Technological Systems & Services Directorate
Trading Systems Development Department

***A**thens **E**xchange S.A.*

OASIS - RDS
Reference Data Service
Report Files Specification

Version 1.0.0 Draft

Athens, May 2017

Revision History		
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1. Introduction

1.1. Reference Data Service

The Reference Data Service (RDS) module is a new part of the OASIS infrastructure. This service will be used for propagating all useful non-real time information (reference data) of the OASIS accommodated exchanges to market participants and information vendors with the means of ASCII delimited and XML files retrieved by the participants through standardized procedures.

1.2. Document Scope

This document specifies the RDS scope and characteristics to market participants. In its pages the reader would find the following types of information:

- RDS description and scope in detail.
- Fully detailed description of the files created by the RDS.
- The retrieval methodology of the files by the market participants.

1.3. Document Layout

The document is divided in the following seven chapters.

- ***Chapter 1, Introduction.*** This is the current chapter.
- ***Chapter 2, General Overview.*** This chapter provides the general characteristics of the service.
- ***Chapter 3, Detailed Report Description.*** This chapter describes in detail the files created by the RDS and their content.
- ***Chapter 4, Data retrieval by the market participants***. This chapter provides information regarding the market participants' access and retrieval of the data files created by the service.
- ***Chapter 5, Appendix A: Information on Various Field Codes.*** This chapter provides additional information relevant to the values found in various message categories.
- ***Chapter 6, Appendix B: XML Elements.*** This chapter provides information regarding the names of XML elements used by the XL reports.
- ***Chapter 7,*** *Error! Reference source not found.*. This chapter provides samples of the created files.

1.4. Definitions, Acronyms and Abbreviations

Acronym	Explanation
ANSI	American National Standards Institute
ATHEX	Athens Exchange (previously denoted as ASE)
CSE	Cyprus Stock Exchange
ETF	Exchange Traded Funds
HTML	Hyper Text Markup Language
HW	Hardware

Acronym	Explanation
IDS	Information Dissemination System
INAV	Indicative Net Asset Value
IOCP	Internet Oriented Communication Portal
ISO	International Standards Organization
IT	Information Technology
MIC	Market Identification Code
OASIS	Integrated Automated Trading System
OTC	Over The Counter
RDS	Reference Data Service
SW	Software
XML	eXtensible Markup Language

Table 1, Definitions, Acronyms and Abbreviations

1.5. Contact Information

Please address your questions/recommendations pertinent to the contents of this document by mail to:

Market Data Services
Business Development – Services Division
Athens Exchange S.A.
110, Athinon Ave., GR 104 42 Athens
Tel. +30 210 336 6340,
Fax. (+30) 210 336 6296
MDS@helex.gr

1.6. Final Note

The exchange has set a number of rules which ensure the proper and rational use of its computing and network infrastructure. This service is subjected to these rules whenever it utilizes the aforementioned infrastructure.

2. General Overview

2.1. Prologue

This chapter provides the general characteristics of the Reference Data Service. Specifically, it describes the scope and purpose of the implementation.

2.2. Reference Data Service Description.

With the term Reference Data Service (RDS) we define a mechanism that will be used in order to:

1. Retrieve non-real time (a.k.a persistent or static) data from various ATHEX data sources. More specifically we refer to data that are fundamental for the operation of the exchanges accommodated in OASIS but are not (in almost all cases) changed during the trading day. For example, markets and the traded instruments are static data, while price information are not.
2. Provide a mechanism for reporting these data to XML and standard ASCII flat files that will be placed to an appropriate server for retrieval. Market participants and information vendors will be able to access these files throughout the day. The data files and their respective content will be described in full in Chapter 3.

Currently, these data are distributed to recipients by standardized ASCII messages both by the Feed/IOCP mechanism (data vendors and traders) and the ODL API (trading applications). This leads to the following problems:

1. A large number of messages are provided by the system at startup to propagate the necessary information. This leads to delays.
2. In various cases there is the need of retransmission of these data to recipients causing unnecessary delays to systems that have to handle primarily real time trading purposes.
3. Trading application vendors and data feed providers have to re-implement and redeploy their applications even when minor changes have happened to these static data, even if these data are “insignificant” to them or their customers. Furthermore, this has to happen on a single date for all (OASIS, vendors’ applications and trading applications).

With the new mechanism the delays will be extinct and there will be more flexibility both on altering the data format and the adoption of the changes from the market participants. More specifically, the new service implements the following technical and business requirements:

1. The mechanism provides simple ASCII delimited and XML reports that have well defined/ described data.
2. Reports are automatically produced and will be accessible on a predefined periodic interval.
3. Ad-hoc execution of the automatic procedure is available for safety reasons.
4. The implementation allows for fast and easy altering of the data provided. If any new data are requested for propagation, the changes centrally are almost trivial. This also stands true if new information files are requested.
5. Redundancy of the service has obviously been considered.
6. The implementation allows for scalar adaptation of changes by the data recipients. In other words, when changes occur in the data provided by RDS, both the old file and a new file with the changes in the format will be provided to the market participants. This will allow the market participants to operate as usual until they are ready, in their own time, to adapt the changes. This is also valid in the case that the changes demand a new set of information. The concurrency of the old and new version of particular files will last for 1 month.
7. The information provided includes at least the information that OASIS provides to the data vendors under the current scheme.
8. The information provided is separated per exchange.
9. Each file contains as much information as possible.
10. Market participants have a minimal need for joining data between files. This is unavoidable though, in some cases.

Finally, it should be explicitly referred that the new Reference Data Service's purpose is to replace the functionality of ODL API / FIX Protocol and IOCP when it comes to static data information. Market participants should still operate the aforementioned communication protocols for retrieving real time ATHEX information.

3. Detailed Report Description

3.1. Reports Overview

The reports created by the new Reference Data Service have certain common characteristics.

- All reports are produced in two different formats. The first format is ASCII (ISO-8859-7) files, of variable record length. The data fields of each report are delimited with the ";" character. A delimiter is also added after the last field of the record. The second format is the well-known standardised XML format.
- Delimited files have the .csv extension while the XML files have .xml extension.
- All files (except those referring to currencies and price tick structures) refer only to one exchange. The exchange to which they refer is noted in their names with '-G' for ATHEX, '-C' for CSE and '-X' for XNET. The Currencies Exchanges Report and the Price Tick Structures Report do not include this notation given that currencies and price ticks are not exchange specific information.
- All files include the date in their name.
- All files have a version number for that day in their name (noted with '-vX' for version X). In case that any or all files are recreated during the day, obviously the version number is increased.
- Empty files are not created. In other words, if an exchange does not have e.g. Combo series, the Combination Series report for this exchange will not be created.

In general, all the report names are constructed according to the following methodology:

Filename	Separator	Date	Separator	Exchange	Separator	Version	Extension
• BondSeries • CombinationSeries • Currencies • Holidays • Indices • IndicesPopulation • InstrumentSeries • Markets • MarketSchedules • PriceTickStructures	-	YYYYMMDD	-	• C • G • X	-	vX where X is the version number for the day	• .csv • .xml

Table 2: Reports' naming methodology

Given these, if the RDS was available on the day that this document is created, it would produce the following files:

- BondSeries-20170509-C-v1.csv and BondSeries-20170509-C-v1.xml
- BondSeries-20170509-G-v1.csv and BondSeries-20170509-G-v1.xml
- CombinationSeries-20170509-G-v1.csv and CombinationSeries-20170509-G-v1.xml
- Currencies-20170509-v1.csv and Currencies-20170509-v1.xml
- Holidays-20170509-C-v1.csv and Holidays-20170509-C-v1.xml
- Holidays-20170509-G-v1.csv and Holidays-20170509-G-v1.xml
- Holidays-20170509-X-v1.csv and Holidays-20170509-X-v1.xml

- Indices-20170509-C-v1.csv and Indices-20170509-C-v1.xml
- Indices-20170509-G-v1.csv and Indices-20170509-G-v1.xml
- IndicesPopulation-20170509-C-v1.csv and IndicesPopulation-20170509-C-v1.xml
- IndicesPopulation-20170509-G-v1.csv and IndicesPopulation-20170509-G-v1.xml
- InstrumentSeries-20170509-C-v1.csv and InstrumentSeries-20170509-C-v1.xml
- InstrumentSeries-20170509-G-v1.csv and InstrumentSeries-20170509-G-v1.xml
- InstrumentSeries-20170509-X-v1.csv and InstrumentSeries-20170509-X-v1.xml
- Markets-20170509-C-v1.csv and Markets-20170509-C-v1.xml
- Markets-20170509-G-v1.csv and Markets-20170509-G-v1.xml
- Markets-20170509-X-v1.csv and Markets-20170509-X-v1.xml
- MarketSchedules-20170509-C-v1.csv and MarketSchedules-20170509-C-v1.xml
- MarketSchedules-20170509-G-v1.csv and MarketSchedules-20170509-G-v1.xml
- MarketSchedules-20170509-X-v1.csv and MarketSchedules-20170509-X-v1.xml
- PriceTickStructures-20170509-v1.csv and PriceTickStructures-20170509-v1.xml

The following subsections describe in detail the reports currently created by RDS.

3.2. Non-Bond Instrument Series

This report contains all instrument series except bonds that are traded in the OASIS system. One separate report is produced for each exchange. Please consider that multiple fields may be null or empty, indicating unavailability or inapplicability of the specific data field, even if this not explicitly specified in the following table.

<table>
<tr><th>No</th><th>Field</th><th>Description</th></tr>
<tr><td>1</td><td>Symbol</td><td>The Instrument’s fifteen-character symbol</td></tr>
<tr><td>2</td><td>CFI Code</td><td>The Instrument’s CFI Code</td></tr>
<tr><td>3</td><td>Exchange ID</td><td>The Exchange where the Instrument is traded.</td></tr>
<tr><td>4</td><td>Venue ID</td><td>The Venue where the Instrument is traded</td></tr>
<tr><td>5</td><td>Operator of Venue LEI</td><td>The LEI of the operator of the venue (effectively, ATHEX’s LEI)</td></tr>
<tr><td>6</td><td>Market ID</td><td>The Market where the Instrument is traded</td></tr>
<tr><td>7</td><td>XNET Market ID</td><td>The Market where the Instrument is traded if it is an XNET specific instrument</td></tr>
<tr><td>8</td><td>Product Type</td><td>Indicates the type of product the instrument is associated with. Possible values for the report are:
<table>
<tr><th>Value</th><th>Meaning</th></tr>
<tr><td>5</td><td>Equity</td></tr>
<tr><td>11</td><td>Municipal</td></tr>
<tr><td>12</td><td>Other</td></tr>
<tr><td>13</td><td>Financing</td></tr>
</table></td></tr>
<tr><td>9</td><td>Instrument Type</td><td>Indicates type of instrument. Possible values for the report are:
<table>
<tr><th>Value</th><th>Meaning</th></tr>
<tr><td>CS</td><td>Common Stock</td></tr>
<tr><td>PS</td><td>Preferred Stock</td></tr>
<tr><td>MF</td><td>Mutual Fund (Exchange-Traded Fund)</td></tr>
<tr><td>WAR</td><td>Warrant</td></tr>
<tr><td>REPO</td><td>Repo</td></tr>
<tr><td>FUT</td><td>Future</td></tr>
<tr><td>OPT</td><td>Option</td></tr>
<tr><td>MLEG</td><td>Multi-leg instrument</td></tr>
<tr><td>OOF</td><td>Options on Futures</td></tr>
<tr><td>NONE</td><td>No Security Type</td></tr>
</table></td></tr>
<tr><td>10</td><td>Put Or Call</td><td>Used only for Options. Indicates whether an option is for put or call. Possible values:</td></tr>
</table>

No	Field	Description
		• "0": Put, • "1": Call, • SPACE: Non Option
11	Exercise Style	Used only for Options. Indicates whether an option is for European or American exercise. Possible values: • "0": European, • "1": American, • SPACE: Non Option
12	Is Right	Define if the instrument is a right or not. • "N": Standard traded instrument, • "R": A Right
13	Commodity Id	The Instrument's Commodity
14	Expiration Date	The Instrument's expiration date.
15	Strike Price	The Instrument's Strike Price. Applies to derivatives.
16	Strike Price Currency	In the case that the strike price expresses a monetary amount, the currency of this amount is described here.
17	Issue Number	Applies to derivatives to indicate a versioning of the contract when required due to corporate actions to the underlying
18	Contract Size	The Instrument's contract size. Applies to derivatives.
19	ISIN Code	The Instrument's Isin code.
20	BBGID Code	The Instrument's BBGID code.
21	FISN	The Instrument's FISN code.
22	Clearing Space Id	The proper definition for the instrument to be cleared
23	Local Symbol	The Instrument's fifteen-character symbol defined in the Local language
24	English Name	The Instrument's full name defined in English
25	Local Name	The Instrument's full name defined in the Local language
26	Is Traded	Defines if the instrument is currently traded Possible values "Y","N"
27	Status	The Instrument's status. The possible values are:

<table>
<tr><th>No</th><th>Field</th><th>Description</th></tr>
<tr><td></td><td></td><td><table><tr><th>Status</th><th>Description</th></tr><tr><td>A</td><td>Active</td></tr><tr><td>H</td><td>Halt</td></tr><tr><td>S</td><td>Suspended</td></tr><tr><td>R</td><td>Resumed</td></tr></table></td></tr>
<tr><td>28</td><td>Last Trading Date</td><td>The date until which trading for the instrument is available</td></tr>
<tr><td>29</td><td>Last Trading Time</td><td>The time of the last trading date until which trading for the instrument is available</td></tr>
<tr><td>30</td><td>Underlying Instrument symbol</td><td>The fifteen-character symbol of the underlying instrument. Applies to derivatives</td></tr>
<tr><td>31</td><td>ISIN of the underlying</td><td>The ISIN of the derivative’s underlying.</td></tr>
<tr><td>32</td><td>Notional Currency</td><td>The currency used when calculating notional values and cash flows for this instrument.</td></tr>
<tr><td>33</td><td>Commodity type</td><td>The type of the instrument’s commodity
Possible values:<table><tr><td>2</td><td>COMMODITY</td></tr><tr><td>3</td><td>CORPORATE</td></tr><tr><td>4</td><td>CURRENCY</td></tr><tr><td>5</td><td>EQUITY</td></tr><tr><td>6</td><td>GOVERNMENT</td></tr><tr><td>7</td><td>INDEX</td></tr><tr><td>11</td><td>MUNICIPAL</td></tr><tr><td>12</td><td>OTHER</td></tr><tr><td>13</td><td>FINANCING</td></tr><tr><td>‘ ’</td><td>Non-derivative product</td></tr></table></td></tr>
<tr><td>34</td><td>Commodity Traded in OASIS flag</td><td>Is the commodity traded in OASIS Infrastructure :‘Y’ or ‘N’</td></tr>
<tr><td>35</td><td>DSS Code</td><td>A secondary code for instruments listed in multiple venues. Applies only to XNET products.</td></tr>
<tr><td>36</td><td>Price Notation</td><td>Indicates whether trading values refer to real numbers (“L”) or percentile (“%”)</td></tr>
<tr><td>37</td><td>Price Currency</td><td>If the price refers to monetary value this field depicts the currency used.</td></tr>
<tr><td>38</td><td>Lot Size</td><td>The trading unit of the instrument</td></tr>
<tr><td>39</td><td>Short Sell flag</td><td>Valid Short Sell mechanisms for the instruments. The Possible values are
Possible Values:</td></tr>
</table>

No	Field	Description
		‘ ‘ : No short capabilities ‘S’ : Short Selling only ‘B’: Buy to close short sell position only ‘M’: Both Short Sell and Buy to close short sell position allowed
40	Volatility Interrupter flag	Defines if the trading of the instrument can be interrupted by the volatility interrupter mechanism (Y/N)
41	Volatility Interrupter Static Limit	Defines the percentage deviation with reference to the last auction price of the security that is allowed. If the price of a possible trade exceeds this limit then the Volatility Interrupter is triggered.
42	Volatility Interrupter Dynamic Limit	Defines the percentage deviation with reference to the last trade price of the security that is allowed. If the price of a possible trade exceeds this limit then the Volatility Interrupter is triggered
43	Market Making Flag	Indicates whether there is a quoting obligation on the series if the necessary quoting conditions are met. Possible Values: Y : Yes N : No ‘’ : Not Applicable
44	Marking Flag	Indicates whether the instrument has a closing price less than 0.05 for more than 3 days, thus the volatility interrupter parameters are altered for this series. Possible Values: Y : Yes N : No ‘’ : Not Applicable
45	Basic Closing Method	A number indicating the Basic Closing Method used. Possible values are: 1: Last trade price 2: Average number of trades 3: Average percent of trades 4: Average trades during time 5: Average percent of trade volume 6: Average of trades during time + BBO 7: Significant Percent of Trades ‘’ : Not Applicable

No	Field	Description
46	Auction Closing Method	A number indicating the Auction Closing Method used. Possible values are: 1: Auction Price 2: Alternative Auction Price 3: Alternative Auction Price Plus ‘’ : Not Applicable
47	Trading Activity Flag	Indicates the trading activity of the series. Possible Values: 1: High 2: Middle 3: Low ‘’: Not applicable
48	Main Board Flag	A flag indicating whether the instrument can participate in trading in the specified board. Possible Values: Y : Yes N : No ‘’ : Not Applicable
49	Special Terms Board Flag	A flag indicating whether the instrument can participate in trading in the specified board. Possible Values: Y : Yes N : No ‘’ : Not Applicable
50	Trade Report Board Flag	A flag indicating whether the instrument can participate in trading in the specified board. Possible Values: Y : Yes N : No ‘’ : Not Applicable
51	Odd Lot Board Flag	A flag indicating whether the instrument can participate in trading in the specified board. Possible Values: Y : Yes N : No ‘’ : Not Applicable
52	Forced Sales Board Flag	A flag indicating whether the instrument can participate in trading in the specified board. Possible Values:

No	Field	Description
		Y : Yes N : No ‘’ : Not Applicable
53	Pre-Call Phase Flag	A flag indicating whether the instrument can participate in trading in the specified phase. Possible Values: Y : Yes N : No ‘’ : Not Applicable
54	Continuous Phase Flag	A flag indicating whether the instrument can participate in trading in the specified phase. Possible Values: Y : Yes N : No ‘’ : Not Applicable
55	Closing Phase Flag	A flag indicating whether the instrument can participate in trading in the specified phase. Possible Values: Y : Yes N : No ‘’ : Not Applicable
56	Tick Size Id	The Price Tick Structure ID of the instrument. This field should be used as a link to the Price Tick Structures Report.
57	Last Trade Date	The date that the last trade on this instrument occurred
58	Last Trade Time	The time that the last trade of the instrument occurred.
59	Outstanding shares	The total number of Securities allotted for trading. Applies ONLY to equities related instruments
60	Open Interest	Total number of outstanding contracts. Applies to derivatives.
61	Daily Average Traded Volume	The instrument’s Daily Average Traded Volume
62	Daily Average Traded Value	The instrument’s Daily Average Traded Value
63	Max Order Volume	The maximum order volume allowed.
64	Min Order Volume Pre-call Phase	The minimum order volume allowed during the pre-call trading phase.
65	Min Order Volume Continuous Phase	The minimum order volume allowed during the continuous trading phase.

No	Field	Description
66	Min Order Volume Closing Phase	The minimum order volume allowed during the closing trading phase.
67	General Risk	The instrument's general risk percentage.
68	Special Risk	The instrument's special risk percentage. If it is null then it is set to 100.
69	Company Name English	The company that issued the instrument in English
70	Company Name Local	The company that issued the instrument in Greek
71	Sector name English	The industry sector of the company in English
72	Sector name Local	The industry sector of the company in Greek
73	Pre-Dividend	The amount returned to security-holders, for each Security, via pre-divided
74	Nominal Value	The Security's nominal value
75	Shares Issued	The shares issued for the instrument. Applies to stocks.
76	Dividend	The amount returned to security-holders, for each Security, via divided
77	Maximum Trading Percent	The maximum amount of securities eligible for trading each day, in percentage
78	Introduction Price	The price of the Security when it was first entered into the market.
79	Issue Date	The date that the instrument was created
80	Removal Date	The date that the instrument was deleted
81	Transactions to be cleared	Code to identify whether the transactions for this instrument will be cleared. Applies to derivatives only. Possible values are: 'Y': Transactions will be cleared 'N': Transactions will not be cleared ' ' : Non Derivative products.

Table 3: Non-Bond Instrument Series report description

3.3. Combination Series

This report contains the combination series that are traded in the OASIS system in process. One separate report is produced for each exchange. Please consider that multiple fields may be null or empty, indicating unavailability or inapplicability of the specific data field, even if this not explicitly specified in the following table.

<table>
<tr><th>No</th><th>Field</th><th>Description</th></tr>
<tr><td>1</td><td>Symbol</td><td>The Standard Combination fifteen-character symbol</td></tr>
<tr><td>2</td><td>CFI Code</td><td>The Instrument’s CFI Code</td></tr>
<tr><td>3</td><td>Exchange ID</td><td>The Exchange where the Instrument is traded.</td></tr>
<tr><td>4</td><td>Venue ID</td><td>The Venue where the Instrument is traded</td></tr>
<tr><td>5</td><td>Operator of Venue LEI</td><td>The LEI of the operator of the venue (effectively, ATHEX’s LEI)</td></tr>
<tr><td>6</td><td>Market ID</td><td>The Market where the Instrument is traded</td></tr>
<tr><td>7</td><td>Commodity Id</td><td>The Instrument’s Commodity</td></tr>
<tr><td>8</td><td>Strike Price</td><td>The Instrument’s Strike Price.</td></tr>
<tr><td>9</td><td>Strike Price Currency</td><td>In the case that the strike price expresses a monetary amount, the currency of this amount is described here.</td></tr>
<tr><td>10</td><td>Short Name</td><td>The Instrument’s fifteen-character symbol defined in the Local language</td></tr>
<tr><td>11</td><td>Product Type</td><td>Indicates the type of product the instrument is associated with. Possible values for the report are:<table><tr><th>Value</th><th>Meaning</th></tr><tr><td>12</td><td>Other</td></tr></table></td></tr>
<tr><td>12</td><td>Instrument Type</td><td>MLEG (Multi leg instrument)</td></tr>
<tr><td>13</td><td>Combination subtype</td><td>Denotes the type of combination.
Possible values are:<table><tr><th>Value</th><th>Meaning</th></tr><tr><td>“E”</td><td>Time Spread</td></tr><tr><td>“D”</td><td>Spread</td></tr><tr><td>“B”</td><td>Butterfly</td></tr><tr><td>“S”</td><td>Straddle</td></tr></table></td></tr>
<tr><td>14</td><td>ISIN Code</td><td>The Instrument’s Isin code.</td></tr>
<tr><td>15</td><td>FISN Code</td><td>The Instrument’s FISN code.</td></tr>
<tr><td>16</td><td>Notional Currency</td><td>The currency used when calculating notional values and cash flows for this instrument.</td></tr>
<tr><td>17</td><td>Expiration Date</td><td>The Instrument’s expiration date.</td></tr>
</table>

No	Field	Description
18	Last Trading Date	The date until which trading for the instrument is available
19	Last Trading Time	The time of the last trading date until which trading for the instrument is available
20	Price Notation	Indicates whether trading values refer to real numbers ("L") or percentile ("%")
21	Price Currency	If the price refers to monetary value this field depicts the currency used.
22	Tick Size Id	The Price Tick Structure ID of the instrument. This field should be used as a link to the Price Tick Structures Report.
23	Transactions to be cleared	Code to identify whether the transactions for this instrument will be cleared. Applies to derivatives only. Possible values are: 'Y': Transactions will be cleared 'N': Transactions will not be cleared ' ' : Non Derivative products.
24	Number of legs	Denotes the number of legs composing the Combination
25	Leg 1 Instrument Symbol	The first leg's instrument's fifteen-character symbol
26	Leg 1 Operation if buy	Specify whether the specific leg should be Bought ('B') or Sold ('S') when buying the combination.
27	Leg 1 Operation if Sell	Specify whether the specific leg should be Bought ('B') or Sold ('S') when selling the combination.
28	Leg 1 Ratio	Specify the ratio concerning the volume between the different legs.
29	Leg 2 Instrument Symbol	The second leg's instrument's fifteen-character symbol
30	Leg 2 Operation if buy	Specify whether the specific leg should be Bought ('B') or Sold ('S') when buying the combination.
31	Leg 2 Operation if Sell	Specify whether the specific leg should be Bought ('B') or Sold ('S') when selling the combination.
32	Leg 2 Ratio	Specify the ratio concerning the volume between the different legs.
33	Leg 3 Instrument Symbol	The third leg's instrument's fifteen-character symbol
34	Leg 3 Operation if buy	Specify whether the specific leg should be Bought ('B') or Sold ('S') when buying the combination.

No	Field	Description
35	Leg 3 Operation if Sell	Specify whether the specific leg should be Bought (‘B’) or Sold (‘S’) when selling the combination.
36	Leg 3 Ratio	Specify the ratio concerning the volume between the different legs.
37	Leg 4 Instrument Symbol	The fourth leg’s instrument’s fifteen-character symbol
38	Leg 4 Operation if buy	Specify whether the specific leg should be Bought (‘B’) or Sold (‘S’) when buying the combination.
39	Leg 4 Operation if Sell	Specify whether the specific leg should be Bought (‘B’) or Sold (‘S’) when selling the combination.
40	Leg 4 Ratio	Specify the ratio concerning the volume between the different legs.

Table 4: Combination Series report description

3.4. Bond Series

This report contains the bond instrument series that are traded in the OASIS system in process. One separate report is produced for each exchange. Please consider that multiple fields may be null or empty, indicating unavailability or inapplicability of the specific data field, even if this not explicitly specified in the following table.

<table>
<tr><th>No</th><th>Field</th><th>Description</th></tr>
<tr><td>1</td><td>Symbol</td><td>The Instrument’s fifteen-character symbol</td></tr>
<tr><td>2</td><td>CFI Code</td><td>The Instrument’s CFI Code</td></tr>
<tr><td>3</td><td>Exchange ID</td><td>The Exchange where the Instrument is traded.</td></tr>
<tr><td>4</td><td>Venue ID</td><td>The Venue where the Instrument is traded</td></tr>
<tr><td>5</td><td>Operator of Venue LEI</td><td>The LEI of the operator of the venue (effectively, ATHEX’s LEI)</td></tr>
<tr><td>6</td><td>Market ID</td><td>The Market where the Instrument is traded</td></tr>
<tr><td>7</td><td>XNET Market ID</td><td>The Market where the Instrument is traded if it is an XNET specific instrument</td></tr>
<tr><td>8</td><td>Product Type</td><td>Indicates the type of product the instrument is associated with.
<table>
<tr><th>Value</th><th>Meaning</th></tr>
<tr><td>3</td><td>Corporate bond</td></tr>
<tr><td>6</td><td>Government bond</td></tr>
</table>
</td></tr>
<tr><td>9</td><td>Instrument Type</td><td>Indicates type of instrument. Possible Values for this report are:
<table>
<tr><th>Value</th><th>Meaning</th></tr>
<tr><td>TB</td><td>Treasury Bill – non US</td></tr>
<tr><td>TINT</td><td>Interest Strip From Any Bond Or Note</td></tr>
<tr><td>TCAL</td><td>Principal Strip Of A Callable Bond Or Note</td></tr>
<tr><td>TIPS</td><td>Treasury Inflation Protected Security</td></tr>
<tr><td>EUSOV</td><td>Euro Sovereigns</td></tr>
<tr><td>TPRN</td><td>Principal Strip From A Non-Callable Bond Or Note</td></tr>
<tr><td>XLINKD</td><td>Indexed Linked</td></tr>
<tr><td>STRUCT</td><td>Structured Notes</td></tr>
<tr><td>EUCORP</td><td>Euro Corporate Bond</td></tr>
<tr><td>EUFRN</td><td>Euro Corporate Floating Rate Notes</td></tr>
<tr><td>DUAL</td><td>Dual Currency</td></tr>
</table>
</td></tr>
</table>

<table>
<tr><th>No</th><th>Field</th><th>Description</th></tr>
<tr><td></td><td></td><td><table>
<tr><td>CORP</td><td>Corporate Bond</td></tr>
<tr><td>CPP</td><td>Corporate Private Placement</td></tr>
<tr><td>CB</td><td>Convertible Bond</td></tr>
</table></td></tr>
<tr><td>10</td><td>Commodity Id</td><td>The Instrument’s Commodity</td></tr>
<tr><td>11</td><td>Expiration Date</td><td>The Instrument’s expiration date if any (= if it is not 31/12/3000)</td></tr>
<tr><td>12</td><td>ISIN Code</td><td>The Instrument’s Isin code.</td></tr>
<tr><td>13</td><td>BBGID Code</td><td>The Instrument’s BBGID code.</td></tr>
<tr><td>14</td><td>FISN</td><td>The Instrument’s FISN code.</td></tr>
<tr><td>15</td><td>Clearing Space Id</td><td>The proper definition for the instrument to be cleared</td></tr>
<tr><td>16</td><td>Local Symbol</td><td>The Instrument’s fifteen-character symbol defined in the Local language</td></tr>
<tr><td>17</td><td>English Name</td><td>The Instrument’s full name defined in English</td></tr>
<tr><td>18</td><td>Local Name</td><td>The Instrument’s full name defined in the Local language</td></tr>
<tr><td>19</td><td>ISIN of the Underlying</td><td>The ISIN of the underlying commodity of the Bond.</td></tr>
<tr><td>20</td><td>Is Traded</td><td>Defines if the instrument is currently traded
Possible values “Y”,”N”</td></tr>
<tr><td>21</td><td>Status</td><td>The Instrument’s status. The possible values are:<table>
<tr><th>Status</th><th>Description</th></tr>
<tr><td>A</td><td>Active</td></tr>
<tr><td>H</td><td>Halt</td></tr>
<tr><td>S</td><td>Suspended</td></tr>
<tr><td>R</td><td>Resumed</td></tr>
</table></td></tr>
<tr><td>22</td><td>Last Trading Date</td><td>The date until which trading for the instrument is available</td></tr>
<tr><td>23</td><td>Last Trading Time</td><td>The time of the last trading date until which trading for the instrument is available</td></tr>
<tr><td>24</td><td>Notional Currency</td><td>The currency used when calculating notional values and cash flows for this instrument.</td></tr>
<tr><td>25</td><td>Price Notation</td><td>Indicates whether trading values refer to real numbers (“L”) or percentile (“%”)</td></tr>
<tr><td>26</td><td>Price Currency</td><td>If the price refers to monetary value this field depicts the currency used.</td></tr>
<tr><td>27</td><td>Lot Size</td><td>The trading unit of the instrument</td></tr>
</table>

No	Field	Description
28	Volatility Interrupter flag	Defines if the trading of the instrument can be interrupted by the volatility interrupter mechanism (Y/N)
29	Volatility Interrupter Static Limit	Defines the percentage deviation with reference to the last auction price of the security that is allowed. If the price of a possible trade exceeds this limit then the Volatility Interrupter is triggered.
30	Volatility Interrupter Dynamic Limit	Defines the percentage deviation with reference to the last trade price of the security that is allowed. If the price of a possible trade exceeds this limit then the Volatility Interrupter is triggered
31	Market Making Flag	Indicates whether there is a quoting obligation on the series if the necessary quoting conditions are met. Possible Values: Y : Yes N : No ‘’ : Not Applicable
32	Marking Flag	Indicates whether the instrument has a closing price less than 0.05 for more than 3 days, thus the volatility interrupter parameters are altered for this series. Possible Values: Y : Yes N : No ‘’ : Not Applicable
33	Basic Closing Method	A number indicating the Basic Closing Method used. Possible values are: 1: Last trade price 2: Average number of trades 3: Average percent of trades 4: Average trades during time 5: Average percent of trade volume 6: Average of trades during time + BBO 7: Significant Percent of Trades ‘’ : Not Applicable
34	Auction Closing Method	A number indicating the Auction Closing Method used. Possible values are: 1: Auction Price 2: Alternative Auction Price 3: Alternative Auction Price Plus

No	Field	Description
		‘’ : Not Applicable
35	Trading Activity Flag	Indicates the trading activity of the series. Possible Values: 1: High 2: Middle 3: Low ‘’: Not applicable
36	Main Board Flag	A flag indicating whether the instrument can participate in trading in the specified board. Possible Values: Y : Yes N : No ‘’ : Not Applicable
37	Special Terms Board Flag	A flag indicating whether the instrument can participate in trading in the specified board. Possible Values: Y : Yes N : No ‘’ : Not Applicable
38	Trade Report Board Flag	A flag indicating whether the instrument can participate in trading in the specified board. Possible Values: Y : Yes N : No ‘’ : Not Applicable
39	Odd Lot Board Flag	A flag indicating whether the instrument can participate in trading in the specified board. Possible Values: Y : Yes N : No ‘’ : Not Applicable
40	Forced Sales Board Flag	A flag indicating whether the instrument can participate in trading in the specified board. Possible Values: Y : Yes N : No ‘’ : Not Applicable
41	Pre-Call Phase Flag	A flag indicating whether the instrument can participate in trading in the specified phase.

No	Field	Description
		Possible Values: Y : Yes N : No ‘’ : Not Applicable
42	Continuous Phase Flag	A flag indicating whether the instrument can participate in trading in the specified phase. Possible Values: Y : Yes N : No ‘’ : Not Applicable
43	Closing Phase Flag	A flag indicating whether the instrument can participate in trading in the specified phase. Possible Values: Y : Yes N : No ‘’ : Not Applicable
44	Tick Size Id	The Price Tick Structure ID of the instrument. This field should be used as a link to the Price Tick Structures Report.
45	Last Trade Date	The date that the last trade on this instrument occurred
46	Last Trade Time	The time that the last trade of the instrument occurred.
47	Daily Average Traded Volume	The instrument’s Daily Average Traded Volume
48	Daily Average Traded Value	The instrument’s Daily Average Traded Value
49	Max Order Volume	The maximum order volume allowed.
50	Min Order Volume Precall Phase	The minimum order volume allowed during the pre-call trading phase.
51	Min Order Volume Continuous Phase	The minimum order volume allowed during the continuous trading phase.
52	Min Order Volume Closing Phase	The minimum order volume allowed during the closing trading phase.
53	General Risk	The instrument’s general risk percentage.
54	Special Risk	The instrument’s special risk percentage. If it is null then it is set to 100.
55	Asset Local Group Description	A detailed description of the Asset Type, in the Local language
56	English Asset Group Description	A detailed description of the Asset Type, in the English language

No	Field	Description
57	Issuer	Contains the Bond issuer's name
58	Market Segment	The exchange's Segment in which the bond belongs
59	Issue Date	The date the Bond was issued
60	Maturity Date	The maturity date of the Bond
61	Max Nominal Value	The maximum denomination (face value) of the Bond. The minimum nominal value could be derived via the "Nominal Trading Unit" field.
62	Payment Type	The way in which the given Bond pays the holder. Current values: • "0": Discounted • "1": Zero Coupon • "2": Nominal.
63	Nominal Trading Unit	The trading unit for the specific Bond (lowest denomination)
64	Issue Date in Trading Platform	Denotes the date when the electronic trading for the given Bond was initially started
65	Number of Securities	The number of Bonds issued
66	Tax Rate	The percentage with which the given Bond will be taxed.
67	Coupon Type	The type of the coupon, either fixed interest rate noted as "0" or floating interest rate noted as "1".
68	Index	If the Bond has a floating interest rate then this field indicates the interest rate related to the given Bond. Possible values are: • "0": One Year Treasury Bills • "1": Euribor • "2": Libor
69	Index Spread	If the Bond has a floating interest rate then this field contains the percentage of the Bond's spread based on the interest rate indicated by the Index field
70	Current Coupon Rate	Current interest rate
71	Initial Coupon Rate	Initial interest rate.
72	Periodicity	The frequency in which the Bond pays interest. Values: • "0": Every month • "1": Every two months • "2": Every three months • "3": Every four months

No	Field	Description
		• "4": Every six months • "5": Every nine months • "6": Every year
73	Gross Coupon Amount	The gross amount in the issue-currency (before tax deduction) paid by the coupon.
74	Net Coupon Amount	The net amount in the issue-currency (after tax deduction) paid by the coupon.
75	Current Coupon Ex-Date	Expiration date of the current coupon.
76	Current Coupon Payment Date	Payment date of the current coupon.
77	Current Coupon Beginning Date	Beginning date of the current coupon.
78	Issued Amount	The amount of the issued Bonds entered in the system for trading
79	Coupon No.	Sequence number of the current coupon.
80	Days' Basis	The number of days as a basis for the IRR and the accrued interest calculations. Values: • "0": 30/360 • "1": 30/365 • "2": Actual/360 • "3": Actual/365 • "4": Actual/Actual
81	Issuer Code	An ATHEX-specific code which defines uniquely the Issuer
82	Bond Code	An ATHEX-specific code which defines uniquely the security. The code is issued upon the bond's entry into the trading platform and becomes void upon its exit
83	DSS Code	A secondary code for instruments listed in multiple venues. Applies only to XNET products.
84	Redemption Value	The Bond's redemption value.
85	Callable Type	The field is set to 'C' if this is a callable bond
86	Puttable Type	The field is set to 'P' if this is a puttable bond
87	Convertible Type	The field is set to 'V' if this is a convertible bond
88	Perpetuity Type	The field is set to 'R' if this is a perpetual bond
89	Pricing Method	The pricing method of the bond. Values are: 'C': Clean

No	Field	Description
		'D': Dirty
90	Settlement Type	The days to Settlement

Table 5: Bond Instrument Series report description

3.5. Markets

This report contains the markets set in the OASIS system in process. One separate report is produced for each exchange. Please consider that multiple fields may be null or empty, indicating unavailability or inapplicability of the specific data field, even if this not explicitly specified in the following table.

No	Field	Description
1	Market Id	The market's identification character
2	XNET Market ID	The Id of a market specified only for XNET trading
3	Exchange ID	The Exchange where the market belongs
4	Venue Id	The Venue where the market belongs
5	Market Short Name	The market's short name in English
6	Market Short Name Local	The market's short name in Greek
7	Market Long Name	The market's long name in English
8	Market Long Name Local	The market's long name in Greek
9	Market Type	Possible Values are : 'M' : for Main 'A' : for Auction
10	Main Board Schedule Id	The identification of the main board schedule. This is a lookup field for the market schedules report. (Market Id can be used for the same purpose).
11	Special Terms Board Flag	Possible values: 'Y' : The board is valid for this market 'N' : The board is invalid for this market
12	Special Term Board Start Time	If the board is valid for this market then the start time of the board, otherwise 0.
13	Special Term Board End Time	If the board is valid for this market then the end time of the board, otherwise 0.
14	Odd Lot Board Flag	Possible values: 'Y' : The board is valid for this market 'N' : The board is invalid for this market
15	Odd Lot Board Start Time	If the board is valid for this market then the start time of the board, otherwise 0.
16	Odd Lot Board End Time	If the board is valid for this market then the end time of the board, otherwise 0.
17	Forced Sales Board Flag	Possible values: 'Y' : The board is valid for this market

No	Field	Description
		'N' : The board is invalid for this market
18	Forced Sales Board Start Time	If the board is valid for this market then the start time of the board, otherwise 0.
19	Forced Sales Board End Time	If the board is valid for this market then the end time of the board, otherwise 0.
20	Trade Report Board Flag	Possible values: 'Y' : The board is valid for this market 'N' : The board is invalid for this market
21	Trade Report Board Start Time	If the board is valid for this market then the start time of the board, otherwise 0.
22	Trade Report Board End Time	If the board is valid for this market then the end time of the board, otherwise 0.
23	Clearing Space Id	The Clearing Space where products of this market are cleared

Table 6: Markets report description

3.6. Market Schedules

This report contains the schedules of the main boards of the markets. Market Id or the Main Board Schedule Id fields can be used for connecting the schedules to the appropriate markets. One report is created per exchange. Please consider that multiple fields may be null or empty, indicating unavailability or inapplicability of the specific data field, even if this not explicitly specified in the following table.

<table>
<tr><th>No</th><th>Field</th><th>Description</th></tr>
<tr><td>1</td><td>Market Id</td><td>The market’s identification character</td></tr>
<tr><td>2</td><td>XNET Market ID</td><td>The Id of a market specified only for XNET trading</td></tr>
<tr><td>3</td><td>Main Board Schedule Id</td><td>The identification of the main board schedule. This is a lookup field for the market schedules report. (Market Id can be used for the same purpose).</td></tr>
<tr><td>4</td><td>Trading Phase</td><td>Indicates the trading phase id. Possible values are:
<table>
<tr><th>Value</th><th>Meaning</th></tr>
<tr><td>‘P’</td><td>Pre-Open</td></tr>
<tr><td>‘J’</td><td>Projected Open</td></tr>
<tr><td>‘T’</td><td>Continuous / Auction</td></tr>
<tr><td>‘C’</td><td>Close</td></tr>
<tr><td>‘R’</td><td>Run-off</td></tr>
<tr><td>‘E’</td><td>End</td></tr>
</table>
</td></tr>
<tr><td>5</td><td>Start Time</td><td>The time that the trading phase starts according to the market’s main board schedule</td></tr>
</table>

Table 7: Market Schedules report description

3.7. Indices

This report contains the indices defined in the OASIS system in process. One separate report is produced for each exchange. Please consider that multiple fields may be null or empty, indicating unavailability or inapplicability of the specific data field, even if this not explicitly specified in the following table.

No	Field	Description
1	Symbol	The Index's fifteen-character symbol
2	Exchange ID	The Exchange where the index belongs
3	Venue Id	The Venue where the index belongs
4	English Name	The Index's full name defined in the English language
5	Local Name	The Index's full name defined in the Local language
6	ISIN Code	The Index's ISIN code
7	BBGID	The Index's BBGID code
8	Divisor	Denotes the Base Value in Indices, or the Fund's total number of shares (the latter applies to ETFs)
9	Adjustment Factor	A value between 0.0000 and 1.0000 used mainly for the calculation of the Fund's Indicative Net Asset Value.
10	Assets	Denotes the Fund's Assets and applies only to ETFs. Indices have this field filled with zeros
11	Liabilities	Denotes the Fund's Liability and applies only to ETFs. Indices have this field filled with zeros
12	Reference Index symbol	The fifteen-character symbol of the referenced index. Applies only to Index ETFs.
13	Index Category	Possible values are 'I': Index 'N': INav
14	Previous Day's Closing Reference Value	Denotes the last price calculated for an Index on the previous day, or the Fund's Net Asset Value (the latter applies to ETFs)
15	Index Population Id	Provides the link for the index population records

Table 8: Indices report description

3.8. Indices Population

This report contains the instruments that populate the indices defined in the OASIS system in process. The Index Population Id is the key field for connecting the instruments to the appropriate index. One report is created per exchange. Please consider that some fields may be null or empty, indicating unavailability or inapplicability of the specific data field, even if this not explicitly specified in the following table.

No	Field	Description
1	Index Population Id	Provides the link for the index records
2	Symbol	The name of the instrument that participates in the index.
3	Weight	The Instrument's weight to the index expressed as a percentage
4	Instrument's Outstanding shares	The total number of Securities allotted for trading.
5	Capping Factor	Capping Factor is a number (between 0 – 1 with six decimals) used to limit the weight of an index constituent during a review period.

Table 9: Indices population report description

3.9. Currencies Exchange Rates

This report contains the currencies defined in the OASIS system in process along with their exchange rate with respect to EURO currency.

No	Field	Description
1	Currency Id	The Currency's Short Name
2	Currency Name	The Currency's Full name in English
3	Currency Name Local	The Currency's Full name in Greek
4	Current Exchange Rate	The Currency's current exchange rate against EURO
5	Previous Close Exchange Rate	The Currency's previous closing exchange rate against EURO

Table 10: Currencies exchange rates report description

3.10. Holidays

This report contains the future holidays that are defined in the OASIS system. Holidays are defined for each exchange independently, therefore report are produced per exchange.

No	Field	Description
1	Exchange Id	The exchange for which the holiday is applicable
2	Holiday Date	The Date of the holiday
3	Description	The holiday's description

Table 11: Holidays report description

3.11. Price Tick Structures

This report contains all the available price tick structures with their pricing bands and steps. Traded instruments are connected to the actual structure with the use of the Tick Size Id field.

No	Field	Description
1	Tick Size ID	The ID of the Price Tick Structure.
2	Description	A short description of the price tick.
3	Low Price	The low limit (inclusive) of the price range for which this tick size is valid.
4	High Price	The upper limit (exclusive) of the price range for which this tick size is valid.
5	Tick size	The actual price step defined for the price range.

Table 12: Holidays report description

4. Data retrieval by the market participants.

Not yet Available.

5. Appendix A: Information on Various Field Codes

5.1. Symbol

It is symbol of the tradeable instrument (stock or bond) or Index, written in the English Language. The symbol name could be up to 15 characters long.

5.2. Local Symbol

It is symbol of the tradeable instrument (stock, bond etc) or Index, written in the Local Language. The symbol name could be up to 15 characters long

5.3. Currency Code

Currency codes depicted in the report refer to different values (e.g. strike price currency or notional currency). In all cases the currency is a three letter representation as defined by the ISO 4217 standard.

5.4. ISIN Code

The International securities identification numbering system (ISIN) for securities and related financial instruments as defined by the ISO 6166 standard.

5.5. CFI Code

The Classification of Financial Instrument code for securities and related financial instruments as defined by the ISO 10962 standard.

5.6. FISN Code

The Financial Instrument Short Name as defined by the ISO 18774 standard.

5.7. LEI

The Legal Entities Identifier that is appointed to a legal entity relevant to any financial transaction as defined by the ISO 17442 standard.

5.8. Venue ID (MIC)

The four letter representation of a given Exchange/Regulated or Unregulated Market defined by the ISO 10383 standard. **Error! Reference source not found.** lists the MIC codes used.

MIC	Venue ID
XATH	Athens Exchange (ATHEX) Cash Market
XCYS	Cyprus Stock Exchange (CSE)
ENAX	Alternative
XECM	Emerging Companies Market
XADE	Athens Exchange (ATHEX) Derivatives Market
BMFM	DERIVATIVES REGULATED MARKET (SIBIU)
SBMF	SPOT REGULATED MARKET (SIBIU)
BMFA	ALTERNATIVE TRADING SYSTEM FOR EQUITIES (SIBIU)

Table 13: Venue Id's

5.9. Board ID

It defines uniquely the Board under which the instruments of a given Market can be traded. The following table lists these IDs and their description.

Board ID	Board Description
M	Main Board
O	Odd Lot Board
B	Pre-Agreed Board
S	Special Terms (with the Hit & Take Method) Board
F	Forced Sales (with the Hit & Take Method) Board

Table 14: Board Id's

5.10. Phase ID

It defines the trading phase of a given instrument. **Error! Reference source not found.** lists these IDs and their description.

Phase ID	Phase Description
SPACE	Null Phase
P	Pre-Call
T	Continuous
C	Closing Price Trading
S	Stop

Table 15: Phase Id's

5.11. Clearing Space Id

It defines the Clearing Space where transactions for an instrument are cleared according to ATHEX rules. The following values exist for the Clearing Spaces:

Clearing Space ID	Description
CATH	The Clearing Space for ATHEX equity products
CDER	The Clearing Space for ATHEX derivatives.
CCYS	The Clearing Space for CSE
ECYS	The Clearing Space for CSE

Table 16: Clearing Space Id's

6. Appendix B: XML Elements

Special care has been applied throughout the implementation of XML reporting so that the reported XML element have names that are self-evident of their content in a report. Despite that, this appendix provides the names of all XML elements included in each report for completeness.

6.1. Non-Bond Instrument Series

No	Field	XML Element Name
1	Symbol	INST_SERIES_ID
2	CFI Code	CFI_CODE
3	Exchange Id	EXCHANGE_ID
4	Venue ID	VENUE_ID
5	Operator of Venue LEI	VENUE_OPERATOR_LEI
6	Market ID	MARKET_ID
7	XNET Market ID	XNET_MARKET_ID
8	Product Type	PRODUCT_TYPE
9	Instrument Type	INSTRUMENT_TYPE
10	Put Or Call	OPTION_PUT_OR_CALL
11	Exercise Style	OPTION_EXERCISE_STYLE
12	Is Right	IS_RIGHT_FLAG
13	Commodity Id	COMMODITY_ID
14	Expiration Date	EXPIRATION_DATE
15	Strike Price	STRIKE_PRICE
16	Strike Price Currency	STRIKE_PRICE_CURRENCY
17	Issue Number	ISSUE_NUMBER
18	Contract Size	CONTRACT_SIZE
19	ISIN Code	ISIN
20	BBGID Code	BBGID
21	FISN	FISN
22	Clearing Space Id	CLEARING_SPACE_ID
23	Local Symbol	INST_SERIES_ID_LOCAL
24	English Name	INST_SERIES_NAME
25	Local Name	INST_SERIES_NAME_LOCAL
26	Is Traded	TRADED_FLAG
27	Status	STATUS
28	Last Trading Date	TRADING_END_DATE

No	Field	XML Element Name
29	Last Trading Time	TRADING_END_TIME
30	Underlying Instrument symbol	UNDERLYING_SERIES_ID
31	ISIN of the underlying	UNDERLYING_ISIN
32	Notional Currency	NOTIONAL_CURRENCY
33	Commodity type	COMMODITY_TYPE
34	Commodity Traded in OASIS flag	COMM_TRADED_OASIS
35	DSS Code	DSS_CODE
36	Price Notation	PRICE_TYPE
37	Price Currency	PRICE_CURRENCY
38	Lot Size	LOT_SIZE
39	Short Sell flag	SHORT_SELL_FLAG
40	Volatility Interrupter flag	VOLATILITY_INTERRUPT_FLAG
41	Volatility Interrupter Static Limit	VI_STATIC_LIMIT
42	Volatility Interrupter Dynamic Limit	VI_DYNAMIC_LIMIT
43	Market Making Flag	MARKETMAKING_FLAG
44	Marking Flag	MARKING_FLAG
45	Basic Closing Method	BASIC_CLOSING_METHOD
46	Auction Closing Method	AUCTION_CLOSING_METHOD
47	Trading Activity Flag	TRADING_ACTIVITY_FLAG
48	Main Board Flag	MAIN_BOARD_FLAG
49	Special Terms Board Flag	SPECIAL_TERMS_BOARD_FLAG
50	Trade Report Board Flag	TRADE_REPORT_BOARD_FLAG
51	Odd Lot Board Flag	ODD_LOT_ BOARD_FLAG
52	Forced Sales Board Flag	FORCED_SALES_ BOARD_FLAG
53	Pre-Call Phase Flag	PRECALL_PHASE_FLAG
54	Continuous Phase Flag	CONTINUOUS_PHASE_FLAG
55	Closing Phase Flag	CLOSING_PHASE_FLAG
56	Tick Size Id	TICK_SIZE_ID
57	Last Trade Date	LAST_TRADE_DATE

No	Field	XML Element Name
58	Last Trade Time	LAST_TRADE_TIME
59	Outstanding shares	OUTSTANDING_SHARES
60	Open Interest	OPEN_INTEREST
61	Daily Average Traded Volume	DAILY_AVG_TRADED_VOLUME
62	Daily Average Traded Value	DAILY_AVG_TRADED_VALUE
63	Max Order Volume	MAX_ORDER_VOLUME
64	Min Order Volume Precall Phase	MIN_ORDER_VOLUME_PRECALL
65	Min Order Volume Continuous Phase	MIN_ORDER_VOLUME_CONTINUOUS
66	Min Order Volume Closing Phase	MIN_ORDER_VOLUME_CLOSING
67	General Risk	GENERAL_RISK
68	Special Risk	SPECIAL_RISK
69	Company Name English	COMPANY_NAME
70	Company Name Local	COMPANY_NAME_LOCAL
71	Sector name English	SECTOR_NAME
72	Sector name Local	SECTOR_NAME_LOCAL
73	Pre-Dividend	PREDIVIDEND
74	Nominal Value	NOMINAL_VALUE
75	Shares Issued	SHARES_ISSUED
76	Dividend	DIVIDEND
77	Maximum Trading Percent	MAX_TRADING_PERCENT
78	Introduction Price	INTRODUCTION_PRICE
79	Issue Date	ISSUE_DATE
80	Removal Date	REMOVAL_DATE
81	Transactions to be cleared	TX_TO_BE_CLEARED

Table 17: Non-Bond Instrument Series XML Elements

6.2. Combination Series

No	Field	XML Element Name
1	Symbol	COMBO_SERIES_ID
2	CFI Code	CFI_CODE
3	Exchange ID	EXCHANGE_ID
4	Venue ID	VENUE_ID
5	Operator of Venue LEI	VENUE_OPERATOR_LEI
6	Market ID	MARKET_ID
7	Commodity Id	COMMODITY_ID
8	Strike Price	STRIKE_PRICE
9	Strike Price Currency	STRIKE_PRICE_CURRENCY
10	Short Name	SHORT_NAME_LOCAL
11	Product Type	PRODUCT_TYPE
12	Instrument Type	INSTRUMENT_TYPE
13	Combination subtype	COMBO_SUBTYPE
14	ISIN Code	ISIN
15	FISN Code	FISN
16	Notional Currency	NOTIONAL_CURRENCY
17	Expiration Date	EXPIRATION_DATE
18	Last Trading Date	TRADING_END_DATE
19	Last Trading Time	TRADING_END_TIME
20	Price Notation	PRICE_TYPE
21	Price Currency	PRICE_CURRENCY
22	Tick Size Id	TICK_SIZE_ID
23	Transactions to be cleared	TX_TO_BE_CLEARED
24	Number of legs	NO_OF_LEGS
25	Leg 1 Instrument Symbol	LEG_1_SERIES_ID
26	Leg 1 Operation if buy	LEG_1_OP_IF_BUY
27	Leg 1 Operation if Sell	LEG_1_OP_IF_SELL
28	Leg 1 Ratio	LEG_1_RATIO
29	Leg 2 Instrument Symbol	LEG_2_SERIES_ID
30	Leg 2 Operation if buy	LEG_2_OP_IF_BUY
31	Leg 2 Operation if Sell	LEG_2_OP_IF_SELL
32	Leg 2 Ratio	LEG_2_RATIO
33	Leg 3 Instrument Symbol	LEG_3_SERIES_ID
34	Leg 3 Operation if buy	LEG_3_OP_IF_BUY

No	Field	XML Element Name
35	Leg 3 Operation if Sell	LEG_3_OP_IF_SELL
36	Leg 3 Ratio	LEG_3_RATIO
37	Leg 4 Instrument Symbol	LEG_4_SERIES_ID
38	Leg 4 Operation if buy	LEG_4_OP_IF_BUY
39	Leg 4 Operation if Sell	LEG_4_OP_IF_SELL
40	Leg 4 Ratio	LEG_4_RATIO

Table 18: Combination Series XML elements

6.3. Bond Series

No	Field	XML Element Name
1	Symbol	INST_SERIES_ID
2	CFI Code	CFI_CODE
3	Exchange ID	EXCHANGE_ID
4	Venue ID	VENUE_ID
5	Operator of Venue LEI	VENUE_OPERATOR_LEI
6	Market ID	MARKET_ID
7	XNET Market ID	XNET_MARKET_ID
8	Product Type	PRODUCT_TYPE
9	Instrument Type	INSTRUMENT_TYPE
10	Commodity Id	COMMODITY_ID
11	Expiration Date	EXPIRATION_DATE
12	ISIN Code	ISIN
13	BBGID Code	BBGID
14	FISN	FISN
15	Clearing Space Id	CLEARING_SPACE_ID
16	Local Symbol	INST_SERIES_ID_LOCAL
17	English Name	INST_SERIES_NAME
18	Local Name	INST_SERIES_NAME_LOCAL
19	ISIN of the Underlying	UNDERLYING_ISIN
20	Is Traded	TRADED_FLAG
21	Status	STATUS
22	Last Trading Date	TRADING_END_DATE
23	Last Trading Time	TRADING_END_TIME
24	Notional Currency	NOTIONAL_CURRENCY
25	Price Notation	PRICE_TYPE
26	Price Currency	PRICE_CURRENCY
27	Lot Size	LOT_SIZE
28	Volatility Interrupter flag	VOLATILITY_INTERRUPT_FLAG
29	Volatility Interrupter Static Limit	VI_STATIC_LIMIT
30	Volatility Interrupter Dynamic Limit	VI_DYNAMIC_LIMIT
31	Market Making Flag	MARKETMAKING_FLAG

No	Field	XML Element Name
32	Marking Flag	MARKING_FLAG
33	Basic Closing Method	BASIC_CLOSING_METHOD
34	Auction Closing Method	AUCTION_CLOSING_METHOD
35	Trading Activity Flag	TRADING_ACTIVITY_FLAG
36	Main Board Flag	MAIN_BOARD_FLAG
37	Special Terms Board Flag	SPECIAL_TERMS_BOARD_FLAG
38	Trade Report Board Flag	TRADE_REPORT_BOARD_FLAG
39	Odd Lot Board Flag	ODD_LOT_ BOARD_FLAG
40	Forced Sales Board Flag	FORCED_SALES_ BOARD_FLAG
41	Pre-Call Phase Flag	PRECALL_PHASE_FLAG
42	Continuous Phase Flag	CONTINUOUS_PHASE_FLAG
43	Closing Phase Flag	CLOSING_PHASE_FLAG
44	Tick Size Id	TICK_SIZE_ID
45	Last Trade Date	LAST_TRADE_DATE
46	Last Trade Time	LAST_TRADE_TIME
47	Daily Average Traded Volume	DAILY_AVG_TRADED_VOLUME
48	Daily Average Traded Value	DAILY_AVG_TRADED_VALUE
49	Max Order Volume	MAX_ORDER_VOLUME
50	Min Order Volume Precall Phase	MIN_ORDER_VOLUME_PRECALL
51	Min Order Volume Continuous Phase	MIN_ORDER_VOLUME_CONTINUOUS
52	Min Order Volume Closing Phase	MIN_ORDER_VOLUME_CLOSING
53	General Risk	GENERAL_RISK
54	Special Risk	SPECIAL_RISK
55	Asset Local Group Description	ASSET_GROUP_LOCAL
56	English Asset Group Description	ASSET_GROUP_EN
57	Issuer	ISSUER
58	Market Segment	MARKET_SEGMENT
59	Issue Date	ISSUE_DATE
60	Maturity Date	MATURITY_DATE
61	Max Nominal Value	MAX_NOMINAL_VALUE
62	Payment Type	PAYMENT_TYPE

No	Field	XML Element Name
63	Nominal Trading Unit	NOMINAL_TRADING_UNIT
64	Issue Date in Trading Platform	ISSUE_DATE_IN_ASE
65	Number of Securities	NUMBER_OF_SECURITIES
66	Tax Rate	TAX_RATE
67	Coupon Type	COUPON_TYPE
68	Index	BASE_INDEX
69	Index Spread	INDEX_SPREAD
70	Current Coupon Rate	CURRENT_COUPON_RATE
71	Initial Coupon Rate	INITIAL_COUPON_RATE
72	Periodicity	PERIODICITY
73	Gross Coupon Amount	GROSS_COUPON_AMOUNT
74	Net Coupon Amount	NET_COUPON_AMOUNT
75	Current Coupon Ex-Date	CURRENT_COUPON_EXPIRE_DATE
76	Current Coupon Payment Date	CURRENT_COUPON_PAYMENT_DATE
77	Current Coupon Beginning Date	CURRENT_COUPON_BEGIN_DATE
78	Issued Amount	ISSUED_AMOUNT
79	Coupon No.	COUPON_NO
80	Days' Basis	DAY_BASIS
81	Issuer Code	ISSUER_CODE
82	Bond Code	BOND_CODE
83	DSS Code	DSS_CODE
84	Redemption Value	REDEMPTION_VALUE
85	Callable Type	CALLABLE_TYPE
86	Puttable Type	PUTABLE_TYPE
87	Convertible Type	CONVERTIBLE_TYPE
88	Perpetuity Type	PERPETUITY_TYPE
89	Pricing Method	PRICING_METHOD
90	Settlement Type	T_PLUS_DAYS_TO_SETTLEMENT

Table 19: Bond Instrument Series XML Elements

6.4. Markets

No	Field	XML Element Name
1	Market Id	MARKET_ID
2	XNET Market ID	XNET_MARKET_ID
3	Exchange ID	EXCHANGE_ID
4	Venue Id	VENUE_ID
5	Market Short Name	SHORT_NAME
6	Market Short Name Local	SHORT_NAME_LOC
7	Market Long Name	LONG_NAME
8	Market Long Name Local	LONG_NAME_LOC
9	Market Type	MARKET_TYPE
10	Main Board Schedule Id	MAIN_BOARD_SCHD_ID
11	Special Terms Board Flag	SPECIAL_TERMS_ACTIVE
12	Special Term Board Start Time	SPECIAL_TERMS_START_TIME
13	Special Term Board End Time	SPECIAL_TERMS_END_TIME
14	Odd Lot Board Flag	ODD_LOT_ACTIVE
15	Odd Lot Board Start Time	ODD_LOT_START_TIME
16	Odd Lot Board End Time	ODD_LOT_END_TIME
17	Forced Sales Board Flag	FORCED_SALES_ACTIVE
18	Forced Sales Board Start Time	FORCED_SALES_START_TIME
19	Forced Sales Board End Time	FORCED_SALES_END_TIME
20	Trade Report Board Flag	TRADE_REPORT_ACTIVE
21	Trade Report Board Start Time	TRADE_REPORT_START_TIME
22	Trade Report Board End Time	TRADE_REPORT_END_TIME
23	Clearing Space Id	CLEARING_SPACE_ID

Table 20: Markets report XML Elements

6.5. Market Schedules

No	Field	XML Element Name
1	Market Id	MARKET_ID
2	XNET Market Id	XNET_MARKET_ID
3	Main Board Schedule Id	MAIN_BOARD_SCHD_ID
4	Trading Phase	TRADING_PHASE
5	Start Time	START_TIME

Table 21: Market Schedules report XML Elements

6.6. Indices

No	Field	XML Element Name
1	Symbol	INDEX_ID
2	Exchange ID	EXCHANGE_ID
3	Venue Id	VENUE_ID
4	English Name	ENGLISH_NAME
5	Local Name	LOCAL_NAME
6	ISIN Code	ISIN
7	BBGID	BBGID
8	Divisor	DIVISOR
9	Adjustment Factor	ADJUSTMENT_FACTOR
10	Assets	ASSETS
11	Liabilities	LIABILITIES
12	Reference Index symbol	REFERENCE_INDEX
13	Index Category	CATEGORY
14	Previous Day's Closing Reference Value	PREV_DAY_CLOSING_VALUE
15	Index Population Id	INDEX_POPULATION_ID

Table 22: Indices report XML Elements

6.7. Indices Population

No	Field	XML Element Name
1	Index Population Id	INDEX_POPULATION_ID
2	Symbol	INST_SERIES_ID
3	Weight	WEIGHT
4	Instrument's Outstanding shares	OUTSTANDING_SHARES
5	Capping Factor	CAPPING_FACTOR

Table 23: Indices population report XML Elements

6.8. Currencies Exchange Rates

No	Field	XML Element Name
1	Currency Id	CURRENCY_ID
2	Currency Name	CURRENCY_NAME
3	Currency Name Local	CURRENCY_NAME_LOCAL
4	Current Exchange Rate	EXCHANGE_RATE
5	Previous Close Exchange Rate	PREV_DAY_EXCHANGE_RATE

Table 24: Currencies exchange rates report XML Elements

6.9. Holidays

No	Field	XML Element Name
1	Exchange Id	EXCHANGE_ID
2	Holiday Date	HOLIDAY_DATE
3	Description	HOLIDAY_DESCRIPTION

Table 25: Holidays report XML Elements

6.10. Price Tick Structures

No	Field	XML Element Name
1	Tick Size ID	TICK_SIZE_ID
2	Description	TICK_DESCRIPTION
3	Low Price	LOW_PRICE
4	High Price	HIGH_PRICE
5	Tick size	TICK_SIZE

Table 26: Price Tick Structures report XML Elements