Document title

EURONEXT DERIVATIVES XDP – XML STANDING DATA

Document type or subject

XML Standing Data Specifications

Revision number/ Version number

Revision Number: 2.2.0

Date

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Number of pages

22

Author

Euronext

PREFACE

WHAT'S NEW?

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

REVISION NO.	DATE	CHANGE DESCRIPTION
2.2.0	20 Jun 2017	Added the following fields at Contract Level: - PricingAlgo - SubTyp - MotherStockISIN - RefFutureContractSecGrp Added the following fields at Expiry Level - DaysToExp

For further information in relation to these modifications, please visit:

https://www.euronext.com/en/exchange-publications/derivatives/info-flashes

SUPPORT

- EUA environment: ctsg@euronext.com or +33 1 8514 8588.
- Production environment (cash markets): EMSEquities@euronext.com or +33 1 8514 8585.
- Production environment (derivative markets): EMSDerivatives@euronext.com or +31 20 721 9585.

FURTHER INFORMATION

For additional product information, visit: https://www.euronext.com/en/it-documentation/market-data

CONTENTS

1. INTRODUCTION

This document details the Referential Data FTP Server for Euronext which is to be used in conjunction with the Euronext XDP Client Specification.

The FTP Server provides full referential data for the Euronext market. Users of the Euronext market data feed should use the FTP Server to support the referential data that is disseminated on the feed. Referential data sent on the XDP Market Data Feed is a subset of the referential data available on the FTP Server.

1.1 ACCESS TO THE FTP SERVER

The files can be download via our PRODUCTION (ftp.data.euronext.com) and EUA (ftp.eua-data.euronext.com) FTP Servers over the internet.

Access will only be granted to customers that have one of the following agreements in place with Euronext: Trading Platform Agreement, Market Data Distribution Agreement, Service Provider Agreement or the Euronext Derivatives Reference Data Agreement.

External clients are permitted access to GET files only (PUT is disabled on the FTP server).

The folder structure of the FTP servers will be as follows:

/DER_EU_ENXT_REF_MASTER_BOD/CURRENT	Contains the most recent files. The file names on this folder will not carry any date.
/DER_EU_ENXT_REF_MASTER_BOD/DER_EU_ENXT_REF_MASTER_BOD_<yyyy>/DER_EU_ENXT_REF_MASTER_BOD_<yyyymm>	Contains the most recent files and also the historic files. The file names on these folders will carry the date of the files.

1.2 SERVER AVAILABILITY

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

1.3 FILE AVAILABILITY

The standing data files are made available to clients at least 20 minutes prior to opening of markets.

1.4 SCOPE OF CONTENTS

Two scope of files are provided:

The first scope, dedicated to Central Order Book instruments, is as follows:

- Central Order Book futures
- Central Order Book options
- Central Order Book strategies
- Underlying instruments.

The second scope, dedicated to Flexible Instruments (AtomX), is as follows:

- AtomX instruments
- Underlying instruments.

1.5 INTRADAY UPDATES

The standing data files do not include any intraday updates. All intraday updates are distributed by the multicast Euronext XDP Market Data Feed. There will be no changes to the file intraday.

1.6 FILE FORMAT

The format of the file is FIXML.

The FIXML format is flexible and allows a flexible solution where fields can be added to the file as required.

Client solutions should allow for new fields to be added without prior notification. Note that fields will not be removed from the file without prior notification.

1.7 FILE NAME

Central Order Book:

The file name for the standing data file follows the following template:

<*exchange name*>_stdata_<*trading host*>_<*exchange code*>_<*current trading day*>.xml

<*exchange name*> will always be 'nyseliffe'.

<*trading host*> will always be 'eqt' for equities host.

<*exchange code*> is a single character code identifying the type of contracts traded on the exchange.

<*current trading day*> will have format ddmmyy.

An example of a file name for Amsterdam Equity Derivatives referential data (exchange code 'A') is:

nyseliffe_stdata_eqt_A_150215.xml.

Flexible Instruments:

The full scope of AtomX instruments would be provided in a unique file.

The name for the standing data file for Flexible Instruments follows the following template:

<*exchange name*>_stdata_atomx_flex_<*current trading day*>.xml

<*exchange name*> will always be 'nyseliffe'.

<*current trading day*> will have format ddmmyy.

The content of the file is sorted by exchange code.

1.8 AMR CODE

AMR Code for standard contract is built from the following template:

Instrument Attribute	Description	Example
Exchange Code	Code used to identify the Market Place upon which the product is listed	P: Paris Equity J: Paris Index
Generic Contract Type	Code to identify the type of contract	F: Futures O: Options
Contract Code	Code assigned to identify the contract	FCE: CAC40 Index TO1: Total SA
Expiry	Expiry date indicating the expiry Format: Year & Month (YYMM)	1503: March 2015
Exercise Price	Exercise (Strike) price assigned to the option (Option only)	
Instrument Type	Code to identify type of Derivative Instrument	F: Futures C: Call P: Put

Example:

POTO1150404300C Total Call Option – April 2015 – Strike 43€

JFFCE150500000F CAC 40 Index Future – May 2015

AMR Code for flexible contracts is built from the following template:

Instrument Attribute	Description	Example
Exchange Code	Code used to identify the Market Place upon which the product is listed	P: Paris Equity J: Paris Index
Generic Contract Type	Code to identify the type of contract	F: Futures O: Options
Contract Code	Code assigned to identify the contract	FCE: CAC40 Index TO1: Total SA
Expiry	Expiry date indicating the expiry Format: Year & Month & Day (YMDD) with • "Y" is the last number of the year • "M" is the month code (as defined in the table below) • "DD" is the exact business day of the month	4X21 for Friday the 21st of November 2014
Exercise Price	Exercise (Strike) price assigned to the option (Option only)	
Instrument Type	Code to identify type of Derivative Instrument	F: Futures C: Call P: Put

Month	January	February	March	April	May	June	July	August	September	October	November	December
Month Code	F	G	H	J	K	M	N	Q	U	V	X	Z

Example:

POTO15Q2102500C Total Call Option – 21st of August 2015 – Strike 25€

1.9 FILE COMPRESSION

Files are compressed using the gzip compression algorithm. Zipped up files may now appear smaller due to an upgrade to the compression process.

1.10 ARCHIVING

The FTP server will maintain five days' worth of standing data files, (current day + four business days historical files).

2. FIXML FILE LAYOUT

The following table describes the layout and field contents for the FIXML file. Note that the version used is FIXML 5.0.

* denotes that the data type is different to standard FIXML convention

BLOCK	SUB BLOCK 1	SUB BLOCK 2	SUB BLOCK 3	SUB BLOCK 4	FIXML FIELD NAME	FIX TAG	DATA TYPE	VALUE	STANDARD CONTRACT	FLEXIBLE CONTRACT	UNDER-LYING
									Y = REQUIRED N = OPTIONAL X = NOT USED		
Exchange								Repeated for every exchange.	Y	Y	Y
					MktSegID	1300	String	Single character code that indicates the type of contracts traded on the exchange. For example, "A" = Euronext Amsterdam - Equity Derivatives	Y	Y	Y
					MarketSegmentDesc	1396	String	Long name of the exchange. Max 60 chars.	Y	Y	Y
→	**Contract**							Repeated for every contract in the exchange.	Y	Y	Y
					SecGrp	1151	String	Type of products. Comprises the exchange code, generic contract and physical commodity code. For example, "JFFCE" = CAC 40 Index	Y	Y	Y
					Sym	55	String	Physical commodity code. For example “FCE“ = CAC 40 Index	Y	Y	Y
					LogSym	NEW	String	Logical commodity code. Used to group together a number of contracts with common characteristics, for example, different futures on the same physical. Used for margin purposes.	Y	Y	Y
					Desc	107	String	Full name of the commodity.	Y	Y	Y
					Exch	207	Exchange	String field representing a market or exchange using ISO 10383 Market Identifier Code (MIC) values ▪ "XMAT" = Paris - MATIF ▪ "XMON" = Paris – MONEP ▪ "XBRD" = Brussels	Y	Y	N

BLOCK	SUB BLOCK 1	SUB BLOCK 2	SUB BLOCK 3	SUB BLOCK 4	FIXML FIELD NAME	FIX TAG	DATA TYPE	VALUE	STANDARD CONTRACT	FLEXIBLE CONTRACT	UNDER-LYING
									Y = REQUIRED N = OPTIONAL X = NOT USED		
								■ "MFOX" = Lisbon ■ "XEUE" = Amsterdam Equity and Index ■ "XEUC" = Amsterdam Commodities			
					RndLot	561	Qty	The standard number of items of the underlying instrument in one lot of the future or option, regardless of any capital adjustment or contract change.	Y	Y	Y
					Ccy	15	Currency	The traded currency of the contract.	Y	Y	Y
					MinPxIncr	969	float	The cash value of one UTP-D system tick. Filled with 0.001 for exchanges “C”, “G”, “D”, “H” containing Underlying instruments	Y	Y	Y
					StrikePxFlexIncr	NEW	Qty	Strike Price increment for flex contracts Used for options only	X	N	X
					PxQteMeth	1196	String	Price calculation type. ■ "STD" = Standard, money per unit of a physical ■ "INT" = Interest rate Index	Y	Y	Y
					SettlMeth	1193	char	Settlement method ■ “C” = Cash Settlement ■ “P” = Physical Settlement ■ Blank/null for exchanges “C”, “G”, “D”, “H” containing Underlying instruments	N	N	N
					ExerStyle	1194	int	Type of exercise of a derivatives security ■ "0" = European ■ "1" = American	N	N	N
					FlexInd	1244	Boolean	Used to indicate a derivatives security that can be defined using flexible terms. ■ "Y" = Yes (AtomX Flexible contract) ■ "N" = No (Standard contract)	Y	Y	Y
					CFI	463	String	CFI Code (Classification of Financial Instruments) of underlying entity, using ISO 10962	N	N	N

BLOCK	SUB BLOCK 1	SUB BLOCK 2	SUB BLOCK 3	SUB BLOCK 4	FIXML FIELD NAME	FIX TAG	DATA TYPE	VALUE	STANDARD CONTRACT	FLEXIBLE CONTRACT	UNDER-LYING
									Y = REQUIRED N = OPTIONAL X = NOT USED		
					Src	305	String	Source of the ID field for the underlying entity ■ "4" = ISIN ■ "P" = SecurityGroup	N	N	N
					ID	309	String	For futures/options, the SecurityGroup (ExchangeCode, GenericContract, PhysicalCommodityCode) corresponding to the underlying entity For underlying instruments, the ISIN code. For some Euronext underlyings this may contain the 12 - character Euronext Trading Code (e.g. NSCNL00APAM5)	N	N	N
					PricingAlgo		String	Pricing Algorithm for the Contract ■ “TRF”	N	X	X
					SubTyp		String	Underlying type: ■ "TRF" = TRF Index ■ "AGRI" = Agricultural ■ "NRGY" = Energy ■ "ENVR" = Environmental ■ "FRGT" = Freight ■ "FRTL" = Fertilizer ■ "INDP" = Industrial products ■ "METL" = Metals ■ "MCEX" = Multi Commodity Exotic ■ "PAPR" = Paper ■ "POLY" = Polypropylene ■ "INFL" = Inflation ■ "OEST" = Official economic statistics ■ "OTHC" = Other C10 ■ "OTHR" = Other	X	X	N

BLOCK	SUB BLOCK 1	SUB BLOCK 2	SUB BLOCK 3	SUB BLOCK 4	FIXML FIELD NAME	FIX TAG	DATA TYPE	VALUE	STANDARD CONTRACT	FLEXIBLE CONTRACT	UNDER-LYING
									Y = REQUIRED N = OPTIONAL X = NOT USED		
								■ "IEQ" = Equity index ■ "IDI" = Dividend index ■ "IVO" = Volatility index ■ "FFC" = Future on commodities ■ "SSH" = Share ■ "SDI" = Dividend ■ "SET" = ETF ■ "SBA" = Basket ■ "FXCR" = FX Cross Rates ■ "FXEM" = FX Emerging Markets ■ "FXMJ" = FX Majors			
					MotherStockISIN		String	ISIN Code of the underlying Mother Stock	X	X	N
					RefFutureContractSecGrp		String	Exchange Code, Contract Type and physical commodity code of the future contract	X	X	N
	→	**NestedAttr**						Repeated for each nested attribute	Y	Y	N
					Typ	1210	int	Code to represent the type of instrument attribute ■ "25" = Instrument Denominator ■ "26" = Instrument Numerator ■ "101" = Instrument Numerator Settlement (NEW) ■ "102" = Instrument Numerator EDSP (NEW) (filled with "999999999" for exchanges "C", "G", "D", "H" to indicate that it is not assigned) ■ "103" = Strike Price Denominator (NEW) ■ "104" = Strike Price Decimal Locator (NEW) ■ "110" = Delta Protection for Market Makers Level (NEW) ■ "111" = Vega Protection for Market Makers Level (NEW) ■ "112" = Volume Protection for Market Makers Level (NEW)	Y	Y	N

BLOCK	SUB BLOCK 1	SUB BLOCK 2	SUB BLOCK 3	SUB BLOCK 4	FIXML FIELD NAME	FIX TAG	DATA TYPE	VALUE	STANDARD CONTRACT	FLEXIBLE CONTRACT	UNDER-LYING
									Y = REQUIRED N = OPTIONAL X = NOT USED		
								■ "120" = Contract Trading Type (NEW) ■ "121" = Throttle for Incoming Orders (NEW)			
					Val	1211	String	Attribute value appropriate to the NestedInstrAttribType field ■ Types "110", "111", "112": ♦ "C" = Protection for Market Makers enabled at a contract level; ♦ "E" = Protection for Market Makers enabled at a contract and expiry level. ■ Type "120": ♦ "T" = Traded as an outright ♦ "L" = Not traded, but listed in contract data. Traders may subscribe to it ♦ "I" = Traded as a simple inter-commodity spread ♦ "C" = Traded as an inter-commodity spread	Y	X	N
	→	**OrderTypeRules**						Repeated for every supported order type	N	X	X
					OrdTyp	40	char	Order type supported by the trading host. ■ "1" = Market ■ "2" = Limit ■ "3" = Stop / Stop Loss ■ "4" = Stop Limit ■ "W" = Market on Open (MOO) ■ "S" = Trade at Settlement	N	X	X
	→	**/>**									
	→	**WTradeTypeRules**						Repeated for every supported wholesale trade type	N	X	X
					WTrdTyp	NEW	int	Wholesale trade type supported by the trading host ■ "1" = Large in Scale Trade (Formerly Block Trade) ■ "2" = Basis Trade ■ "3" = Against Actual	N	X	X

BLOCK	SUB BLOCK 1	SUB BLOCK 2	SUB BLOCK 3	SUB BLOCK 4	FIXML FIELD NAME	FIX TAG	DATA TYPE	VALUE	STANDARD CONTRACT	FLEXIBLE CONTRACT	UNDER-LYING
								Y = REQUIRED N = OPTIONAL X = NOT USED			
								■ "4" = Asset Allocation ■ "5" = Prof Trade ■ "6" = Guaranteed Cross Trade ■ "7" = Exchange For Swap ■ "9" = Request For Cross			
					SRFCPer		int	In seconds, defines the duration of the RFC Improvement Period. Available only for WTrdTyp = 9.	N	X	X
					PckUpPct		int	Defines the percentage of the remaining quantity after the RFC Improvement period that can be executed with non RFC orders in the final execution. Available only for WTrdTyp = 9.	N	X	X
					MinQtyRea		int	Defines the minimum quantity required to submit a response to the RFC during the Improvement period. Available only for WTrdTyp = 9.	N	X	X
					MinQtyIni		int	Defines the minimum quantity required to submit an RFC. Available only for WTrdTyp = 9.	N	X	X
					DBefExp		int	Defines the number of days from expiry from which the RFC will no longer be available. Available only for WTrdTyp = 9	N	X	X
					MBefCls		int	Defines the number of minutes from market close as from which the RFC will be deactivated.	N	X	X
	→	/>									
	→	**SecSubTypes**						Repeated for every supported strategy type	N	X	X
					SubTyp	762	String	Exchange recognised strategy code. ■ "A" = Jelly Roll ■ "B" = Butterfly ■ "C" = Call or Put Cabinet ■ "D" = Spread ■ "E" = Calendar Spread ■ "F" = Diagonal Calendar Spread ■ "G" = Guts	N	X	X

BLOCK	SUB BLOCK 1	SUB BLOCK 2	SUB BLOCK 3	SUB BLOCK 4	FIXML FIELD NAME	FIX TAG	DATA TYPE	VALUE	STANDARD CONTRACT	FLEXIBLE CONTRACT	UNDER-LYING
									Y = REQUIRED N = OPTIONAL X = NOT USED		
								■ "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 ■ "U" = Custom Strategy ■ "V" = Volatility Trade ■ "W" = Condor ■ "X" = Box ■ "Y" = Bundle ■ "Z" = Reduced Tick Spread ■ "a" = Ladder versus Underlying ■ "b" = Butterfly versus Underlying ■ "c" = Call Spread versus Put versus Underlying ■ "d" = Call or Put Spread versus Underlying ■ "e" = Call or Put Calendar Spread versus Underlying ■ "f" = Call/Put Diagonal Calendar Spread versus Underlying ■ "g" = Guts versus Underlying ■ "h" = Two by One Call or Put Ratio Spread versus Underlying ■ "i" = Iron Butterfly versus Underlying ■ "j" = Combo versus Underlying ■ "k" = Strangle versus Underlying			

BLOCK	SUB BLOCK 1	SUB BLOCK 2	SUB BLOCK 3	SUB BLOCK 4	FIXML FIELD NAME	FIX TAG	DATA TYPE	VALUE	STANDARD CONTRACT	FLEXIBLE CONTRACT	UNDER-LYING
									Y = REQUIRED N = OPTIONAL X = NOT USED		
								■ "m" = Exchange for Physical ■ "n" = Straddle Calendar Spread versus Underlying ■ "p" = Put Spread versus Call versus Underlying ■ "q" = Diagonal Straddle Calendar Spread versus Underlying ■ "r" = Synthetic ■ "s" = Straddle versus Underlying ■ "t" = Condor versus Underlying ■ "u" = Custom Strategy versus Underlying ■ "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			
	→	**/>**									
	→	**Expiry**						Repeated for every expiry date for the contract.	Y	Y	Y
					ExpireDt	432	LocalMktDate	Expiry Date. Format "YYYYMMDD".	Y	Y	X
					MMYFmt	1303	int	Format used for MMY field ■ "0" = YearMonth Only (default) ■ "1" = YearMonthDay ■ "2" = YearMonthWeek	Y	Y	X
					MMY	200	MonthYear	Maturity Date. Format is dependent on field MMYFmt	Y	Y	X
					FirstTrdDt	NEW	LocalMktDate	The first trading date of the outright's contract month. Format is "YYYYMMDD" (e.g. "20090629" for 29 June 2009).	Y	Y	X
					LastTrdDt	NEW	LocalMktDate	The last trading date of the outright's contract month. Format is "YYYYMMDD" (e.g. "20090629" for 29 June 2009).	Y	Y	X
					UndMMYFmt	NEW	int	Format used for UndMMY field	N	N	X

BLOCK	SUB BLOCK 1	SUB BLOCK 2	SUB BLOCK 3	SUB BLOCK 4	FIXML FIELD NAME	FIX TAG	DATA TYPE	VALUE	STANDARD CONTRACT	FLEXIBLE CONTRACT	UNDER-LYING
									Y = REQUIRED	N = OPTIONAL	X = NOT USED
								■ "0" = YearMonth Only (default) ■ "1" = YearMonthDay ■ "2" = YearMonthWeek			
					UndMMY	NEW	MonthYear	Maturity date of underlying. Format is dependent on field UndMMYFmt	N	N	X
					DaysToExp		Int	Number of Calendar days until the Last Trading Day of the Expiry	Y	Y	X
		→	**NestedAttr**						Y	X	X
					Typ	1210	int	Code to represent the type of instrument attribute ■ "26" = Instrument Numerator ■ "105" = Premium Pricing Numerator (NEW) ■ "106" = Premium Pricing Threshold (NEW) ■ "107" = Outright Large in Scale (Ex Block) Trade Threshold (NEW) ■ "108" = Strategy Large in Scale (Ex Block) Trade Threshold (NEW) ■ "109" = Outright Guaranteed Cross Threshold (NEW) ■ "110" = Strategy Guaranteed Cross Threshold (NEW)	Y	X	X
					Val	1211	String	Attribute value appropriate to the NestedInstrAttribType field	Y	X	X
		→	/>								
		→	**Series**					Repeated for every future/option/underlying instrument in the expiry.	Y	Y	Y
					CFI	461	String	CFI Code (Classification of Financial Instruments), using ISO 10962.	Y	Y	Y
					StrkPx	202	int*	Exercise price for the series. Present for options only.	N	N	X
					RndLot	561	Qty	The standard number of items of the underlying instrument in one lot of the future or option, regardless of any capital adjustment or contract change.	Y	Y	Y
					Src	22	String	Source of the ID field ■ "8" = Exchange symbol ■ "S" = Symbol Index	Y	Y	Y
					ID	48	String	AMR code for Central Order Book and Flex contracts.	Y	Y	Y

BLOCK	SUB BLOCK 1	SUB BLOCK 2	SUB BLOCK 3	SUB BLOCK 4	FIXML FIELD NAME	FIX TAG	DATA TYPE	VALUE	STANDARD CONTRACT	FLEXIBLE CONTRACT	UNDER-LYING
									Y = REQUIRED N = OPTIONAL X = NOT USED		
			→	**InstrCd**				Repeated for each instrument code that applies to the series.	N	N	X
					AltIDSrc	456	String	Source of the AltID field ■ "X" = Instrument Code 1 ■ "Y" = Instrument Code 2	N	N	X
					AltID	455	String	System dependant Instrument Code.	N	N	X
			→	**/>**							
		→	**/Series**								
	→	**/Expiry**									
	→	**Strategy**						Repeated for each strategy instrument.	N	X	X
					SubTyp		762	Exchange-recognised strategy market code, eg. J for Combo strategy markets.	N	X	X
					CFI		461	Strategy CFI Code, using ISO 10962	N	X	X
					Src		22	Source of the ID field: ■ "8" = Exchange symbol ■ "S" = Symbol Index	N	X	X
					ID		48	Strategy AMR code.	N	X	X
		→	**Leg**					Repeated for every leg of the strategy instrument.	N	X	X
					SecGrp	1151	String	Type of products for leg, including the contract commodity code. ExchangeCode, GenericContract, PhysicalCommodityCode	N	X	X
					Src	603	String	Source of the ID field: ■ "8" = Exchange symbol ■ "S" = Symbol Index	N	X	X
					ID	602	String	ID for the leg instrument. AMR code for Central Order Book contracts.	N	X	X

BLOCK	SUB BLOCK 1	SUB BLOCK 2	SUB BLOCK 3	SUB BLOCK 4	FIXML FIELD NAME	FIX TAG	DATA TYPE	VALUE	STANDARD CONTRACT	FLEXIBLE CONTRACT	UNDER-LYING
									Y = REQUIRED N = OPTIONAL X = NOT USED		
					CFI	608	String	Leg CFI Code, using ISO 10962.	N	X	X
					MMYFmt	1303	int	Format used for MMY field ■ "0" = YearMonth Only (default) ■ "1" = YearMonthDay ■ "2" = YearMonthWeek	N	X	X
					MMY	610	MonthYear	Leg maturity date. Format is dependent on field MMYFmt	N	X	X
					Strk	612	int*	Exercise price for the leg. Present for options legs only.	N	X	X
					Side	624	char	Buy/sell side leg. ■ "1" = Buy leg ■ "2" = Sell leg	N	X	X
					RatioQty	623	float	Ratio of lots for the leg. For contingent trades, this field represents the delta. Note that value will always be positive.	N	X	X
					Px	566	int*	Leg price	N	X	X
		→	**/>**								
	→	**/Strategy**									
→	**/Contract**										
/Exchange											

APPENDIX A: FIXML SKELETON

The following is a skeleton of the FIXML file.

```
<FIXML>
     <Exchange
          MktSegID="Exchange Code"
          MarketSegmentDesc="Exchange Name" >
          <Contract
               SecGrp="Exchange Code + Contract Type + Physical Commodity Code"
               Sym="Physical Commodity Code"
               LogSym="Logical Commodity Code"
               Desc="Contract Name"
               Exch="MIC Code"
               RndLot="Lot Size"
               Ccy="Currency"
               MinPxIncr="Tick Value"
               StrikePxFlexIncr =”Strike Price Flex Increment”
               PxQteMeth="Price Calculation Type"
               SettlMeth="Settlement Method"
               ExerStyle="Exercise Type for Option"
               FlexInd="Flexible Contract"
               CFI="Underlying Entity CFI Code"
               Src="Underlying Entity ID Type"
               ID="Underlying Entity ISIN code">
               <NestedAttr Typ="Attribute Type" Val="Attribute Value" />
               <NestedAttr Typ="Attribute Type" Val="Attribute Value" />
               <OrdTypeRules OTyp="Order Type"/>
               <OrdTypeRules OTyp="Order Type"/>
               <WTradeTypeRules
                    WTrdTyp="Wholesale Trade Type"
                    SRFCPer="RFC Period in seconds"
                    PckUpPct="Pick Up Percentage"
                    MinQtyRea="Minimum Quantity for Reactor"
                    MinQtyIni="Minimum Quantity for Initiator"
                    DBefExp="Days Before Expiry"
                    MBefCls="Minutes Before Close"
               </WTradeTypeRules>
               <SecSubTypes SubTyp="Strategy Type"/>
               <SecSubTypes SubTyp="Strategy Type"/>
               <Expiry
                    ExpireDt="Expiry Date (YYYYMMDD)"
                    MMYFmt="Format of MMY field"
                    MMY="Maturity Date (YYYYMM)"
                    FirstTrdDt="First Trading Date (YYYYMMDD)"
                    LastTrdDt="Last Trading Date (YYYYMMDD)"
                    UndMMYFmt="Format of UndMMY field"
                    UndMMY="Underlying Maturity Date (YYYYMM)"
                    DaysToExp ="Calendar days Until the Last Trading Day">
<NestedAttr Typ="Attribute Type" Val="Attribute Value" />
                    <NestedAttr Typ="Attribute Type" Val="Attribute Value" />
                    <Series
                         CFI="CFI Code"
                         StrkPx="Exercise (Strike) Price"
                         RndLot="Lot Size"
                         Src="8" ID="AMR Code" >
                         <InstrCd AltIDSrc="X" AltID="Instrument code 1" />
                         <InstrCd AltIDSrc="Y" AltID="Instrument code 2" />
                    </Series>
               </Expiry>
               <Strategy
                    SubTyp="Strategy Market Code"
```

```
                    CFI="CFI Code"
                    Src="8" ID="AMR Code" >
                    <Leg
                         SecGrp="Exchange Code + Contract Type + Physical
                                                                 Commodity Code"
                         Src="8" ID="Leg AMR Code"
                         CFI="Leg CFI code"
                         MMYFmt="Format of MMY field"
                         MMY="Leg Expiry Date (YYYYMMDD)"
                         Strk="Leg Exercise (Strike) Price"
                         Side="Buy or Sell Leg"
                         RatioQty="Leg Ratio"
                         Px="Leg Price" />
               </Strategy>
          </Contract>
     </Exchange>
</FIXML>
```


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

REVIEW LOG

DOCUMENT NAME	Euronext XDP XML Standing Data Specifications
PROJECT NAME	
LOCATION	
REVISION VERSION	Revision Number: 2.2.0

DOCUMENT HISTORY

VERSION NO	DATE	AUTHOR	CHANGE DESCRIPTION
1.1	Nov 2009	Euronext	Initial version
1.1a	Feb 2010	Euronext	Formatting updates (new template)
1.2	Mar 2010	Euronext	Change to contents of Src/ID fields RatioQty field value will always be positive Add Sym field to provide Physical Commodity Code
	Aug 2012	Euronext	Rebranded with new NYSE Technologies template
1.3	Feb 2013	Euronext	Correction
1.4	Aug 2013	Euronext	In section 2 – FIXML File Layout field ID (# 309) description updated
1.5	Oct 2013	Euronext	Updated to include a new strategy code. Page 13 SubTyp value updated.
1.6	Feb 2015	Euronext	Field SettlMeth for underlying instruments on exchanges 'C', 'G', 'D' and 'H' is blank/null. MinPxIncr for underlying instruments on exchanges 'C', 'G', 'D' and 'H' filled with '0.001' as a default value. Typ '102' Instrument Numerator EDSP for underlying instruments on exchanges 'C', 'G', 'D' and 'H' filled with '999999999' to indicate that is not assigned. MarketSegmentDesc values updated. CFI codes on contract level for underlying instruments on exchanges 'C', 'G', 'D' and 'H' added/filled with CFI codes of underlying instruments. Adjusted examples to better fit Euronext markets. List of MICs updated in field Exch Updated contact information Rebranded with new Euronext template
1.7	Apr 2015	Euronext	Addition of AtomX details. AtomX Instruments will use the AMR Code and can be identified in the XML files using FIXML field name FlexInd=Y for Atomx Flexible contracts.
1.8	Jul 2015	Euronext	AMR Code definition added for Standard and Flexible contracts Field SubTyp: value 'Strategy Type "U" (Inter Commodity Spread)' removed Section 1.4 and 1.7 updated to take into account AtomX scope of file. In section 2: * Addition of a new field: "StrikePxFlexIncr" * "Value" section updated for "ID"(block series) and "FlexInd" fields. * Update of characteristics (required, optional) of the bellow field for Flexible Contract: block expiry => ExpireDt, MMYFmt, MMY, FirstTrdDt, LastTrdDt, UndMMYFmt, UndMMY // block series => CFI, StrkPx, RndLot, Src, ID, AltIDSrc, AltID
1.9	Nov 2015	Euronext	Added new value for WTrdTyp : "9" Request For Cross Added new fields DBefExp, MBefCls, SRFCPer, PckUpPct, MinQtyRea and

VERSION NO	DATE	AUTHOR	CHANGE DESCRIPTION
			MinQtyIni that are available only for Request For Cross (WTrdTyp = 9) Updated FIXML Skeleton with respect to above changes Corrected Nested attribute Commodity Trading Type (120) to Contract Trading Type. Renamed Block trades to Large in Scale Trade
2.0.0	Apr 2016	Euronext	- Changed section Access to the FTP Server to modify file access (no longer by SFTI®). - New document versioning management.
2.1.0	Oct 2016	Euronext	Addition of custom strategy (added type ‘U’ and replaced unused type ‘u’) in the SubTyp tag.
2.1.1	Nov 2016	Euronext	Removal of custom strategy (added type ‘U’ and replaced unused type ‘u’) in the SubTyp tag.
2.2.0	Jun 2017	Euronext	Added the following fields at Contract Level: - PricingAlgo - SubTyp - MotherStockISIN - RefFutureContractSecGrp Added the following fields at Expiry Level - DaysToExp