

# NextHistory<sup>®</sup>

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## User manual for cash data



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## Contents

1	Introduction.....	4
2	Software and hardware requirements .....	6
2.1	Software .....	6
2.2	Hardware .....	6
3	Background information.....	7
4	Data overview .....	8
5	Files .....	9
5.1	Format .....	9
5.2	File size .....	9
5.3	Content .....	9
5.3.1	Calendar .....	9
5.3.2	Instrument characteristics.....	10
5.3.3	Dividend .....	12
5.3.4	Adjustments.....	13
5.3.5	End of day .....	14
5.3.6	IntradayTrades.....	15
5.3.7	Off-market trades .....	16
5.3.8	BBOs (best bids and offers).....	17
5.3.9	TemporaryTrades .....	18
5.3.10	Orders.....	20
Appendices.....		23
Appendix 1	Instrument group codes .....	23
a.	Indices.....	23
b.	Euronext Amsterdam.....	24
c.	Euronext Brussels.....	26
d.	Euronext Lisbon.....	28
e.	Euronext Paris .....	30
Appendix 2	Issuing country codes.....	32
Appendix 3	Currency codes .....	34

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# 1 Introduction

## NextHistory®

NextHistory provides high-quality historical financial data that allows users to identify price trends and gain new insights into risk management and forecasting. NextHistory's accurate, up-to-date information is a valuable tool for researchers and traders, allowing them to draw reliable conclusions.

### NextHistory Cash data products

	<b>A</b> End of Day file	<b>B</b> Trade file <i>Includes A</i>	<b>C</b> BBO file <i>Includes A and B</i>	<b>D</b> Order file <i>Includes A</i>
<b>Euronext group</b>	v	v	v	v
<b>Euronext Amsterdam</b>	v	v	v	v
<b>Euronext Brussels</b>	v	v	v	v
<b>Euronext Lisbon</b>	v	v	v	v
<b>Euronext Paris</b>	v	v	v	v

### Main features of NextHistory cash data products

- Official post-clearing data<sup>1</sup> direct from the source;
- End of Day file, including detailed dividend information and adjustment coefficients;
- Trade file, including trade cancellations, trade IDs and off-market data (reported through TCS<sup>2</sup>);
- BBO file, including best bid and offers.
- Order file, including detailed information for fully executed orders and trades executed in the previous month (monthly delivered product).

### Delivery methods

Euronext supports the delivery of NextHistory data products via the following methods:

- Online delivery via [www.databyeuronext.com/nexthistory](http://www.databyeuronext.com/nexthistory) (http downloads)
- Delivery via DVD. DVD updates will be sent to you on a monthly basis consisting of data of the previous month.

<sup>1</sup> Includes corrected volumes and final prices

<sup>2</sup> TCS is the system used by Euronext to report OTC-trades executed outside the central order book

## Subscriptions

Depending on the clients' subscription a sub-set of NextHistory historical data files are delivered. The table below shows the files supplied with each type of subscription.

Files available	Subscription type				Number of files provided
	End-of-day	Trades	BBOs	Order book	
<b>Calendar</b>	v	v	v	v	One covering all locations
<b>Instrument characteristics</b>	v	v	v	v	One per location
<b>Dividend</b>	v	v	v	v	One per location
<b>Adjustments</b>	v	v	v	v	One per location
<b>End of Day</b>	v	v	v	v	One per location
<b>Intraday Trades</b>		v	v		One per location
<b>Off-market trades</b>		v	v		One per location
<b>BBOs</b>			v		One per location
<b>Temporary Trades</b>				v	One per location
<b>Temporary Orders</b>				v	One per location

## Support

If you have any questions, please contact us at [databyeuronext@euronext.com](mailto:databyeuronext@euronext.com).

## 2 Software and hardware requirements

### 2.1 Software

As Euronext does not provide software for reading and processing data files, this should be purchased separately. You should make sure that such software is capable of handling very large data files (all files are compressed CSV files in ZIP format).

### 2.2 Hardware

- Use a DVD player that is DVD +R compatible.
- The data compression rate is nearly 90%.
- The approximate sizes (in MB) of uncompressed files for an average month are given below.

	Amsterdam	Brussels	Lisbon	Paris
<b>End of Day file</b>	8	2	2	25
<b>Trade file</b>	270	60	35	710
<b>BBO file</b>	850	130	560	2,720
<b>Order file</b>	2,230	305	1,130	6,450
<b>Total</b>	<b>3,358</b>	<b>497</b>	<b>1,727</b>	<b>9,905</b>

## 3 Background information

In order to understand and process the data, familiarity with Euronext's cash market model is necessary. This is explained in the following documents.

### Rule Book I

Rule Book I governs all Euronext locations and covers the following subjects:

- Central order-book trading via the NSC-platform
- Reporting of trades executed outside the central order book via the TCS-platform
- Order characteristics
- Types of orders

A copy of the Rule Book can be downloaded from [http://www.euronext.com/editorial/documentation\\_rules](http://www.euronext.com/editorial/documentation_rules)

### Rule Book II

Each Euronext location has its own local rule book setting out the rules that apply specifically to that location. Copies can be downloaded from [http://www.euronext.com/editorial/documentation\\_rules](http://www.euronext.com/editorial/documentation_rules)

### Euronext cash trading manual

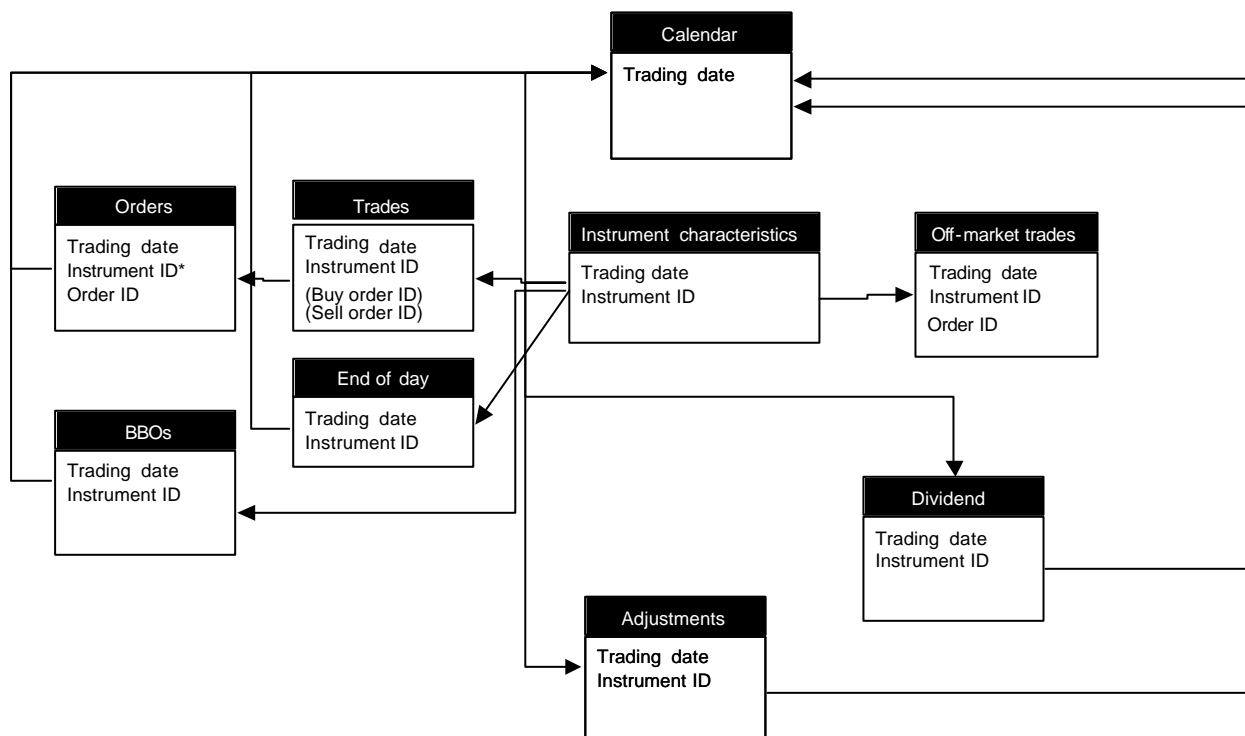
This document contains Euronext's trading rules for the cash market and can be downloaded from [http://www.euronext.com/editorial/documentation\\_rules](http://www.euronext.com/editorial/documentation_rules)

## 4 Data overview

NextHistory cash data is stored in the following files.

File name	Contents (data relating to period covered by DVD)
Calendar	Overview of trading days and Euronext holidays
Instrument characteristics	All the characteristics of a particular instrument on a given date
Dividend	Dividend payments
Adjustments	Adjustment coefficients
End of day	Daily market summary: first, last, highest and lowest prices, volumes and turnover
IntradayTrades	Trades data file excluding Order ID's. Only available in the products Trade file and BBO file. Transactions and cancellations on the central market.
Off-market trades	Trades reported via the TCS system
BBOs	Best bids and offers available in the central order book
TemporaryOrders	All orders entered or modified in the central order book
TemporaryTrades	Trades data file includes cross reference to TemporaryOrders (Order ID's). Only available in the product Order file. Transactions and cancellations on the central market.

The following flow chart shows how these files are linked.



\* Instrument ID: also referred to as ISIN code and internal code



### 5.3.2 Instrument characteristics

? File name: Euronext location-CHR-YYYYMM.zip when compressed  
 Euronext location-CHR-YYYYMM.csv when not compressed

? The file contains one record per day and per instrument.

Ref.	Field name	Format	Description
2.01	<Effective date>	YYYY-MM-DD	Trading day to which the provided data relates
2.02	<Internal code>	X(6)	Internal code for the instrument also referred to as instrument ID. If the ISIN is changed, this code is not modified. As a result, trading prices can be compared using an adjustment coefficient before and after the change takes place. The code enables the old ISINs to be linked to the new ones.
2.03	<ISIN code>	X(12)	International securities identification number, which identifies the instrument in accordance with the ISO 6166 standard. Also referred to as instrument ID.
2.04	<Instrument name>	X(18)	Brief description of a security
2.05	<Quotation place>	X(10)	The Euronext location at which the instrument is listed/traded.  <u>Possible values</u> Amsterdam Brussels Lisbon Paris
2.06	<Category>	X(20)	Type of instrument  <u>Possible values</u> - Government bond - Other bond - Certificate - Investment fund - Repo - Share - Tracker - Warrant
2.07	<Instrument group code>	X(2)	- Designates the NSC group of instruments to which an instrument belongs. - All the instruments of a same NSC instrument group are governed by the same rules such as the trading timetable and authorized price fluctuation.  <u>Possible values</u> See appendix 1 'Instrument group codes'
2.08	<Issuing country code>	X(3)	This code is designated in accordance with the ISO 4217 (3A) coding system and represents the country in which the corporate headquarters of the issuing company are located.  <u>Possible values</u> See appendix 2 'Issuing country codes'

Ref.	Field name	Format	Description
2.09	<Segment>	X(11)	Name of the trading segment to which the instrument belongs.  <u>Possible values</u> - NextEconomy - NextPrime - Blank field to indicate no segment
2.10	<Trading currency code>	X(3)	Code for the currency in which an instrument is traded as defined in ISO 4217 (3A). When the price of a cash instrument is expressed as a percentage of the nominal value, the currency in which the nominal value is expressed must be placed in this field.  <u>Possible values</u> See appendix 3 'Currency codes'
2.11	<Trading unit type>	X(1)	Unit used to express the price and quantity of an instrument for orders and trades.  <u>Possible values</u> 1 Price per share expressed as a currency; quantity expressed as a number of shares 2 Price expressed as a percentage of the nominal value; quantity expressed as a number of bonds

### 5.3.3 Dividend

? File name: Euronext location-DIV-YYYYMM.zip when compressed  
 Euronext location-DIV-YYYYMM.csv when not compressed

? The file contains one or several record per dividend detached during the relevant period.

Ref.	External file name	Format	Description
3.01	<Effective date>		See 2.01
3.02	<Internal code>		See 2.02
3.03	<ISIN code>		See 2.03
3.04	<Instrument name>		See 2.04
3.05	<Quotation place>		See 2.05
3.06	<Category>		See 2.06
3.07	<Segment>		See 2.09
3.08	<Net dividend>	9(7).9(6)	Net amount of dividend, expressed in euros
3.09	<Gross dividend>	9(7).9(6)	Gross amount of dividend, expressed in euros
3.10	<Type of dividend payment>	X	Indicates the type of dividend distributed.  <u>Possible values</u> 0 Share payback 1 Ordinary 2 Extraordinary 3 Bonus 4 Capital gain 5 Liquidation distribution 6 Indemnity 7 Sale of equities 8 Interest proportion 9 Loyalty bonus Space Not available
3.11	<Dividend payment indicator>	X	Indicator providing further information on dividend (eg interim dividend, global dividend)  <u>Possible values</u> A Interim dividend D Miscellaneous E Estimated interim dividend F Estimated balance G Estimated global dividend S Balance of global dividend T Global dividend Space Not available

### 5.3.4 Adjustments

- ? File name: Euronext location-ADJ-YYYYMM.zip when compressed  
 Euronext location-ADJ-YYYYMM.csv when not compressed

? The file contains one record per adjustment and per traded instrument during the relevant period.

Ref.	Field name	Format	Description
4.01	<Effective date>		See 2.01
4.02	<Internal code>		See 2.02
4.03	<ISIN code>		See 2.03
4.04	<Instrument name>		See 2.04
4.05	<Quotation place>		See 2.05
4.06	<Category>		See 2.06
4.07	<Segment>		See 2.09
4.08	<Adjustment coefficient>	99.9(15)	<p>Coefficient used to calculate the theoretical price of an instrument which was the subject, on a particular date, of a simple or complex corporate event that led to a modification of the price of the instrument or the number of shares issued. The method of calculation depends on the type of corporate event.</p> <p><u>Example</u>            A 10:1 split occurred on 10 October 2002 in an instrument which last traded price on 9 October 2002 was €550. Based on a price adjustment coefficient of <math>k = 0.1</math>, the adjusted price on 9 October 2002 was 55 (<math>550 \times k</math>).</p>

### 5.3.5 End of day

- ? File name: Euronext location-EOD-YYYYMM.zip when compressed  
 Euronext location-EOD-YYYYMM.csv when not compressed

? The file contains one record per instrument (including untraded instruments) and per day

Ref.	Field name	Format	Description
5.01	<Effective date>		See 2.01
5.02	<Internal code>		See 2.02
5.03	<ISIN code>		See 2.03
5.04	<Instrument name>		See 2.04
5.05	<Quotation place>		See 2.05
5.06	<Issuing country code>		See 2.08
5.07	<Category>		See 2.06
5.08	<Trading currency code>		See 2.10
5.09	<Segment>		See 2.09
5.10	<First price>	9(7).99	Price at which the first trade of the day was executed, expressed in the trading currency
5.11	<Highest price>	9(7).99	Highest traded price of the day, expressed in the trading currency
5.12	<Lowest price>	9(7).99	Lowest traded price of the day, expressed in the trading currency
5.13	<Last price>	9(7).99	Last traded price of the day, expressed in the trading currency
5.14	<Turnover in euros>		Cumulative turnover for the day
5.15	<Volume>		Total number of units traded during the day
5.16	<Number of trades>		Total number of trades for the day

### 5.3.6 Intraday Trades

This data file is only available in the products Trade file and BBO file.

? File name:

Euronext location-IntradayTrades-YYYYMM.zip	when compressed
Euronext location-IntradayTrades-YYYYMM.csv	when not compressed

? This file contains one record per trade occurring during the relevant period and one record per trade cancelled during that period.

Ref.	Field name	Format	Description
6.01	<Internal code>		See 2.02
6.02	<ISIN code>		See 2.03
6.03	<Instrument name>		See 2.04
6.04	<Quotation place>		See 2.05
6.05	<Category>		See 2.06
6.06	<Issuing country code>		See 2.08
6.07	<Segment>		See 2.09
6.08	<Trading currency code>		See 2.10
6.09	<Trading unit type>		See 2.11
6.10	<Registered date>	YYYY-MM-DD	Date when the trade was executed, modified or cancelled
6.11	<Registered number>	X(6)	Unique trade ID when combined with the registered date, internal code and quotation place. When a trade is cancelled or modified, a new ID is provided.
6.12	<Trade indicator>	X	Indicates whether the record concerns a trade or a trade cancellation.  <u>Possible values</u> 1 Trade 2 Trade cancellation
6.13	<Trade date>	YYYY-MM-DD	Date when the trade took place
6.14	<Trade time>	HH-MM-SS	Time when the trade took place
6.15	<Cross-trade indicator>	X	Indicates whether the trade originates from a cross order type. That is a buy-sell order.  <u>Possible values</u> 0: Not a cross trade 1: Classic cross trade 3: Basket cross trade 4: Valuation trade
6.16	<Trade price>	9(7).99	Price at which the instrument was traded (may take the value 0)
6.17	<Trade size>	9(9)	Number of units traded
6.18	<Turnover in euros>	9(13).99	Total value traded, expressed in euros

### 5.3.7 Off-market trades

- ? File name: Euronext location-TCS-YYYYMM.zip when compressed  
 Euronext location-TCS-YYYYMM.csv when not compressed

? The file contains one record per off-market trade or off-market trade cancellation.

Ref.	Field name	Format	Description
7.01	<Internal code>		See 2.02
7.02	<ISIN code>		See 2.03
7.03	<Instrument name>		See 2.04
7.04	<Quotation place>		See 2.05
7.05	<Registered date>		See 6.10
7.06	<Registered number>	9(8)	Trade ID.Unique identifier of the trade, when combined with the ISIN code and the Registered date
7.07	<Trade indicator>		See 6.12
7.08	<Publication date>	YYYY-MM-DD	Date when the report of the trade was published
7.09	<Trade date>		See 6.13
7.10	<Trade time>		See 6.14
7.11	<Trade size>	9(6)	Number of units traded
7.12	<Trade price>		See 6.16
7.13	<Turnover in euros>	9(13).99	Total value traded, expressed in euros
7.14	<Trade type>	X	<p>D: LIFFE CONNECT® delta neutral trades (trades in a cash instrument listed on Euronext that correspond to the cash leg of trades based on a delta neutral-type strategy executed in the LIFFE CONNECT system), or delta neutral trades entered in TCS by the market control department.</p> <p>E: Market VWAP trades (trades executed outside the central order book whose prices are based on the average price of the trades executed in the relevant listed instrument via the central order book during a specific period).</p> <p>G: Block trades reported to the regulator and executed outside the regulated markets. These trades are not subject to the rules governing regulated markets due to their nature but they are subject to Euronext's rules and must be reported to the regulators.</p> <p>H: Trades executed outside the central order book outside trading hours, or block trades.</p> <p>I: Investment funds market trade</p> <p>L: Exercising of options traded outside the central order book (no price check)</p> <p>O: Other trades reported to the regulator. These trades are not subject to the rules governing regulated markets due to their nature but they must be reported to Euronext and the regulator. They do not have to meet any quality or minimum market capitalization requirements.</p>

### 5.3.8 BBOs (best bids and offers)

? File name: Euronext location-BBO-YYYYMM.zip when compressed  
 Euronext location-BBO-YYYYMM.csv when not compressed

? The file contains one record per instrument per day and per BBO.

Ref.	Field name	Format	Description
08.01	<Internal code>		See 2.02
08.02	<ISIN code>		See 2.03
08.03	<Instrument name>		See 2.04
08.04	<Quotation place>		See 2.05
08.05	<BBO date>	YYYY-MM-DD	Date when the BBO was available
08.06	<BBO time>	HH:MM:SS	Time when the BBO was available
08.07	<BBO ID>	X(6)	Unique ID for BBO
08.08	<Best bid price>	9(7).99	Price of best bid limit
08.09	<Best ask price>	9(7).99	Price of best ask limit
08.10	<Size on best bid>	9(9)	Total order size at best bid
08.11	<Size on best ask>	9(9)	Total order size at best ask
08.12	<Number of orders with best bid>	9(4)	Total number of orders at best bid
08.13	<Number of orders with best ask>	9(4)	Total number of orders at best ask

### 5.3.9 TemporaryTrades

The TemporaryTrades file is only available in the product Order file. Another subset of the Trades file (IntradayTrades) is available in the products Trade file and BBO file.

The TemporaryTrades file is generated, for a given month, at the beginning of the following month. In the TemporaryTrades file, some fields involving orders remaining in the order book at the end of the relevant period are not populated.

? File name:

Temporary file

Euronext location-TemporaryTrades-YYYYMM.zip when compressed

Euronext location-TemporaryTrades-YYYYMM.csv when not compressed

? This file contains one record per trade occurring during the relevant period and one record per trade cancelled during that period.

Ref.	Field name	Format	Description
6.01	<Internal code>		See 2.02
6.02	<ISIN code>		See 2.03
6.03	<Instrument name>		See 2.04
6.04	<Quotation place>		See 2.05
6.05	<Category>		See 2.06
6.06	<Issuing country code>		See 2.08
6.07	<Segment>		See 2.09
6.08	<Trading currency code>		See 2.10
6.09	<Trading unit type>		See 2.11
6.10	<Registered date>	YYYY-MM-DD	Date when the trade was executed, modified or cancelled
6.11	<Registered number>	X(6)	Unique trade ID when combined with the registered date, internal code and quotation place. When a trade is cancelled or modified, a new ID is provided.
6.12	<Trade indicator>	X	Indicates whether the record concerns a trade or a trade cancellation.  <u>Possible values</u> 1 Trade 2 Trade cancellation
6.13	<Trade date>	YYYY-MM-DD	Date when the trade took place
6.14	<Trade time>	HH-MM-SS	Time when the trade took place
6.15	<Buy order ID>	X(6)	Unique order ID when combined with the trade date.  NB: Provided in the file only if the order is not remaining in the orderbook any more at the end of the relevant period.
6.16	<Buy order entry date>	YYYY-MM-DD	Date when the buy order was entered in the trading system  NB: Provided in the file only if the order is not remaining in the orderbook any more at the end of the relevant period.

Ref.	Field name	Format	Description
6.17	<Sell order ID>	X(6)	Unique order ID when combined with the trade date.  NB: Provided in the file only if the order is not remaining in the orderbook any more at the end of the relevant period.
6.18	<Sell order entry date>	YYYY-MM-DD	Date when the sell order was entered in the trading system.  NB: Provided in the file only if the order is not remaining in the orderbook any more at the end of the relevant period.
6.19	<Cross-trade indicator>	X	Indicates whether the trade originates from a cross order type. That is a buy-sell order.  <u>Possible values</u> 0: Not a cross trade 1: Classic cross trade 3: Basket cross trade 4: Valuation trade
6.20	<Trade price>	9(7)V99	Price at which the instrument was traded (may take the value 0)
6.21	<Trade size>	9(9)	Number of units traded
6.22	<Turnover in euros>	9(13)V99	Total value traded, expressed in euros

## 5.3.10 Orders

An Orders file is generated, for a given month, at the beginning of the following month. In the TemporaryOrders file, some fields involving orders remaining in the order book at the end of the relevant period are not populated. Cancelled and deleted orders are not present in the TemporaryOrders file.

? File name:

Temporary file

Euronext location-TemporaryOrders-YYYYMM.zip when compressed

Euronext location-TemporaryOrders-YYYYMM.csv when not compressed

? The file contains one record for each order in the order book during the relevant period or for each order that is entered, modified or cancelled during that period. The file does not contain non-triggered Stop orders.

Ref.	Field name	Format	Description
9.01	<Internal code>		See 2.02
9.02	<ISIN code>		See 2.03
9.03	<Instrument name>		See 2.04
9.04	<Quotation place>		See 2.05
9.05	<Order entry date>	YYYY-MM-DD	Date when the order was entered in the trading system
9.06	<Order entry time>	HH-MM-SS	Time when the order was entered in the trading system
9.07	<Order ID>	X(6)	Unique identifier for an order
9.08	<Order reference code>	X(6)	Code that remains the same when an order is executed in separate parts
9.09	<Order type>	X	<p>Indicates the type of limit that has been entered for a normal order.</p> <p><u>Permitted values</u></p> <p>L : Limit order. An order with a specific price limit, or which results from a stop order, a market-to-limit order or an at-opening order.</p> <p>M : Market-to-limit order. A buy or sell order that must be executed at the best price on the opposite side as soon as it reaches the market. It can only be entered during trading sessions, and becomes a limit order if it is not executed in full as soon as it reaches the market.</p> <p>O : At-opening order. This order type is executed at the instrument's opening price. It can only be entered during the pre-opening phase and becomes a limit order at the theoretical opening price if the instrument is not traded at the opening.</p> <p>X : Market order. Must-be-filled order or market order in the Euronext Market Model (EMM).</p> <p>U : Stop loss order : This order type, resulting from a triggered Stop order, is processed as a Market order</p> <p>V : Stop limit order : This order, resulting from a triggered Stop order, is processed as a Limit order</p>
9.10	<Validity type>	X	<p>Defines the validity of an order. This data is used in conjunction with the validity date.</p> <p><u>Possible values</u></p> <p>J : Valid for the current day</p>

Ref.	Field name	Format	Description
			<p>D : Valid until the validity date  R : Good till cancelled  L : Valid until removed from trading platform (only applicable to the monthly settlement market in Paris until 2000)  E : Fill or kill  M : Maturity: the order is valid until the instrument's maturity date.</p> <p>NB : Not provided in the temporary file for orders remaining in the order book at the end of the relevant period.</p>
9.11	<Validity date>	YYYY-MM-DD	<p>Defines the date until which the order is valid. This data is used in conjunction with the validity type.</p> <p>NB : Not provided in the temporary file for orders remaining in the order book at the end of the relevant period.</p>
9.12	<Cross-trade indicator>		See 6.19
9.13	<Order side>	X	<p>Indicates whether the order is to buy or sell</p> <p><u>Permitted values</u>  A: Buy  V: Sell</p>
9.14	<Order size>	9(8)	<p>Indicates the number of units in an order. Units can be traded in one or more transactions, depending on the state of the market, until the order is executed in full. In the temporary file, contains the disclosed quantity for orders remaining in the orderbook at the end of the relevant period.</p>
9.15	<Disclosed size>	9(8)	<p>Indicates the number of units that can be seen by traders (displayed quantity). If greatest than 0, then an iceberg order is behind. In the temporary file, is set to 0 for iceberg orders remaining in the orderbook at the end of the relevant period.</p>
9.16	<Limit price>	9(7)V99	<p>Buy order: the maximum price that the person initiating the order is willing to pay.  Sell order: the minimum price at which the person initiating the order is willing to sell.  The limit price is entered by the trader.</p>
9.17	<Order start date>	YYYY-MM-DD	Date when the order becomes valid
9.18	<Order end date> (date of final status)	YYYY-MM-DD	Date when the order was executed in full, was cancelled or expired.
9.19	<Order end time> (time of final status)	HH-MM-SS	Time when the order was executed in full, was cancelled, or completely expired.
9.20	<Order status>	X	<p>Defines the status of the order</p> <p><u>Possible values</u>  Blank: Order in main order book (including partially executed orders)  A: Order cancelled or deleted  M: Order modified by trader  O:  X: Order executed in full</p>

Ref.	Field name	Format	Description
			V: Order expired
9.21	<Date of modification>	YYYY-MM-DD	Date when the order was modified

## Appendices

### Appendix 1 Instrument group codes

#### a. Indices

Code	
80	Indices, gold or currency
81	Indices

## b. Euronext Amsterdam

Gr N°	Type	Trading mode	Index / Market	Trading hours				Thresholds		Process applied	
				pre-opening phase	Trading	Closing auction	TAL	Static (%)	Dynamic (%)	Volatility interruption (minute)	Indicative Value
J0	Equities	Continuous	AEX index	07h15	09h00 / 17h25	17h30	17h30 / 17h40	10	2	AR 4	-
J1	Equities	Continuous	Euronext Amsterdam	07h15	09h00 / 17h25	17h30	17h30 / 17h40	10	5	AR 4	-
J2	Equities	Continuous	Euronext Amsterdam MCE	07h15	09h00 / 17h25	17h30	17h30 / 17h40	10	5	AR 4	-
J3	Equities	Double fixing	Euronext Amsterdam	07h15	10h30 / 16h30	-	10h30 / 11h00 16h30 / 17h00	10	-	-	-
J4	Equities	Double fixing	Euronext Amsterdam MCE	07h15	10h30 / 16h30	-	10h30 / 11h00 16h30 / 17h00	10	-	-	-
J7	Equities	Continuous	Foreign	07h15	09h00 / 17h25	17h30	17h30 / 17h40	10	5	AR 4	-
J8	Equities	Double fixing	Foreign	07h15	10h30 / 16h30	-	10h30 / 11h00 16h30 / 17h00	10	-	-	-
JA	Equities	Continuous	Trading facility	07h15	09h00 / 17h25	17h30	17h30 / 17h40	5	2	AR 4	-
JB	Equities	Double fixing	Trading facility	07h15	10h30 / 16h30	-	10h30 / 11h00 16h30 / 17h00	5	-	-	-
JC	Equities	Continuous	Special box	07h15	09h00 / 17h25	17h30	17h30 / 17h40	10	5	AR 4	-
JD	Equities	Double fixing	Special box	07h15	10h30 / 16h30	-	10h30 / 11h00 16h30 / 17h00	10	-	-	-
K0	Stock dividend/ rights	Continuous	-	07h15	09h00 / 17h25	17h30	17h30 / 17h40	10	-	AR 4	-
K1	Stock dividend/ rights	Double fixing	-	07h15	10h30 / 16h30	-	10h30 / 11h00 16h30 / 17h00	10	-	-	-
K2	Trackers	Continuous	-	07h15	09h05 / 17h25	17h35	-	1.5 - 3	-	-	iNAV
K3	Trackers	Double fixing	-	07h15	10h30 / 16h30	-	10h30 / 11h00 16h30 / 17h00	1.5 - 3	-	-	iNAV
K4	Investment funds	Continuous	Low volatility	07h15	09h30 / 17h25	-	-	5	2	AR 4	-
K5	Investment funds	Continuous	High volatility	07h15	09h30 / 17h25	-	-	10	4	AR 4	-
K6	Investment funds	Double fixing	-	07h15	10h30 / 16h30	-	10h30 / 11h00 16h30 / 17h00	10	-	-	-
K7	Investment funds	Single fixing	-	07h15	09h30	-	-	5	-	-	-
L0	Government bonds	Continuous	-	07h15	09h00 / 17h25	17h30	-	1	0.5	AR 4	-
L1	Corporate bonds non guaranteed	Continuous	-	07h15	09h00 / 17h25	17h30	-	1	0.5	AR 10	-
L2	Corporate bonds guaranteed	Continuous	-	07h15	09h00 / 17h25	17h30	-	1	0.5	AR 10	-
L3	Convertible bonds	Continuous	-	07h15	09h00 / 17h25	17h30	-	10	2	WT	-
L4	Bonds other	Double fixing	-	07h15	11h00 / 15h45	-	11h00 / 11h30 15h45 / 16h15	1	-	-	-
L5	Convertible bonds	Double fixing	-	07h15	10h30 / 16h30	-	10h30 / 11h00 16h30 / 17h00	10	-	-	-

M0	Warrants	Continuous	Other Issuers	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 3	09h30 / 17h25
M1	Warrants	Continuous	ABN Amro	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 3	09h30 / 17h25
M2	Warrants	Continuous	Citibank	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 3	09h30 / 17h25
M3	Warrants	Continuous	Fortis Bank	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 3	09h30 / 17h25
M4	Warrants	Continuous	ING/Postbank	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 3	09h30 / 17h25
M5	Turbo Warrants	Continuous	Commerzbank	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 1	-
M6	Warrants	Continuous	Commerzbank	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 3	09h30 / 17h25
M7	Warrants	Continuous	Rabobank	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 3	09h30 / 17h25
M9	Warrants	Double fixing	-	07h15	10h30 / 16h30	-	10h30 / 11h00 16h30 / 17h00	95 - 50 - 35	-	-	-
MA	Turbo Warrants	Continuous	ABN Amro	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 1	-
MB	Turbo Warrants	Continuous	Société Générale	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 1	-
MC	Exotic Warrants	Continuous	Commerzbank	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 1	-
MD	Exotic Warrants	Continuous	Citibank	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 1	-
N0	Structured Products	Continuous	Percentage	07h15	09h05 / 17h25	-	-	5	-	AR 4	-
N1	Structured Products	Continuous	Euro	07h15	09h05 / 17h25	-	-	5	-	AR 4	-
N2	Structured Products	Double Fixing	Percentage	07h15	10h30 / 16h30	-	10h30 / 11h00 16h30 / 17h00	5	-	-	-
N3	Structured Products	Double Fixing	Euro	07h15	10h30 / 16h30	-	10h30 / 11h00 16h30 / 17h00	5	-	-	-
N4	ETC- Certificates	Continuous	-	07h15	09h05 / 17h25	-	-	5	-	AR 4	-

The dynamic price ranges for the JO trading group are inactive between 15.15 and 16.15 during the expiry of AEX index derivatives.  
 (\*) MR: manual reservation, AR: automatic reservation, WT: warning threshold

## c. Euronext Brussels

Gr N°	Type	Trading mode	Index / Market	Trading hours				Thresholds		Process applied	
				pre-opening phase	Trading	Closing auction	TAL	Static (%)	Dynamic (%)	Volatility interruption (minute)	Indicative Value
A0	Equities	Continuous	Bel20 Index	07h15	09h00 / 17h25	17h30	17h30 / 17h40	10	2	AR 4	-
A1	Equities	Continuous	Belgian	07h15	09h00 / 17h25	17h30	17h30 / 17h40	10	5	AR 4	-
A2	Equities	Continuous	Belgian LP	07h15	09h00 / 17h25	17h30	17h30 / 17h40	10	5	AR 4	-
A3	Equities	Continuous	Foreign	07h15	09h00 / 17h25	17h30	17h30 / 17h40	10	5	AR 4	-
A4	Equities	Continuous	Trading facility	07h15	09h00 / 17h25	17h30	17h30 / 17h40	10	5	AR 4	-
A5	Equities	Double fixing	Belgian	07h15	10h30 / 16h00	-	10h30 / 11h00 / 16h00 / 16h30	10	-	-	-
A6	Equities	Double fixing	Belgian LP	07h15	10h30 / 16h00	-	10h30 / 11h00 / 16h00 / 16h30	10	-	-	-
A7	Equities	Double fixing	Foreign	07h15	10h30 / 16h00	-	10h30 / 11h00 / 16h00 / 16h30	10	-	-	-
A8	Equities	Single fixing	Temporary listing	07h15	15h00	-	15h00 / 15h30	10	-	-	-
A9	Equities	Single fixing	Not regulated	07h15	15h00	-	15h00 / 15h30	10	-	-	-
A9	Certificates	Single fixing	-	07h15	15h00	-	15h00 / 15h30	10	-	-	-
AA	Equities	Continuous	Belgian MCE	07h15	09h00 / 17h25	17h30	17h30 / 17h40	10	5	AR 4	-
AB	Equities	Continuous	Belgian MCE LP	07h15	09h00 / 17h25	17h30	17h30 / 17h40	10	5	AR 4	-
AC	Equities	Double fixing	Belgian MCE	07h15	10h30 / 16h00	-	10h30 / 11h00 / 16h00 / 16h30	10	-	-	-
AD	Equities	Double fixing	Belgian MCE LP	07h15	10h30 / 16h00	-	10h30 / 11h00 / 16h00 / 16h30	10	-	-	-
AE	Equities	Continuous	Special box	07h15	09h00 / 17h25	17h30	17h30 / 17h40	10	5	AR 4	-
AF	Equities	Single fixing	Special box	07h15	15h00	-	-	10	-	-	-
EC	Equities	Single fixing	Alternext	07h15	15h30	-	-	20	-	-	-
ED	Equities	Continuous	Alternext	07h15	09h00 / 17h25	17h30	17h30 / 17h40	10	5	AR 4	-
EE	Equities	Single fixing	Alternext-private investment	07h15	15h30	-	-	20	-	-	-
EF	Ancillary shares	Single fixing	Alternext	07h15	16h00	-	-	20	-	-	-
EG	Ancillary shares	Continuous	Alternext	07h15	09h00 / 17h25	17h30	17h30 / 17h40	10	-	WT	-
B0	Structured products	Continuous	-	07h15	09h05 / 17h25	-	-	10	-	AR 3	-
B1	Sicav	Single fixing	-	07h15	15h00	-	15h00 / 15h30	10	-	-	-
B2	Trackers	Continuous	-	07h15	09h05 / 17h25	17h35	-	1.5 - 3	-	-	iNAV
B4	Equities	Single fixing	Marché Libre Not regulated	07h15	15h00	-	-	10	-	-	-
B5	Bonds	Single fixing	Marché Libre Not regulated	07h15	15h00	-	-	2	-	-	-
B6	Trackers	Double fixing	-	07h15	10h30 / 16h30	-	10h30 / 11h00 / 16h30 / 17h00	1.5 - 3	-	-	iNAV
B7	Subscription/application rights	Double fixing	Belgian	07h15	11h00 / 16h30	-	-	10	-	-	-
B8	Subscription/application rights	Double fixing	Foreign	07h15	11h00 / 16h30	-	-	10	-	-	-

B9	Strips	Single fixing	-	07h15	15h00	-	15h00 / 15h30	30	-	-	-
C0	Reverse convertible bonds	Continuous	Belgian	07h15	09h05 / 17h25	17h30	-	10	-	WT	-
C1	Convertible bonds	Continuous	Belgian	07h15	09h00 / 17h25	17h30	-	10	-	WT	-
C2	Convertible bonds	Double fixing	Belgian	07h15	11h00 / 16h30	-	-	10	-	-	-
C3	State Bonds	Single fixing	Belgian- BEF	07h15	14h30	-	-	2.5	-	-	-
C4	State Bonds	Single fixing	Belgian- EUR	07h15	14h30	-	-	2.5	-	-	-
C5	Private Bonds	Single fixing	Not regulated-BEF	07h15	15h00	-	15h00 / 15h30	2	-	-	-
C6	Private Bonds	Single fixing	Not regulated-XN liquidation	07h15	15h00	-	15h00 / 15h30	2	-	-	-
C7	Private Bonds	Single fixing	Not regulated-EUR	07h15	15h00	-	15h00 / 15h30	2	-	-	-
C8	State Bonds	Weekly fixing	Belgian- XN liquidation	07h15	14h30	-	-	5	-	-	-
C9	State Bonds	Weekly fixing	Belgian- Other liquidation	07h15	14h30	-	-	5	-	-	-
CA	State Bonds	Continuous	Belgian	07h15	09h00 / 17h25	17h30	-	10	-	WT	-
D0	Warrants	Continuous	Other issuers	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 3	09h30 / 17h25
D1	Warrants	Continuous	KB	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 3	09h30 / 17h25
D2	Warrants	Continuous	Citibank	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 3	09h30 / 17h25
D3	Warrants	Continuous	Fortis Belgique	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 3	09h30 / 17h25
D4	Warrants	Continuous	Credit Lyonnais	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 3	09h30 / 17h25
D5	Warrants	Continuous	Soc Generale	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 3	09h30 / 17h25
D6	Warrants	Continuous	Commerzbank	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 3	09h30 / 17h25
D9	Warrants	Double fixing	-	07h15	11h00 / 16h30	-	-	95 - 50 - 35	-	-	-

The dynamic price ranges for the AO trading group are inactive between 14.30 and 15.00 during the expiry of BEL 20 index derivatives.  
 (\*) MR: mnual reservation, AR: automatic reservation, WT: warning threshold

## d. Euronext Lisbon

Gr N°	Type	Trading mode	Index / Market	Trading hours (CET)				Thresholds		Process applied	
				pre-opening phase	Trading	Closing auction	TAL	Static (%)	Dynamic (%)	Volatility interruption (minute)	Indicative Value
P0	Equities	Continuous	PSI 20	07h15	09h00 / 17h25	17h30	17h30 / 17h40	10	2	AR 4	-
P1	Equities	Continuous	Domestic shares	07h15	09h00 / 17h25	17h30	17h30 / 17h40	10	5	AR 4	-
P2	Equities	Double fixing	Others Domestic shares	07h15	10h30 / 16h00	-	10h30 / 11h00 / 16h00 / 16h30	10	,	-	-
P3	Equities	Continuous	Domestic shares MCE	07h15	09h00 / 17h25	17h30	17h30 / 17h40	10	5	AR 4	-
P4	Equities	Double fixing	Domestic shares MCE	07h15	10h30 / 16h00	-	10h30 / 11h00 / 16h00 / 16h30	10	-	-	-
P5	Equities	Continuous	Foreign	07h15	09h00 / 17h25	17h30	17h30 / 17h40	10	5	WT	-
P6	Equities	Double fixing	Foreign	07h15	10h30 / 16h00	-	10h30 / 11h00 / 16h00 / 16h30	10	-	-	-
P7	Equities	Double fixing	Not regulated	07h15	10h30 / 16h00	-	10h30 / 11h00 / 16h00 / 16h30	10	-	-	-
P8	Equities	Continuous	Special box	07h15	09h00 / 17h25	17h30	17h30 / 17h40	10	5	AR 4	-
P9	Equities	Single fixing	Special box	07h15	15h00	-	-	10	-	-	-
Q1	Rights	Continuous	-	07h15	09h00 / 17h25	17h30	17h30 / 17h40	10	-	WT	-
Q2	Rights	Double fixing	-	07h15	10h30 / 16h00	-	-	10	-	-	-
R1	Bonds	Continuous	Government bonds	07h15	09h00 / 17h25	17h30	17h30 / 17h40	2,5	-	AR 4	-
R2	Bonds	Double fixing	Corporate bonds	07h15	10h30 / 16h00	-	10h30 / 11h00 / 16h00 / 16h30	2,5	-	-	-
R3	Participation bonds	Double fixing	-	07h15	10h30 / 16h00	-	10h30 / 11h00 / 16h00 / 16h30	2,5	-	-	-
R4	Bonds	Double fixing	Corporate bonds Institutional Investors	07h15	10h30 / 16h00	-	10h30 / 11h00 / 16h00 / 16h30	2,5	-	-	-
R5	Commercial Paper	Double fixing	Commercial paper	07h15	10h30 / 16h00	-	10h30 / 11h00 / 16h00 / 16h30	2,5	-	-	-
S1	Investment Funds	Double fixing	-	07h15	10h30 / 16h00	-	10h30 / 11h00 / 16h00 / 16h30	15	-	-	-
T1	Certificates	Continuous	-	07h15	09h05 / 17h25	-	-	15	-	AR 3	-
T2	Certificates	Continuous	-	07h15	09h05 / 17h25	-	-	15	-	AR 3	-
T3	Certificates	Double fixing	-	07h15	10h30 / 16h00	-	-	15	-	-	-
TA	Exotic Certificates	Continuous	-	07h15	09h05 / 17h25	-	-	15	-	AR 3	-
TB	Exotic Certificates	Continuous	-	07h15	09h05 / 18h30	-	-	15	-	AR 3	-
TC	Exotic Certificates	Continuous	-	07h15	09h05 / 17h25	-	-	15	-	AR 3	-
TD	Exotic Certificates	Continuous	-	07h15	09h05 / 18h30	-	-	15	-	AR 3	-
U1	Warrants	Continuous	-	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 3	-
U2	Warrants	Continuous	-	07h15	09h05 / 18h30	-	-	95 - 50 - 35	-	AR 3	-
U7	Warrants	Double fixing	-	07h15	10h30 / 16h00	-	-	95 - 50 - 35	-	-	-
UA	Exotic Warrants	Continu	-	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 1	-
UB	Exotic Warrants	Continuous	-	07h15	09h05 / 18h30	-	-	95 - 50 - 35	-	AR 1	-

V1	Mandatory convertible	Continuous	-	07h15	09h00 / 17h25	17h30	17h30 / 17h40	10	-	WT	-
V2	Convertible Bonds	Continuous	-	07h15	09h00 / 17h25	17h30	17h30 / 17h40	10	-	WT	-
V3	Credit Link Notes	Double fixing	-	07h15	10h30 / 16h00	-	10h30 / 11h00 16h00 / 16h30	2,5	-	-	-

## e. Euronext Paris

Gr N°	Type	Trading mode	Index / Market	Trading hours				Thresholds		Process applied	
				pre-opening phase	Trading	Closing auction	TAL	Static (%)	Dynamic (%)	Volatility interruption (minute)	Indicative Value
01	Equities	Continuous	CAC40 index	07h15	09h00 / 17h25	17h30	17h30 / 17h40	10	2	AR 4	-
05	Equities	Continuous	IPO	07h15	09h00 / 17h25	17h30	17h30 / 17h40	10	2	AR 4	-
11	Equities	Continuous	French SRD	07h15	09h00 / 17h25	17h30	17h30 / 17h40	10	2	AR 4	-
12	Equities	Continuous	French SRD MCE	07h15	09h00 / 17h25	17h30	17h30 / 17h40	10	5	AR 4	-
16	Equities	Continuous	French	07h15	09h00 / 17h25	17h30	17h30 / 17h40	10	5	AR 4	-
17	Equities	Continuous	French MCE	07h15	09h00 / 17h25	17h30	17h30 / 17h40	10	5	AR 4	-
13	Equities	Double fixing	French	07h15	10h30 / 16h00	-	-	10	-	-	-
14	Equities	Double fixing	French MCE	07h15	10h30 / 16h00	-	-	10	-	-	-
10	Equities	Single fixing	Not regulated	07h15	15h00	-	-	10	-	-	-
E1	Equities	Single fixing	Alternext	07h15	15h30	-	-	20	-	-	-
E2	Equities	Continuous	Alternext	07h15	09h00 / 17h25	17h30	17h30 / 17h40	10	5	AR 4	-
EA	Equities	Single fixing	Alternext-private investment	07h15	15h30	-	-	20	-	-	-
E3	Ancillary shares	Single fixing	Alternext	07h15	16h00	-	-	20	-	-	-
E4	Ancillary shares	Continuous	Alternext	07h15	09h00 / 17h25	17h30	17h30 / 17h40	10	-	WT	-
19	Equities	Single fixing	VRMR	07h15	15h00	-	-	10	-	-	-
21	Equities	Continuous	Foreign SRD	07h15	09h00 / 17h25	17h30	17h30 / 17h40	10	5	WT	-
22	Equities	Continuous	Foreign	07h15	09h00 / 17h25	17h30	17h30 / 17h40	10	5	WT	-
23	Equities	Double fixing	Foreign	07h15	10h30 / 16h00	-	-	10	-	-	-
G0	Equities	Continuous	Special box	07h15	09h00 / 17h25	17h30	17h30 / 17h40	10	5	AR 4	-
G1	Equities	Double fixing	Special box	07h15	10h30 / 16h00	-	-	10	-	-	-
64	Equities	Double fixing	Compulsory buy out offer	07h15	10h30 / 16h30	-	-	-	-	-	-
65	Equities	Continuous	Compulsory buy out offer	07h15	09h00 / 17h25	17h30	-	-	-	-	-
31	Ancillary shares	Continuous	-	07h15	09h00 / 17h25	17h30	17h30 / 17h40	10	-	WT	-
33	Ancillary shares	Double fixing	-	07h15	11h00 / 16h30	-	-	10	-	-	-
30	Ancillary shares	Single fixing	Not regulated	07h15	15h30	-	-	10	-	-	-
39	Ancillary shares	Single fixing	VRMR	07h15	15h30	-	-	10	-	-	-
35	Convertible bonds	Continuous	French	07h15	09h00 / 17h25	17h30	17h30 / 17h40	10	-	WT	-
37	Convertible bonds	Double fixing	French	07h15	11h00 / 16h30	-	-	10	-	-	-
40	Bonds Public / Semi-public	Continuous	-	07h15	09h00 / 16h25	16h30	-	0,75 - 1 - 1,25 - 1,50	-	AR 5	-
41	State bonds	Continuous	-	07h15	09h00 / 16h25	16h30	-	0,75 - 1 - 1,25 - 1,50	-	AR 3	-

42	Corporate bonds	Continuous	-	07h15	09h00 / 16h25	16h30	-	0,75 - 1 - 1,25 - 1,50	-	AR 5	-
43	Bonds	Double fixing	-	07h15	11h00 / 15h45	-	-	1	-	-	-
44	Bonds quoted in Euro	Fixing double	-	07h15	11h00 / 15h45	-	-	1	-	-	-
45	State bonds for retail	Continuous	-	07h15	09h00 / 17h25	17h30	-	0,75 - 1 - 1,25 - 1,50	-	AR 3	-
08	Trackers	Continuous	-	07h15	09h05 / 17h25	17h35	-	1.5 - 3	-	-	iNAV
18	Structured funds	Continuous	-	07h15	09h05 / 17h25	17h35	-	1.5 - 3	-	-	iNAV
H0	Certificates	Continuous	-	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 3	-
H8	Certificates	Double fixing	-	07h15	11h00 / 16h30	-	-	95 - 50 - 35	-	-	-
H1	Exotic certificates	Continuous	Dresdner	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 1	-
H2	Exotic Warrants	Continuous	CITI Group	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 1	-
H3	Exotic certificates	Continuous	ABN AMRO	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 1	-
H4	Exotic warrants	Continuous	Société Generale	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 1	-
H5	Exotic certificates	Continuous	Other Issuers	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 1	-
H6	Exotic warrants	Continuous	Other Issuers	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 1	-
24	Warrants	Continuous	BNP Paribas	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 3	09h30 / 17h25
25	Warrants	Continuous	Credit Lyonnais	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 3	09h30 / 17h25
26	Warrants	Continuous	Société Generale	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 3	09h30 / 17h25
27	Warrants	Continuous	Commerzbank	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 3	09h30 / 17h25
28	Warrants	Continuous	Dresdner Bank	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 3	09h30 / 17h25
29	Warrants	Continuous	Other issuers	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 3	09h30 / 17h25
36	Warrants	Continuous	Citibank	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 3	09h30 / 17h25
10	Warrants	Continuous	ODDO	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 3	09h30 / 17h25
11	Warrants	Continuous	Crédit Agricole	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 3	09h30 / 17h25
12	Warrants	Continuous	Trading Lab	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 3	09h30 / 17h25
13	Warrants	Continuous	ABN AMRO	07h15	09h05 / 17h25	-	-	95 - 50 - 35	-	AR 3	09h30 / 17h25
38	Warrants	Double fixing	-	07h15	11h00 / 16h30	-	-	95 - 50 - 35	-	-	-
63	Borrowing/ Lending	Single fixing	-	07h15	10h30	-	-	Euribor	-	-	-

The dynamic price ranges for the 01 trading group are inactive between 15.40 and 16.00 during the expiry of CAC 40 index derivatives.  
 (\*) MR: manual reservation, AR: automatic reservation, WT: warning threshold

## Appendix 2 Issuing country codes

The following list was taken from the FIM Manual (version 6.5) and was not modified.

Code	Country
ABW	ARUBA
AFG	AFGHANISTAN
AGO	ANGOLA
AIA	ANGUILLA
ALB	ALBANIA
AND	ANDORRA
ANT	NETHERLANDS ANTILLES
ARE	UNITED ARAB EMIRATES
ARG	ARGENTINA
ARM	ARMENIA
ASM	AMERICAN SAMOA
ATA	ANTARCTICA
ATF	FRENCH AUSTRAL AND ANTARTIC TERRITORIES
ATG	ANTIGUA AND BARBUDA
AUS	AUSTRALIA
AUT	AUSTRIA
AZE	AZERBAIJAN
BDI	BURUNDI
BEL	BELGIUM
BEN	BENIN
BFA	BURKINA FASO
BGD	BANGLADESH
BGR	BULGARIA
BHR	BAHRAIN
BHS	BAHAMAS
BIH	BOSNIA AND HERZEGOVINA
BLR	BELARUS
BLZ	BELIZE
BMU	BERMUDA
BOL	BOLIVIA
BRA	BRAZIL
BRB	BARBADOS
BRN	BRUNEI DARUSSALAM
BTN	BHUTAN
BVT	BOUVET ISLAND
BWA	BOTSWANA
CAF	CENTRAL AFRICAN REPUBLIC
CAN	CANADA
CCK	COCOS (KEELING) ISLANDS
CHE	SWITZERLAND
CHL	CHILE
CHN	CHINA
CIV	IVORY COAST
CMR	CAMEROON
COD	CONGO, DEMOCRATIC REPUBLIC OF THE
COG	CONGO
COK	COOK ISLANDS
COL	COLOMBIA
COM	COMOROS
CPV	CAPE VERDE
CRI	COSTA RICA
CUB	CUBA
CXR	CHRISTMAS ISLAND
CYM	CAYMAN ISLANDS
CYP	CYPRUS
CZE	CZECH REPUBLIC
DEU	GERMANY
DJI	DJIBOUTI
DMA	DOMINICA
DNK	DENMARK
DOM	DOMINICAN REPUBLIC
DZA	ALGERIA
ECU	ECUADOR
EGY	EGYPT
ERI	ERITREA
ESH	WESTERN SAHARA
ESP	SPAIN
EST	ESTONIA
ETH	ETHIOPIA
FIN	FINLAND
FJI	FIJI ISLANDS
FLK	FALKLAND ISLANDS
FRA	FRANCE
FRO	FAROE ISLANDS
FSM	MICRONESIA
GAB	GABON
GBR	UNITED KINGDOM
GEO	GEORGIA
GHA	GHANA
GIB	GIBRALTAR
GIN	GUINEA
GLP	GUADELOUPE
GMB	GAMBIA
GNB	GUINEA-BISSAU
GNQ	EQUATORIAL GUINEA
GRC	GREECE
GRD	GRENADA
GRL	GREENLAND
GTM	GUATEMALA
GUF	FRENCH GUIANA
GUM	GUAM
GUY	GUYANA
HKG	HONG KONG
HMD	HEARD AND MC DONALD ISLANDS
HND	HONDURAS
HRV	CROATIA
HTI	HAITI
HUN	HUNGARY
IDN	INDONESIA
IND	INDIA
IOT	INDIAN OCEAN, BRITISH TERRITORY OF THE
IRL	IRELAND
IRN	IRAN
IRQ	IRAQ
ISL	ICELAND
ISR	ISRAEL
ITA	ITALY
JAM	JAMAICA
JOR	JORDAN
JPN	JAPAN
KAZ	KAZAKHSTAN
MKD	MACEDONIA
KEN	KENYA
KGZ	KYRGYZSTAN
KHM	CAMBODIA

KIR	KIRIBATI	REU	REUNION
KNA	SAINT KITTS AND NEVIS	ROM	ROMANIA
KOR	KOREA	RUS	RUSSIA
KWT	KUWAIT	RWA	RWANDA
LAO	LAOS	SAU	SAUDI ARABIA
LBN	LEBANON	SDN	SUDAN
LBR	LIBERIA	SEN	SENEGAL
LBY	LIBYA	SGP	SINGAPORE
LCA	SAINT LUCIA		SOUTH GEORGIA AND THE SOUTH SANDWICH ISLANDS
LIE	LIECHTENSTEIN	SGS	ISLANDS
LKA	SRI LANKA	SHN	SAINT HELENA
LSO	LESOTHO	SJM	SVALBARD AND JAN MAYEN ISLANDS
LTU	LITHUANIA	SLB	SOLOMON ISLANDS
LUX	LUXEMBOURG	SLE	SIERRA LEONE
LVA	LATVIA	SLV	EL SALVADOR
MAC	MACAU	SMR	SAN MARINO
MAR	MOROCCO	SOM	SOMALIA
MCO	MONACO	SPM	SAINT-PIERRE AND MIQUELON
MDA	MOLDOVA	STP	SAO TOME AND PRINCIPE
MDG	MADAGASCAR	SUR	SURINAM
MDV	MALDIVES	SVK	SLOVAKIA
MEX	MEXICO	SVN	SLOVENIA
MHL	MARSHALL ISLANDS	SWE	SWEDEN
MLI	MALI	SWZ	SWAZILAND
MLT	MALTA	SYC	SEYCHELLES
MMR	MYANMAR	SYR	SYRIA
MNG	MONGOLIA	TCA	TURKS AND CAICOS ISLANDS
MNP	NORTHERN MARIANA ISLANDS	TCD	CHAD
MOZ	MOZAMBIQUE	TGO	TOGO
MRT	MAURITANIA	THA	THAILAND
MSR	MONTSERRAT	TJK	TAJIKISTAN
MTQ	MARTINIQUE	TKL	TOKELAU
MUS	MAURITIUS	TKM	TURKMENISTAN
MWI	MALAWI	TON	TONGA
MYS	MALAYSIA	TTO	TRINIDAD AND TOBAGO
MYT	MAYOTTE	TUN	TUNISIA
NAM	NAMIBIA	TUR	TURKEY
NCL	NEW CALEDONIA	TUV	TUVALU
NER	NIGER	TWN	TAIWAN
NFK	NORFOLK ISLAND	TZA	TANZANIA
NGA	NIGERIA	UGA	UGANDA
NIC	NICARAGUA	UKR	UKRAINE
NIU	NIUE	UMI	UNITED STATES MINOR OUTLYING ISLANDS
NLD	NETHERLANDS	URY	URUGUAY
NOR	NORWAY	USA	UNITED STATES OF AMERICA
NPL	NEPAL	UZB	UZBEKISTAN
NRU	NAURU	VAT	VATICAN CITY
NZL	NEW ZEALAND	VCT	SAINT VINCENT AND THE GRENADINES
OMN	OMAN	VEN	VENEZUELA
PAK	PAKISTAN	VGB	BRITISH VIRGIN ISLANDS
PAN	PANAMA	VIR	US VIRGIN ISLANDS
PCN	PITCAIRN ISLANDS	VNM	VIETNAM
PER	PERU	VUT	VANUATU
PHL	PHILIPPINES	WLF	WALLIS AND FUTUNA ISLANDS
PLW	PALAU	WSM	SAMOA
PNG	PAPUA NEW GUINEA	YEM	YEMEN
POL	POLAND	YUG	YUGOSLAVIA
PRI	PUERTO RICO	ZAF	SOUTH AFRICA
PRK	NORTH KOREA	ZMB	ZAMBIA
PRT	PORTUGAL	ZWE	ZIMBABWE
PRY	PARAGUAY	ZZZ	NOT AVAILABLE/APPLICABLE
PSE	PALESTINE		
PYF	FRENCH POLYNESIA		
QAT	QATAR		

## Appendix 3 Currency codes

The following list was taken from the FIM Manual (version 6.5) and was not modified.

Country	Currency	Code				
ADP	ANDORRAN PESETA	54		DOP	PESO DOMINICAIN	456
AED	DIRHAM	610		DZD	DINAR ALGERIEN	208
AFA	AFGHANI	620		ECS	SUCRE	500
ALL	LEK	70		EEK	ESTONIAN KROON	53
AMD	ARMENIAN DRAM	77		EGP	LIVRE EGYPTIENNE	220
ANG	ANTILLES FLORIN	474		ESP	SPANISH PESETA	42
AON	NEW KWANZA	330		ETB	BIRR ETHIOPIEN	334
AOR	READJUSTED KWANZA	331		EUR	EURO	0
ARS	ARGENTINIAN PESO	528		FIM	FINNISH MARKKA	32
ATS	AUSTRIAN SCHILLING	38		FJD	DOLLAR DE FIDJI	815
AUD	AUSTRALIAN DOLLAR	800		FKP	LIVRE DE FALKLAND	529
AWG	ARUBIAN FLORIN	477		FRF	FRENCH FRANC	1
AZM	AZERBAIDJAN MANAT	78		GBP	POUND STERLING	22
BAD	DINAR	93		GEL	LARI	76
BBD	BARBADIAN DOLLAR	469		GHC	CEDI	276
BDT	TAKA	664		GIP	LIVRE DE GIBRALTAR	44
BEF	BELGIAN FRANC	19		GMD	DALASIE	252
BGL	LEV	68		GNF	FRANC GUINEEN	260
BGN	BULGARIAN LEV			GRD	DRACHME	50
BHD	BAHRAIN DINAR	640		GTQ	QUETZAL	416
BIF	FRANC DU BURUNDI	328		GWP	PESO DE GUINEE-BISSAU	257
BMD	DOLLAR DES BERMUDES	466		GYD	DOLLAR DE GUYANA	488
BND	DOLLAR DE BRUNEI	703		HKD	HONG KONG DOLLAR	740
BOB	BOLIVIANO	516		HNL	LEMPIRA	424
BRL	REAL BRESILIEN	508		HRK	KUNA	92
BSD	DOLLAR DES BAHAMAS	453		HTG	GOURDE	452
BTN	NGULTRUM	675		HUF	HUNGARIAN FORINT	64
BWP	PULA	392		IDR	RUPIAH	700
BYB	ROUBLE DE BELARUS	73		IEP	IRISH POUND	26
BZD	DOLLAR DE BELIZE	421		ILS	SHEKEL	624
CAD	CANADIAN DOLLAR	404		INR	ROUPIE INDIENNE	666
CHF	SWISS FRANC	36		IQD	DINAR IRAKIEN	612
CLP	PESO CHILIEN	512		IRR	RIAL IRANIEN	616
CNY	YUAN REN-MIN-BI	720		ISK	ICELANDIC KRONA	24
COP	PESO COLOMBIEN	480		ITL	ITALIAN LIRA	5
CRC	COLON DE COSTA RICA	436		JMD	DOLLAR JAMAICAIN	464
CUP	PESO CUBAIN	448		JOD	DINAR JORDANIEN	628
CVE	ESCUDO DU CAP-VERT	247		JPY	JAPANESE YEN	732
CYP	CYPRUS POUND	600		KES	SCHILLING DU KENYA	346
CZK	CZECH KORUNA	61		KGS	SOM	83
DEM	DEUTSCHE MARK	4		KHR	RIEL	696
DJF	FRANC DE DJIBOUTI	338		KMF	FRANC DES COMORES	376
DKK	DANISH KRONE	34		KPW	WON DE LA COREE DU NORD	724
				KRW	SOUTH KOREAN WON	728

KWD	DINAR KOWEITIEN	636	SBD	DOLLAR DE SALOMON	846
KYD	DOLLAR DES CAIMANES	463	SCR	ROUPIE DES SEYCHELLES	355
KZT	TENGE	79	SDD	DINAR SOUDANAIS	224
LAK	KIP	684	SDP	LIVRE SOUDANAISE	224
LBP	LIVRE LIBANAISE	604	SEK	SWEDISH KRONA	30
LKR	ROUPIE DE SRI LANKA	667	SGD	SINGAPORE DOLLAR	706
LRD	DOLLAR LIBERIEN	268	SHP	LIVRE DE SAINTE-HELENE	329
LSL	LOTI	0	SIT	SLOVENIAN TOLAR	91
LTL	LITHUANIAN LITAS	55	SKK	SLOVAKIAN KORUNA	63
LUF	LUXEMBOURG FRANC	20	SLL	LEONE	264
LVL	LATVIAN LATS	54	SOS	SHILLING DE SOMALIE	342
LYD	DINAR LIBYEN	216	SRG	FLORIN DE SURINAME	492
MAD	DIRHAM MAROCAIN	204	STD	DOBRA	311
MDL	LEU DE MOLDAVIE	74	SVC	COLON D'EL SALVADOR	428
MGF	FRANC MALGACHE	370	SYP	LIVRE SYRIENNE	608
MKD	DENAR DE MACEDOINE	96	SZL	LILANGENI	393
MMK	KYAT	676	THB	BAHT	680
MNT	TUGRIK	716	TJR	ROUBLE DU TADJIKISTAN	82
MOP	PATACA	712	TMM	MANAT	80
MRO	OUGUIJA	228	TND	DINAR TUNISIEN	212
MTL	MALTESE LIRA	46	TOP	PA'ANGA	817
MUR	ROUPIE DE MAURICE	362	TPE	ESCUDO DE TIMOR	848
MVR	RUFYAA	669	TRL	TURKISH LIRA	52
MWK	KWACHA DE MALAWI	386	TTD	DOLLAR DE TRINITE/TOBAGO	472
MXN	PESO MEXICAIN	412	TWD	NOUVEAU DOLLAR DE TAIWAN	736
MYR	RINGGIT DE MALAISIE	701	TZS	SHILLING DE TANZANIE	352
MZM	METICAL	366	UAK	KARBOVANET	72
NAD	DOLLAR NAMIBIEN	391	UC1	U.C.AVANT 2/63 17MO (XBD)	901
NGN	NAIRA	288	UC2	U.C.APRES 2/63 17MO (XBD)	902
NIO	CORDOBA OR	432	UE1	U.C.E.1/2/63 A 77 (XBC)	918
NLG	DUTCH GUILDER	3	UE2	U.C.E. 78 (XBC)	919
NOK	NORWEGIAN KRONE	28	UE3	U.C.E. 79 A(XBC)	920
NPR	ROUPIE DU NEPAL	672	UGX	SHILLING OUGANDAIS	350
NZD	NEW ZEALAND DOLLAR	804	UM1	U.M.E.1970 A 1971 (XBB)	940
OMR	RIAL OMANI	649	UM2	U.M.E.1972 A 1974 (XBB)	941
PAB	BALBOA	440	UM3	U.M.E.1975 A 1980 (XBB)	942
PEN	NOUVEAU SOL	504	USD	US DOLLAR	400
PGK	KINA	801	UYU	PESO URUGUAYEN	524
PHP	PESO PHILIPPIN	708	UZS	SUM D'OUZBEKISTAN	81
PKR	ROUPIE PAKISTANAISE	662	VEB	BOLIVAR	484
PLN	POLISH ZLOTY	59	VND	DONG	690
PLZ	ZLOTY	60	VUV	VATU	816
PTE	PORTUGUESE ESCUDO	40	WST	TALA	819
PYG	GUARANI	520	X01	LIV.AVANT DEV.18/11/67	870
QAR	RIYAL DU QATAR	644	X02	LIV.APRES DEV.18/11/67	871
ROL	ROMANIAN LEU	66	X03	LIVRE APRES 1970	872
RUR	ROUBLE RUSSE	75	X04	LIVRE APRES AOUT 72.	873
RWF	FRANC DU RWANDA	324	X08	REICHMARK,RENTENMARK	881
SAR	RIYAL SAOUDIEN	632	X09	MARK-OR	882

X10	LIVRE-OR	885
X11	FLORIN-OR AUSTRO-HONGROIS	886
XAF	FRANC CFA (BEAC)	954
XAG	ARGENT	0
XAU	OR	0
XBA	EURCOUNITE EUROP.COMPO.	981
XCD	\$ DES CARAIBES ORIENTALES	951
XDR	DROIT TIRAGE SPECIAL(DTS)	980
XEU	ECU	943
XFO	FRANC-OR	0
XFU	FRANC-UIC	0

XOF	FRANC CFA (BCEAO)	952
XPF	FRANC CFP	953
XXX	TRANSACTION SANS MONNAIE	0
YER	RIYAL DU YEMEN	652
YUM	NOUVEAU DINAR	90
ZAR	SOUTH AFRICAN RAND	390
ZMK	KWACHA DE ZAMBIE	378
ZRN	NOUVEAU ZAIRE	322
ZWD	DOLLAR DU ZIMBABWE	382