

EURONEXT MARKETS – MEMBER MAPPING FILE SPECIFICATIONS

SPECIFICATIONS

1.1

19 October 2020



PREFACE

ABOUT THIS DOCUMENT

The purpose of this document is to describe the member authorizations on OSLO markets.

DOCUMENT AUDIENCE

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

ASSOCIATED DOCUMENTS

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

Please visit <http://www.euronext.com/en/it-documentation/>.

WHAT'S NEW?

The following lists the changes related to this version. The full document history is available p.9.

Version	Date	Changes
1.0	14/08/2020	<ul style="list-style-type: none">▪ First version
1.1	19/10/2020	<ul style="list-style-type: none">▪ Adding authorized clearing houses in the file

SUPPORT

Operational Client Services

Tel.: +33 1 85 14 85 85

Email: clientsupport@euronext.com

This document is for information purposes only. The information and materials contained in this document are provided 'as is' and Euronext does not warrant the accuracy, adequacy or completeness and expressly disclaims liability for any errors or omissions. This document is not intended to be, and shall not constitute in any way a binding or legal agreement, or impose any legal obligation on Euronext. This document and any contents thereof, as well as any prior or subsequent information exchanged with Euronext in relation to the subject matter of this presentation, are confidential and are for the sole attention of the intended recipient. Except as described below, all proprietary rights and interest in or connected with this publication shall vest in Euronext. No part of it may be redistributed or reproduced without the prior written permission of Euronext. Portions of this presentation may contain materials or information copyrighted, trademarked or otherwise owned by a third party. No permission to use these third party materials should be inferred from this presentation.

Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>.

© 2020 Euronext N.V. - All rights reserved.

TABLE OF CONTENTS

1.	FILE NAMING CONVENTION	4
2.	FILE OVERVIEW	5
1.1	FUNCTIONAL FORMAT FIELDS	5
1.2	TECHNICAL FORMAT FIELDS.....	5
1.3	MEMBERMAPPINGFILE	6
	APPENDIX	8

1. FILE NAMING CONVENTION

This file will be available on EFS. It is a cross Optiq Segment File, i.e. a single file generated for multiple Optiq Segments.

Naming convention for 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'

Example of the Member Mapping File generated in Production on the 1st of December 2020:

OptiqMDG_Production_MemberMappingFile_ALL_20201221.xml

And it will be located in:

OptiqMDG
└ Production
 └ Current
 └ MemberMappingFile

2. FILE OVERVIEW

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

1.1 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 hhmms	Time in an integer on 2 bytes expressed as hhmms
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.

1.2 TECHNICAL FORMAT FIELDS

The following technical types are used:

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

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

Technical Format	Description
unsigned integer 16	2 bytes unsigned numerical field
unsigned integer 32	4 bytes unsigned numerical field
unsigned integer 64	8 bytes unsigned numerical field
XML date	Date displayed in YYYYMMDD 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:mmmmμμnnnZ 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

1.3 MEMBERMAPPINGFILE

The MemberMapping file indicates all the trading authorized members + all the authorized clearing houses for next trading day on OSLO financial Cash market.

File Availability: Available 24/7.

Scope of contents: OSLO Cash Trading Members and CCPs.

Intraday updates: This file will be updated overnight.

Field	Short Description	Format	Len	Values	Presence
MemberMappingUnitary					
<u>Firm ID</u>	Identifier of the member firm that sends the message. It is provided by the Exchange upon the registration of the Firm by the Membership department.	Alphanumerical ID	8		Mandatory
<u>Firm Name</u>	Firm Name.	Text	100		Mandatory
<u>Instrument Group Code</u>	Instrument Group / Class Identifier.	Alphanumerical ID	2		Mandatory
<u>LEI Code</u>	LEI (Legal Entity Identifier) Code	Alphanumerical ID	20		Mandatory
/ MemberMappingUnitary					

Firm ID

Field Name	Firm ID
Description	Identifier of the member firm that sends the message. It is provided by the Exchange upon the registration of the Firm by the Membership department.
Format	Alphanumeric ID (character)
Length	8
User For	Cash

Firm Name

Field Name	Firm Name
Description	Firm Name.
Format	Text (character)
Length	100
User For	Cash

Instrument Group Code

Field Name	Instrument Group Code
Description	Instrument Group / Class Identifier.
Format	Alphanumeric ID (character)
Length	2
User For	Cash

LEI Code

Field Name	LEI Code
Description	LEI (Legal Entity Identifier) Code
Format	Alphanumeric ID (character)
Length	20
User For	Cash

APPENDIX

Sample :

```
<?xml version="1.0" encoding="ISO-8859-1"?>
<MemberMappingFile version = "X.X.X">
  <MemberMappingUnitary>
    <FirmID>00000578</FirmID>
    <FirmName>BNP Paribas</FirmName>
    <InstrumentGroupCode>OA</InstrumentGroupCode>
    <LEICode>R0MUWSFPU8MPRO8K5P83</LEICode>
  </MemberMappingUnitary>
  <MemberMappingUnitary>
    <FirmID>00000578</FirmID>
    <FirmName>BNP Paribas</FirmName>
    <InstrumentGroupCode>OB</InstrumentGroupCode>
    <LEICode>R0MUWSFPU8MPRO8K5P83</LEICode>
  </MemberMappingUnitary>
  <MemberMappingUnitary>
    <FirmID>00029510</FirmID>
    <FirmName>Societe Generale</FirmName>
    <InstrumentGroupCode>OA</InstrumentGroupCode>
    <LEICode>O2RNE8IBXP4R0TD8PU41</LEICode>
  </MemberMappingUnitary>
  <MemberMappingUnitary>
    <FirmID>00000003</FirmID>
    <FirmName>LCH Ltd</FirmName>
    <InstrumentGroupCode>OI</InstrumentGroupCode>
    <LEICode> F226TOH6YD6XJB17KS62</LEICode>
  </MemberMappingUnitary>
</ MemberMappingFile>
```


DOCUMENT HISTORY

Version	Date	Author	Changes
1.0	14/08/2020	FCO	<ul style="list-style-type: none">▪ First version
1.1	19/10/2020	FCO	<ul style="list-style-type: none">▪ Adding authorized clearing houses in the file