Code*:* value "T" (ICS one sided combination same expiry) and "U" (ICS two sided combination same expiry) were added
			  - Field Strategy Authorized: now has two new possible values ('48' and '49)
			  - Field Official Segment: added the list of possible values
			  -

5.353.0	15 Jan 2025	IT Market Services – NTDP	The following changes have been made to this version of the document: ■ Section 3.4 DerivativesStandingDataFile (9013) – updated to add the following fields: – UnderlyingSubProduct – UnderlyingFurtherSubProduct – EnergyIdentificationCode – DeliveryStartDate – DeliveryEndDate – LinkedSymbolIndex – ExternalInstrument (in the OutrightStandingDataCompositionRep) ■ Section 3.6 OpenInterestFile (9014) – updated to have a clear explanation of how OpenInterest positions are disseminated for different Commodities ■ Section Field Description: – Field Underlying SubProduct – creation of field description – Field Underlying Further SubProduct – creation of field description – Field Energy Identification Code – creation of field description – Field Delivery Start Date – creation of field description – Field Delivery End Date – creation of field description – Field Linked Symbol Index – creation of field description – Field External Instrument ID – creation of field description – Field MDG Set of Channels ID – addition of new possible channel '38' – Field Expiry Cycle Type - added possible values: Quarterly,Half Yearly, Yearly.

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5.354.0	10 Mar 2025	IT Market Services – MRO – MPE	The following changes have been made to this version of the document: ■ Section Field Description: – Field Strategy Code – added new value: 'l – Ratio Inter Contract Spread' – Field Strategy Authorized – added new value: '50 – Ratio Inter Contract Spread' – Field MIC – added new values: XAMC, XPMC ■ Section 3.6 OPENINTERESTFILE (9014): – For Commodities, updated file names to OptiqMDG_<Env>_OpenInterestFile_Commodity_Power_YYYYMMDD OptiqMDG_<Env>_OpenInterestFile_Commodity_YYYYMMDD
5.355.0	23 Apr 2025	IT Market Services – MRO	The following changes have been made to this version of the document: ■ Section 3.6 OPENINTERESTFILE (9014): Corrected File name to: OptiqMDG_<Env>_OpenInterestFile_Commoditi**es**_YYYYMMDD ■ Section File Description: – New Closing Price Recovery file added – New DeliverableBonds file added ■ Section Field Description: – Field Scheduled Event. added new value: '17 – End of Trading' – Field Underlying Sub Product, corrected typo – Field Closing Price and Price Qualifier added - Field MIC, ISIN Code, Trading Currency and Symbol Index: Closing price Recovery added to the list of files on which the fields are used - Field Conversion Factor added - Fields ISIN Code, BondMaturity Date, Expiration Date, CouponRate: added reference to DeliverableBonds file on which the fields are used
5.356.0	28 May 2025	IT Market Services – MPE	The following changes have been made to this version of the document: ■ Section Deliverable Bonds File: corrected field name to CouponRate; ■ Section Field Description: – Field Strategy Code – added new values: '1 - Call Spread versus Put Or Put Spread versus Call' and '2 – Ratio Spread Option'; – Field Strategy Authorized – added new values: '51 - Call Spread versus Put Or Put Spread versus Call' and '52 – Ratio Spread Option'; – Field Scheduled Event – added new values: '18 – Order Entry/Cancel/Modify Enabled', '19 - Order Entry/Cancel/Modify Disabled' and '20 – Order Cancel Only'; – Added Field CouponRate, removed field PeriodicRate; – Field Maturity Date – updated description for Derivatives
5.356.1	23 Jun 2025	IT Market Services – MRO	The following changes have been made to this version of the document: ■ Section Field Description: Field MDG Set of Channels ID – update description for value '39' to 'Funds Italy (ATFX)'

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5.356.2	2 Sep 2025	IT Market Services – MRO	The following changes have been made to this version of the document:
			- Section File Description:
			    ○ DerivativesStandingDataFile (9013): 'External Instrument ID' added in OutrightStandingDataUnitary section
			    ○ DerivativesStandingDataFile (9013): added description on how 'External Instrument ID' is determined in case of Power expiries
			- Section Field Description:
			    ○ External Instrument ID: added in the description the definition for Power instrument

5.356.3	11 Sep 2025	IT Market Services – MRO	The following changes have been made to this version of the document: - Section File Description: ○ DerivativesStandingDataFile (9013): added description on how 'External Instrument ID' is determined in case of non-Power expiries

5.357.0	20 Aug 2025	IT Market Services - MRO	The following changes have been made to this version of the document:
			■ Section Field Description:
			    – Field MIC - updated list of valid values
			    – Field Main Depositary – updated list of valid values
			■ In OutrightStandingDataFile (9013) section:
			    - Added the formula for the determination of CVF field (ParamName = 21)

5.357.1	12 Sept 2025	IT Market Services - MRO	The following changes have been made to this version of the document: merged the updates from versions 356.2 and 356.3

5.358.0	24 Sept 2025	IT Market Services – MPE - NTDP	The following changes have been made to this version of the document:
			▪ In DerivativesStandingDataFile (9013):
			    - Field UnderlyingExternalInstrumentID added to ContractStandingDataUnitary
			    - Fields StartObservationDate and EndObservationDate added to OutrightStandingDataUnitary
			    - Corrected fieldname from Exer Style to Exercise Style
			▪ In OpenInterestFile (9014):
			    - Description of the Open Interest files made available updated. Correction of typo in the name of the files listed
			▪ In Field Description:
			    - Field Pricing Algorithm: value "4" (Trading At Settlement) added
			    - Field MIC: value 'XECO' (EURONEXT OTHER COMMODITY DERIV) added
			    - Field Exchange Code: value 'V' (Euronext Amsterdam - Other Commodities) added
			    - Fields UnderlyingExternalInstrumentID, StartObservationDate and EndObservationDate added
			    - Field Contract Trading Type: specified value 0 = Not Applicable

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6.361.0	29 Oct 2025	IT Market Services – MKO	The following changes have been made to this version of the document: ▪ Added a new file: Exchange Rates File (9024) ▪ In Field Description: - Field Exchange Rate added - Field Exchange Rate Decimals added
6.362	17 Dec 2025	IT Market Services – MPE	The following changes have been made to this version of the document: ▪ Field Benchmark Style added; ▪ In File Description: CashStandingDataFile (9007): 'Benchmark Style' field added.
6.363.0	21 Jan 2026	IT Market Services – MRO	The following changes have been made to this version of the document: • in file DerivativesStandingDataFile (9013), added *ExternalinstrumentID* at Strategy level • field ExternalinstrumentID: expanded description to cover use for Strategies in DerivativesStandingDataFile (9013)
6.364.0	25 Feb 2026	IT Market Services – NTDP - NZA	The following changes have been made to this version of the document: • in section 3.2 CashStandingDataFile (9007): added the MarketPlace and MarketPlaceLabel to the file • in Section Field Description: ○ New "Scheduled Event" Value : 21 - Restricted Trading ○ Field description "Market Place" was added ○ Field description "Market Place Label" was added