

# Market Data Products

High quality and  
reliable data directly  
from the source

# Market Data Products

Available to support all our clients' needs in their trading activities, analysis, research, support for trading, forecast evaluations, financial information.

## RELIABILITY

Robust, accurate systems and products that are always available

## PROFESSIONAL TEAM

Highly experienced teams involved in product development and customers management

## MARKET DATA

## VERSATILITY

Raw feeds adjustable to different clients' needs

## COMPLETENESS

Detailed information of all instruments listed on the Euronext Markets

## HIGH QUALITY & EFFICIENCY

State-of-the-art-technology, accurate contents

## FLEXIBILITY

Customised products available on request

# Real-time Data

Real-time and delayed market data: a valuable resource to anyone trading on Euronext markets.

## TARGET CLIENTS

Data Vendors  
Investment Banks  
Brokers  
Asset Managers  
Media Companies  
Proprietary Traders  
Trading Platform



Redistribution



Trading Activities



Risk Management



Analysis



Derived Data Creation



ATP Operations



Mid&Back Office Activities

## **UNIQUE PORTFOLIO**

Access data from all Euronext venues: Belgium, France, Ireland, Italy, The Netherlands, Norway and Portugal.

## **BROAD RANGE OF PRODUCTS**

Products covered include:

- ✓ Equities
- ✓ Exchange Traded Funds (ETFs)
- ✓ Warrants and Certificates
- ✓ Bonds
- ✓ Derivatives
- ✓ Commodities
- ✓ Indices, including our flagships CAC 40®, CAC 40® ESG, AEX® and MIB ESG

## **DEPTH**

Complete depth of order book, with traded prices and sizes included in Euronext market data.

Market data from pan-European markets complemented with data from:

- ✓ Around 1000 real-time indices
- ✓ Data from our Approved Publication Arrangement (APA)

## **FLEXIBLE**

Several levels of data to suit all business needs, standard message formats including international identification codes to enable global trading.

## **RELIABLE**

Access to data via Optiq® MDG platform

- ✓ Robust and always available
- ✓ Multiple site configurations
- ✓ Instantaneous real-time market data
- ✓ Quick strategic trading decision-making based on reliable and accurate insights



## Access a wide range of data types, including:

### Pre- and post-trade data (orders and trades): different levels of depth for pre- and post-trade data from our trading venues

- All bids and offers, the full depth of the order book
- The number of orders at each price level
- Indicative matching price and volume
- Traded prices and quantities, open, high, low, and closing prices
- Opening and closing messages relative to the characteristics of the equities

### Range of products:

- Euronext Continental Equities (France, Netherlands, Belgium and Portugal)
- Euronext Dublin Equities
- Euronext Oslo Bors Equities
- Borsa Italiana Equities
- Euronext Best of Book for all Euronext Markets (all bids and offers and number of orders at each price level)
- Euronext Equity and Index Derivatives
- Borsa Italiana Fixed Income & Derivatives
- Euronext Commodity Derivatives
- Euronext ETFs and Funds
- Euronext Warrants and Certificates
- Euronext Fixed Income
- Euronext MTS Fixed Income

### Post-trade data

- Trades from all our trading venues
- Nordic ABM (post-trade data and statistics relating to instruments registered on Nordic ABM)
- Euronext Block (traded prices and quantities and instrument status, pre-trade data not available)

### Data from our APA (Approved Publication Arrangement)

- OTC trades (and quotes) by firms
- Trades (and quotes) by Systematic Internalisers (SI) that use Euronext's Trade Publication Service for publication
- Information about range of asset classes including European Equities and ETFs

### Index data

The index levels, open, high, low and closing levels

- Euronext All Indices
- Euronext Single Indices (for public display only)
- VINX Indices

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For more information please contact

[databyeuronext@euronext.com](mailto:databyeuronext@euronext.com)

Official, complete and reliable

# Historical Trading Data

**Historical Trading Data Service: a complete view of the trading activity on Euronext, Euronext Oslo Børs, Borsa Italiana and MTS markets.**

- ✓ Official Historical Trading Data collected directly from the source
- ✓ Customised Historical Dataset available on request
- ✓ E-commerce functionalities available
- ✓ Data delivered via SFTP
- ✓ Daily data delivery

## TARGET CLIENTS

Data Vendors  
Banks  
Legal Firms  
Consultants  
Researchers  
Brokers



Dataset  
Validation



Developing  
Research



Redistribution of  
Historical Data products



Algo  
Testing



Backup  
Solution



Historical  
Analysis

## END OF DAY SUMMARY DATA

**Cash** daily market summary; open, high, low and last prices, volumes and turnover. Also includes trading calendar, instrument characteristics, dividends and adjustments factors.

**Derivatives** daily market summary; open, high, low, close and settlement prices, volumes, open interest, delta and volatility. Also includes instrument characteristics.

**Index daily summary;** open, high, low, close and previous close values. Also includes index characteristics.

## BB01

Best bid and offers (book snapshot – first level)

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+ Customised requests can be made to the Data Solutions Team at [datasolutions@euronext.com](mailto:datasolutions@euronext.com)

## INTRADAY TRADES

Intraday Trades executed on and off book during each trading day; includes prices of execution, volume and turnover.

## FULL ORDER BOOK

Complete view of the Order Book of all Euronext Markets in .csv format

## RAW DATA

Data from Optiq MDG in PCAP Format

## VOLUME AND OPEN INTEREST PRODUCT

a comprehensive view of how the flow is distributed across Euronext derivatives markets.

## MTS HISTORICAL DATA

MTS Data Trades, orders, quotes and order book summaries from the MTS Cash and MTS Repo markets

# Comprehensive, accurate, timely Reference Data

**Complete, accurate and timely information directly from Euronext and Borsa Italiana.**

- ✓ Suite of reference data products providing comprehensive information on the attributes of securities and derivatives listed and traded on Euronext, Oslo Børs and Borsa Italiana markets
- ✓ Data delivered daily before markets opening, in time for systems updates
- ✓ Data delivered via SFTP

## TARGET CLIENTS

Data Vendors  
Media  
Banks  
Consultants  
Researchers  
Brokers  
Buy Side



Reliable updates for Database maintenance



Creation of new Reference Data products



Backup solutions



Redistribution of Reference Data



Research



## Master files products

Detailed reference data for ETFs and Structured Products traded on Euronext markets. The information is provided once a day before the start of the trading session.

## ADVANCED REFERENCE DATA

Updated and complete list of reference information for all Tradable Financial Instruments of Borsa Italiana's Markets.

The services include information of Instruments' issuers, Underlying, Dividends and Coupons, Amortisations and Events.

The services include also the Net Asset Value of Borsa Italiana ETFs, ETCs, ETNs and Funds.

## Dublin Bond & Fund Feed

Information on Euronext Dublin-listed bonds and funds that are not traded on the Euronext central order book. Delivered via Optiq MDG, includes:

- instrument reference data
- instrument suspension
- Fund NAVs
- On-exchange/Off-book trades (covers bonds only)

## Euronext Oslo Børs Products

### Oslo Børs Fundamental Data - Bonds

Information concerning bond fundamentals and events that affects the valuation of bonds listed at Euronext Oslo Børs and Nordic ABM, including key dates, fundamentals, companies.

### Oslo Børs Financial Calendar File

Financial Calendar about events such as earnings, shareholder and bondholder meetings.

### Oslo Børs Participant Trading Data - All Bonds

Details of all fixed income trades (Optiq, OBOE, Duplicated Trades) published before the cut-off time (~16:00 CET).

### Oslo Børs Mutual Funds

NAV registration, Classification and Mutual Fund Feed (OMFF). 4 modules offered for OMFF: basic, dividend, return and risk.

### Oslo Børs Shares and Voting Rights

## Euronext Securities Oslo

Reference data files for unlisted equities and bonds, in addition to shareholder data products providing information about top shareholders, changes in the top shareholding and insight into investor demographics.

## Optiq MDG Cash & Derivatives Reference Data

Information on each financial instrument traded on the central order book of Euronext, Euronext Oslo Børs and Borsa Italiana. The information is provided once a day before the start of the trading session.

For more information please contact [datasolutions@euronext.com](mailto:datasolutions@euronext.com)

# Directly from the source, up-to-date, official **Corporate Action Data**

**Complete and rich set of information collected and disseminated by Euronext and Borsa Italiana.**

**Real-time and scheduled dissemination of daily notices every day with a complete set of meta data available.**

## **TARGET CLIENTS**

Data Vendors  
Buy Side  
Sell Side  
CSDs  
Law Firms  
Media  
Researchers  
Consultants



Back Office  
activities



Databases updates  
for trading



Enrichment of Data  
Vendors products



Analysis and  
Research



Financial  
News

## AVAILABLE DELIVERY



**SFTP file transfer (notices delivered in PDF format and a summary Excel file containing notice numbers and classifications)**



**Corporate Actions Portal: user-friendly interfaces with alerts included.**

### Cash Market Notices

Direct access to the following Exchanges' official notices:

- Corporate actions
- Dividend
- Other notices for Euronext, Euronext Oslo Børs and Borsa Italiana listed securities.

Available in real-time in PDF format or in machine readable formats.

### Stock and dividend news

Overview of corporate actions and dividend payments that will impact the order book of Euronext, Euronext Oslo Børs and Borsa Italiana listed securities on the next business day.

### Borsa Italiana Corporate Actions and Dividend Plus

Direct access to the database of all Market Notices created and categorised by Borsa Italiana. All price-sensitive announcements, relevant information collected by the issuers of financial instruments listed on Borsa Italiana Markets and technical instructions. Notices are produced and disseminated every day at 15:00, 18:00, 20:30, 23:30 CET.

# Other Products

## Borsa Italiana Market Share

Detailed, flexible and timely market share statistics on trading volumes and associated market share ranking through an easy to use web interface provided to Member Firms.

The following are some of the features available:

- Query by market and by ISIN
- Possibility to query by a specific date range
- Dashboard view with summary charts
- Comparison year on year
- Detailed view

## Statistics

Statistics are provided via FTP file transfer transfer available on a monthly, weekly or daily basis.

For Borsa Italiana the Distribution Type Report and Borsa Italiana ETF Spread Report are currently available.

Further statistics to come.

## Delayed & Historical Data API

Euronext Web Services offers a simple and cost effective way to access real-time, delayed and historical market data via a web API.

It offers online access to quotes, last price, trades and reference data and allows the aggregation of trades in intraday interval bars.

Clients can pull the information from the API, with no added third-party cost.

Authentication is over a secure HTTPS protocol and responses are in JSON Format.

## Reconciliation file

This service offers to Market Participants the ability to retrieve all information related to orders and trades executed on Borsa Italiana Market by the participant company during one trading day.



## CONTACTS

### Data Solutions Team

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### Real Time Market Data Team

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### MTS Market Data Team

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