

Document title

# EURONEXT AND BORSA ITALIANA STRUCTURED PRODUCTS MASTER FILE CLIENT SPECIFICATION

Version

1.1

Date

27 March 2025

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## PREFACE

### DOCUMENT HISTORY

The following table provides a description of all changes to this document.

VERSION NO.	DATE	CHANGE DESCRIPTION
1.0	02/04/2024	Initial version – Product launch
1.1	27/03/2025	<p><b>Effective 23 June 2025</b></p> <p><u>Files</u></p> <ul style="list-style-type: none"> <li>• SP_EU_ENXT-BIT_REF_MASTER_BOD</li> <li>• SP_EU_ENXT-BIT_REF_MASTER_BOD_delta</li> </ul> <p><u>Changes</u></p> <p>Fields that will no longer be populated</p> <ul style="list-style-type: none"> <li>• Market_type</li> </ul> <p>Fields with changes to list of possible values</p> <ul style="list-style-type: none"> <li>• Underlying_type (see updated list in section 2.2)</li> <li>• Instrument_underlying_type (see updated list in section 2.2)</li> </ul>

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## **1. INTRODUCTION**

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The Euronext and Borsa Italiana Structured Products Master File provides comprehensive referential data information on Structured Products listed on Euronext and Borsa Italiana markets.

The Euronext and Borsa Italiana Structured Products Master File product includes the following files:

- A daily batch that provides information on all warrants, certificates and structured notes listed on Euronext and Borsa Italiana markets.
- A daily delta file that provides only information on changes to the daily batch. The changes can be additions or deletions of instruments and modification to the characteristics of instruments that are currently listed.
- A daily auxiliary file carrying for instruments included in the Structured Products daily batch (i) the country(ies) where each instrument can be distributed (ii) the URL where clients can find the Key Information Documents (KIDs) produced by issuers (iii) localised information (translations) for several fields provided in the Masterfile in English.

## 2. FILE SPECIFICATIONS

### 2.1 STRUCTURED PRODUCTS FILES

#### 2.1.1 File Availability

The Euronext and Borsa Italiana Structured Products Master File is comprised of several files that are delivered to clients on trading days (according to the Euronext trading calendar) at around 03:00 CET.

#### 2.1.2 File Format

The files are provided in TXT (pipe-delimited), Microsoft Excel and XML formats.

#### 2.1.3 File Name

- Daily batch: SP\_EU\_ENXT-BIT\_REF\_MASTER\_BOD
- Daily delta: SP\_EU\_ENXT-BIT\_REF\_MASTER\_BOD\_delta
- Auxiliary file: SP\_EU\_ENXT-BIT\_REF\_MASTER\_AUX - (available in txt format only)

### 2.2 FILES STRUCTURE

The Daily Batch and the Daily Delta contain the following records:

$n$  x structured products record

where  $n$  is the number of structured products listed on Euronext and Borsa Italiana cash markets.

**Table 1 Structured Products Files Records**

FIELD	DEFINITION	FORMAT	LENGTH	EXAMPLE
<b>Change Type</b>	(Daily Delta file only) Indicates the type of change made to the Daily Batch	Alphanumeric	1	new record (A) modified record (M) deleted recorded (D)
<b>Euronext_Code</b>	Equal to ISIN code except if instrument is multi-listed	Alphanumeric	12	DE000DR98LC0
<b>BDM_Security_Code</b>	This column is not utilized and is reserved for future use			
<b>Isin_code</b>	ISIN code	Alphanumeric	12	DE000DR98LC0
<b>Warrant_type (1)</b>	Indicates the type of structured product	Alphanumeric	1	Call (1) Put (2) N/A (Blank)
<b>Exercise_type</b>	Indicates the type of exercise	Alphanumeric	1	European (1) American (2)

FIELD	DEFINITION	FORMAT	LENGTH	EXAMPLE
				Mixed type (3) Bermuda (4) N/A (Blank)
<b>Market_type</b> Effective 23 June 2025, this field will always be presented blank	Crosses product type and underlying type	Alphanumeric	20	Prior to 23/06/2025 <a href="#">Market Type Correspondence table</a> After 23/06/2025 Not filled in
<b>Underlying_Isin_code</b>	Underlying ISIN code	Alphanumeric	12	FR0003500008
<b>Underlying_local_code</b>	This column is not utilized and is reserved for future use			
<b>Underlying_MEP</b>	Underlying trading place :	Alphanumeric	3	<a href="#">Underlying MEP correspondence table</a>
<b>First_trading_date</b>	First trading date	Date	8	YYYYMMDD
<b>Issue_date</b>	Issue date	Date	8	YYYYMMDD
<b>Underlying_type</b> Effective 23 June 2025, the possible values for this field will be changed	underlying type code	Alphanumeric	20	<a href="#">Instrument underlying type table</a>
<b>Strike_price (1) (2)</b>	Exercise or strike price	Number	15(6)	<a href="#">Strike Price Interpretation Rules table</a>  N/A (Blank) when the instrument is not listed on the secondary market
<b>Strike_price_currency (1)</b>	Currency strike price	Alphanumeric	3	EUR
<b>Expiry_Date (1)</b>	Expiry date	Date	8	YYYYMMDD
<b>Number_days_before_expiration</b>	Numbers of days between expiry and delisting date	Number	7(3)	N/A (Blank) when there is no maturity date
<b>Number_underlying_assets</b>	Number of underlying assets	Number	7(3)	1,000

FIELD	DEFINITION	FORMAT	LENGTH	EXAMPLE
<b>Number_structured_products</b>	Number of structured products	Number	12(7)	10,0000000
<b>Beginning_exchange_date</b>	First exercise day  This field is not populated for Borsa Italiana instruments	Date	8	YYYYMMDD
<b>End_exchange_date</b>	Last exercise day	Date	8	YYYYMMDD  N/A (Blank) when there is no maturity date
<b>Usage_type</b>	This column is not utilized and is reserved for future use			
<b>Cash_settlement_indicator</b>	Settlement type	Alphanumeric	3	Cash (O)  Physical delivery (N)  Optional (OP)
<b>Mnemonic</b>	Euronext Mnemonic	Alphanumeric	5	5467D
<b>Issuer_name</b>	Issuer name	Alphanumeric	50	DRESDNER BANK AG
<b>Euronext_designation</b>	Instrument designation	Alphanumeric	18	CAC 4800 C 1206D
<b>Underlying_designation</b>	Underlying designation	Alphanumeric	40	CAC40
<b>Trading_lot_size</b>	Trading lot size	Number	15(6)	1000,000000
<b>Issue_price</b>	Issue price	Number	15(6)	1,250000
<b>Issue_price_currency</b>	Issue price currency  This field is not populated for Borsa Italiana instruments	Alphanumeric	3	EUR
<b>Second_strike_price (1) (2)</b>	Second strike price  This field is not populated for Borsa Italiana instruments	Number	15(6)	<a href="#">Strike Price Interpretation Rules table</a>  N/A (Blank) when the instrument is

FIELD	DEFINITION	FORMAT	LENGTH	EXAMPLE
				not listed on the secondary market
<b>Second_strike_price_currency (1)</b>	Second strike price currency  This field is not populated for Borsa Italiana instruments	Alphanumeric	3	EUR
<b>Marketing_product_name</b>	Marketing product name	Alphanumeric	30	<a href="#">Strike Price Interpretation Rules table</a>  (these rules are not applicable to Borsa Italiana instruments)
<b>Structured_products_type</b>	Structured products type	Alphanumeric	20	<a href="#">Structured products type table</a>
<b>Instrument_underlying_type</b> Effective 23 June 2025, the possible values for this field will be changed	underlying type name	Alphanumeric	25	<a href="#">Instrument underlying type table</a>
<b>Risk_level</b>	Risk level Segment level 1	Alphanumeric	1	Investment (I) Leveraged (L)
<b>Strategy</b>	Strategy type	Alphanumeric	1	Bull bear (1) Bear (2) Undetermined
<b>Delisting_date</b>	Delisting date	Date	8	YYYYMMDD  N/A (Blank) when there is no maturity date or when the instrument is not listed on the secondary market
<b>MEP</b>	This column is not utilized and is reserved for future use			
<b>Market_of_reference</b>	Market of Reference	Alphanumeric	25	Amsterdam Brussels

FIELD	DEFINITION	FORMAT	LENGTH	EXAMPLE
				Lisbon Milan Oslo Paris
<b>First_listing_place</b>	This column is not utilized and is reserved for future use			
<b>Second_listing_place</b>	This column is not utilized and is reserved for future use			
<b>Third_listing_place</b>	This column is not utilized and is reserved for future use			
<b>Third_strike_price (1)(2)</b>	Third strike price This field is not populated for Borsa Italiana instruments	Number	15(6)	<a href="#">Strike Price Interpretation Rules table</a> N/A (Blank) when the instrument is not listed on the secondary market
<b>Third_strike_price_currency (1)</b>	Third strike price currency This field is not populated for Borsa Italiana instruments	Alphanumeric	3	EUR
<b>Fourth_strike_price (1) (2)</b>	Fourth strike price This field is not populated for Borsa Italiana instruments	Number	15(6)	<a href="#">Strike Price Interpretation Rules table</a> N/A (Blank) when the instrument is not listed on the secondary market
<b>Fourth_strike_price_currency (1)</b>	Fourth strike price currency	Alphanumeric	3	EUR

FIELD	DEFINITION	FORMAT	LENGTH	EXAMPLE
	This field is not populated for Borsa Italiana instruments			
<b>Parity_1warrant_underlying</b>	Number_underlying_assets/Number_structured_products	Number	7(6)	0.100000
<b>Execution_ratio_D1</b>	Execution ration for the last trading day			This column is not utilized and is reserved for future use
<b>Execution_ratio_20D</b>	Execution ration for the last 20 trading days			This column is not utilized and is reserved for future use
<b>Issuer_presence_D1</b>	Issuer presence for the last trading day			This column is not utilized and is reserved for future use
<b>Issuer_presence_20D</b>	Issuer presence for the last 20 trading days			This column is not utilized and is reserved for future use
<b>Avg_bid_offer_spread_D1</b>	Average Bid-Offer spead for the last trading day			This column is not utilized and is reserved for future use
<b>Avg_bid_offer_spread_20D</b>	Average Bid-Offer spread for the last 20 trading days			This column is not utilized and is reserved for future use
<b>Avg_quantity_D1</b>	Average quantity for the last trading day			This column is not utilized and is reserved for future use
<b>Avg_quantity_20D</b>	Average quantity for the last 20 trading days			This column is not utilized and is reserved for future use
<b>SP_Bloomberg_Symbol</b>	This column is not utilized and is			

FIELD	DEFINITION	FORMAT	LENGTH	EXAMPLE
	reserved for future use			
<b>SP_Global_Identifier</b>	This column is not currently utilized and is reserved for future use			
<b>SP_Parseable_Description</b>	This column is not utilized and is reserved for future use			
<b>SP_BSID</b>	This column is not utilized and is reserved for future use			
<b>FILLER1</b>	This column is not utilized and is reserved for future use			
<b>FILLER1_date</b>	This column is not utilized and is reserved for future use			
<b>Trading_Group</b>	Trading group of the security	Alphanumeric	2	M5
<b>CFI_Code</b>	Classification of Financial Instruments code by (ISO)	Alphanumeric	6	<a href="#">CFI (Classification of Financial Instruments) Code</a>
<b>FILLER2</b>	This column is not utilized and is reserved for future use			
<b>FILLER3</b>	This column is not utilized and is reserved for future use			
<b>Suspension_Date</b>	Date trading is suspended	Date	8	YYYYMMDD

FIELD	DEFINITION	FORMAT	LENGTH	EXAMPLE
	This field is not populated for Borsa Italiana instruments			
<b>Professional_Investors_Flag</b>	<p>If set to Y, <u>either</u> means:</p> <ul style="list-style-type: none"> <li>- Product eligible for trading exclusively by Professional Investors</li> </ul> <p><b>OR</b></p> <ul style="list-style-type: none"> <li>- Product issued without a prospectus</li> </ul> <p>This field should be ignored for Borsa Italiana instruments</p>	Alphanumeric	1	Y or N
<b>Primary_Market_Indicator</b>	<p><b>(Primary Market field)</b></p> <p>Indicates if the instrument class is attached to the Primary Market Segment</p>	Alphanumeric	1	Y or N
<b>Subscription_Price_Type</b>	<p><b>(Primary Market field)</b></p> <p>Indicates if subscription price is fixed or variable</p>			<p>This column is not utilized and is reserved for future use</p> <p>Fixed (F)</p> <p>Variable (V)</p>
<b>Subscription_Start_Date</b>	<p><b>(Primary Market field)</b></p> <p>First day of subscription</p>			<p>This column is not utilized and is reserved for future use</p> <p>YYYYMMDD</p>
<b>Subscription_End_Date</b>	<p><b>(Primary Market field)</b></p> <p>Last day of subscription</p>			<p>This column is not utilized and is reserved for future use</p> <p>YYYYMMDD</p>

FIELD	DEFINITION	FORMAT	LENGTH	EXAMPLE
<b>Subscription_End_Time</b>	<b>(Primary Market field)</b> Closing time of subscription on last day of subscription			This column is not utilized and is reserved for future use HHMM
<b>Auction_Date</b>	<b>(Primary Market field)</b> Subscription auction date			This column is not utilized and is reserved for future use YYYYMMDD
<b>Auction_Time</b>	<b>(Primary Market field)</b> Time of auction on auction date			This column is not utilized and is reserved for future use HHMM
<b>Market_Place</b>	<b>(Primary Market field)</b> Name associated with Market Place			This column is not utilized and is reserved for future use
<b>Commercialization_Country1</b>	<b>(Primary Market field)</b> Country of commercialisation			This column is not utilized and is reserved for future use ISO 3166 2-character country code
<b>Commercialization_Country2</b>	<b>(Primary Market field)</b> Country of commercialisation			This column is not utilized and is reserved for future use ISO 3166 2-character country code
<b>Commercialization_Country3</b>	<b>(Primary Market field)</b> Country of commercialisation			This column is not utilized and is reserved for future use ISO 3166

FIELD	DEFINITION	FORMAT	LENGTH	EXAMPLE
				2-character country code
<b>Order_Cancellation_Indicator</b>	<b>(Primary Market field)</b> Indicates if Primary Market Broker orders can be cancelled			This column is not utilized and is reserved for future use Y or N
<b>Professional_Segment_Indicator</b>	<b>(Primary Market field)</b> Indicates if segment is professional or not			This column is not utilized and is reserved for future use Y or N
<b>Subscription_Price</b>	<b>(Primary Market field)</b> Subscription Price			This column is not utilized and is reserved for future use 4050.35
<b>Subscription_Price_Date</b>	<b>(Primary Market field)</b> Date subscription price takes effect			This column is not utilized and is reserved for future use YYYYMMDD
<b>TAKOPeriod</b>	Number of days the instrument can be traded after Knock Out	Number	3	If the instrument does not have a TAKO period defined this field shows the value: "0" (zero) or will be presented blank
<b>Opening_Time</b>	For product trading in: <ul style="list-style-type: none"> <li>• Continuous: start of the continuous trading phase.</li> <li>• Single auction: time of the auction.</li> <li>• Double auction: time of the first auction</li> </ul>	Time	5	HH:MM

FIELD	DEFINITION	FORMAT	LENGTH	EXAMPLE
	Expressed in CET time.			
<b>Closing_Time</b>	<p>For product trading in:</p> <ul style="list-style-type: none"> <li>• Continuous: end of the continuous trading phase.</li> <li>• Single auction: time of the auction.</li> <li>• Double auction: time of the second auction</li> </ul> <p>Expressed in CET time.</p>	Time	5	HH:MM
<b>Settlement_Platform</b>	The Central Securities Depository where the instrument has been deposited and where settlement will be done.	Alphanumeric	50	Euroclear France
<b>MIC</b>	MIC of the trading venue where the instrument is trading	Alphanumeric	4	XMLI
<b>US871m</b>	Indicates if an instrument is in scope of the US regulation US871m.	Alphanumeric	3	Yes / No / Blank
<b>KIBI_Status</b>	Indicates whether a structured product has been listed as KIBI or not. If it has been issued as a KIBI product, KIBI_Status indicates whether the product has been activated (with its activation date) or not yet activated.	Alphanumeric	17	NA Not Yet Activated YYYYMMDD
<b>Leverage_Level</b>	Indicates the Leverage of the instrument if the	Number	7	-9999.9

FIELD	DEFINITION	FORMAT	LENGTH	EXAMPLE
	instrument is a Constant Leverage Certificate (EUSIPA code 2300) or the Gearing (also known as Elasticity) of the instrument for all other instrument types.			
<b>EUSIPA_Code</b>	Indicates the classification code given to the instrument by the European Structured Investment Products Association.	Number	4	2130
<b>EUSIPA_Name</b>	Indicates the classification name given to the instrument by the European Structured Investment Products Association.	Alphanumeric	100	Open-End Knock-Out Warrant
<b>Underlying_Country</b>	The country (or geographic zone) of origin where a stock, index, currency is from. Not always the same as the country of the Exchange where the underlying is listed.	Alphanumeric	3	FRA
<b>Underlying_Group_Name</b>	Used to group together instruments by the original underlying asset of the instrument underlying. For example, instruments on the CAC40 Index, instruments on the CAC40 Futures of all expiries, instruments	Alphanumeric	100	CAC40

FIELD	DEFINITION	FORMAT	LENGTH	EXAMPLE
	on CAC40 strategy indices (like leverage and short indices) will all display the CAC40 as their Underlying_Group_Name.			
<b>lower_Threshold</b>	Lower Threshold	Number	6	7.728802
<b>upper_Threshold</b>	Upper Threshold	Number	6	59.055414

<sup>(1)</sup> These fields may be blank depending on the structured products classification system.

<sup>(2)</sup> See [Strike Price Interpretation Rules](#)

**Table 2 Auxiliary File Records**

FIELD	DEFINITION	FORMAT	LENGTH	EXAMPLE
<b>Euronext_Code</b>	Euronext code of the instrument	Alphanumeric	12	DE0005437412
<b>Distribution_Country</b>	The country where the instrument has been approved for distribution	Alphanumeric	3	ISO 3166-1 alpha-3 code e.g. NLD
<b>Language</b>  Please note that most countries only have one language, but some countries can have more than one language (e.g. Belgium, Switzerland).	The language is linked to the distribution country.	Alphanumeric	2	ISO 639-1 e.g. NL
<b>KID_Link</b>	The URL to access the KID for each instrument for the country and in the language mentioned in the fields Distribution_Country and Language.	Alphanumeric	255	http://kid.bnpparibas.com/XS1971370454-NL.pdf
<b>Localised_Marketing_Product_Name</b>	The Marketing Product Name in the different languages	Alphanumeric	100	Certificat 100% Quanto
<b>Localised_Underlying_Group_Name</b>	The Underlying Group in the different languages	Alphanumeric	100	CAC 40

FIELD	DEFINITION	FORMAT	LENGTH	EXAMPLE
<b>Localised_Underlying_Type_Name</b>	The name of the underlying type in the different languages	Alphanumeric	40	Actions
<b>Localised_EUSIPA_Name</b>	The EUSIPA Name in the different languages	Alphanumeric	100	Knock-Out Warrants
<b>Isin_Code</b>	ISIN code of the instrument	Alphanumeric	12	DE0005437412

### 2.2.1 Market Type & Underlying Type Correspondence

Prior to 23 June 2025

CODE	MARKET TYPE
301	Warrant on Share
302	Warrant on Index
305	Warrant on Bond
310	Warrant on Commodity
311	Warrant on Currency
312	Warrant on Basket of Shares
315	Certificate / Interest Rates
317	Warrant / Others
320	Certificate / Commodities
321	Certificate / Share
322	Certificate / Index
323	Certificate / Currency
324	Certificate / Basket of Shares
325	Certificates / Others

After 23 June 2025 (inclusive)

Table obsolete – for the Underlying Type code see section 2.2.4

### 2.2.2 Underlying MEP Correspondence

CODE	MARKET ENTRY PLACE
<b>AMS</b>	Euronext Amsterdam

CODE	MARKET ENTRY PLACE
BRU	Euronext Brussels
LIS	Euronext Lisbon
MIL	Borsa Italiana
OSL	Oslo Bors
PAR	Euronext Paris
OTH	Other
MUL	Multiple Euronext Group markets

### 2.2.3 Structured Products Type

FIELD	VALUE
Structured products type	Capital protection
	Spread
	Bear indexation
	Plain vanilla warrant
	Pure indexation
	Yield enhancement
	Digital with knock out barrier
	Leverage product with knock out barrier

### 2.2.4 Instrument Underlying Type

Prior to 23 June 2025

CODE	INSTRUMENT UNDERLYING TYPE
1	Shares
2	Index
5	Bonds
10	Commodity
11	Currency
12	Basket of shares
17	Other

After 23 June 2025 (inclusive)

CODE	INSTRUMENT UNDERLYING TYPE
1	Stock

CODE	INSTRUMENT UNDERLYING TYPE
2	Index
3	Leveraged Index
4	Stock Leveraged Index
5	Bonds
8	Commodity Index
9	Commodity Leveraged Index
10	Commodity
11	Currency
12	Basket
13	Basket with Commodity
14	Currency Leveraged Index
17	Other
19	Exchange Rate
20	Depository Receipt
22	Future
24	Interest Rate
25	Other Derivative
26	Stock Dividend
27	Credit
28	Fund
29	Stock Warrant
30	Right

### 2.2.5 Underlying\_Country

In addition to the 3-letter country codes defined in ISO 3166-1, part of the ISO 3166 standard published by the International Organization for Standardization (ISO), Euronext is also using 3-letter codes:

- Reserved by NATO for continents
- Custom created by Euronext

CODE	COUNTRY OR GEOGRAPHIC ZONE	SOURCE
ABB	Asia	Reserved by NATO
BRC	BRIC	Euronext custom code
EAE	Eastern Europe	Euronext custom code

CODE	COUNTRY OR GEOGRAPHIC ZONE	SOURCE
EEE	Europe	Reserved by NATO
EMR	Emerging Markets	Euronext custom code
EUR	Eurozone	Euronext custom code
FFF	Africa	Reserved by NATO
IBR	Iberia	Euronext custom code
MDE	Middle East	Euronext custom code
NNN	North America	Reserved by NATO
OTH	Other	Euronext custom code
SRR	South America	Reserved by NATO
UKN	Unknown	Euronext custom code
WOR	Global	Euronext custom code

## 2.3 RULES FOR BLANK FIELDS

### 2.3.1 Warrant Type

If marketing product name is one of the following, then Warrant type is N/A (not applicable, represented by a blank field):

- Athena
- Bonus Certificate
- Capped Bonus Certificate
- Discount Certificate
- Double Knock-Out Warrant
- Express Certificate
- Structured Note

### 2.3.2 Tracker Certificate Strike Price Fields

Please refer to Strike Price Interpretation Rules.

## 2.4 CFI (CLASSIFICATION OF FINANCIAL INSTRUMENTS) CODE

The CFI (Classification of Financial Instruments) code is maintained by the International Organization for Standardization (ISO). The CFI code consists of six alphabetic characters and is issued by ANNA (Association of National Numbering Agencies). This section provides only a brief overview of the construction and meaning of the CFI code; for a detailed explanation please consult [www.anna-web.com](http://www.anna-web.com).

### 2.4.1 CFI First Character – Category Level

The first character indicates the highest level of classification and differentiates between six generic categories: Equities, Debt instruments, Entitlements (Rights), Options, Futures, and Others.

For certificates, warrants and structured notes Master File, only two categories are relevant:

- Debt instruments = D. The construction of the six-letter CFI code starts with D (D-\*\*-\*\*-\*\*\*)
- Entitlements = R. The construction of the six-letter CFI code starts with R (R-\*\*-\*\*-\*\*\*)

### 2.4.2 CFI Second Character – Group Level

The second character of the CFI code indicates specific groups within each category.

For the debt instruments category there are six groups:

- B = Bonds (D-B-\*\*-\*\*-\*\*\*)
- C = Convertible Bonds (D-B-\*\*-\*\*-\*\*\*)
- T = Medium-term Notes (D-T-\*\*-\*\*-\*\*\*)
- W = Bonds With Warrants Attached (D-W-\*\*-\*\*-\*\*\*)
- Y = Money Market Instruments (D-Y-\*\*-\*\*-\*\*\*)
- M = Miscellaneous (D-M-\*\*-\*\*-\*\*\*)

For the entitlements category there are five groups:

- A = Allotment Rights (R-A-\*\*-\*\*-\*\*\*)
- P = Purchase Rights (R-P-\*\*-\*\*-\*\*\*)
- S = Subscription Rights (R-S-\*\*-\*\*-\*\*\*)
- W = Warrants (R-W-\*\*-\*\*-\*\*\*)
- M = Miscellaneous (R-M-\*\*-\*\*-\*\*\*)

### 2.4.3 CFI Third, Fourth, Fifth and Sixth Characters – Attributes 1,2,3,4

For debt instruments, the attributes have separate possibilities depending on the group of the debt product. For exact details please consult [www.anna-web.com](http://www.anna-web.com). Here is a summary of the four attributes for debt instruments:

- Attribute 1 = Type of interest: Fixed (D-\*\*-F-\*\*-\*\*-\*\*), variable (D-\*\*-V-\*\*-\*\*-\*\*), zero rate/discount (D-\*\*-Z-\*\*-\*\*-\*\*\*)
- Attribute 2 = Guarantee: Gov./Treasury (D-\*\*-T-\*\*-\*\*-\*\*), secured (D-\*\*-S-\*\*-\*\*-\*\*), guaranteed (D-\*\*-G-\*\*-\*\*-\*\*), unguaranteed or unsecured (D-\*\*-U-\*\*-\*\*-\*\*\*)
- Attribute 3 = Redemption/Reimbursement. For details please consult [www.anna-web.com](http://www.anna-web.com).
- Attribute 4 = Form: Bearer (D-\*\*-\*\*-\*\*-B), registered (D-\*\*-\*\*-\*\*-R), bearer/registered (D-\*\*-\*\*-\*\*-N), bearer depository receipt (D-\*\*-\*\*-\*\*-Z), registered depository receipt (D-\*\*-\*\*-\*\*-A)

For entitlement instruments only warrants are relevant (R-W-\*\*-\*\*-\*\*\*):

- Attribute 1= Underlying assets: basket (R-W-B-\*\*-\*\*-\*\*), equity (R-W-S-\*\*-\*\*-\*\*), debt (R-W-D-\*\*-\*\*-\*\*), commodities (R-W-T-\*\*-\*\*-\*\*), currencies (R-W-C-\*\*-\*\*-\*\*), indices (R-W-I-\*\*-\*\*-\*\*), other or undefined (R-W-M-\*\*-\*\*-\*\*\*)

- Attribute 2 = Type: Covered warrant (R-W-\*-**C**-\*), naked warrant (R-W-\*-**N**-\*), traditional warrant (R-W-\*-**T**-\*)
- Attribute 3 = Call/Put: Call (R-W-\*-**C**-\*), put (R-W-\*-**P**-\*), call and put (R-W-\*-**B**-\*)
- Attribute 4 = Form: Bearer (R-W-\*-**B**-\*), registered (R-W-\*-**R**-\*), bearer/registered (R-W-\*-**N**-\*), bearer depository receipt (R-W-\*-**Z**-\*), registered depository receipt (R-W-\*-**A**-\*)

## **2.5 STRIKE PRICE INTERPRETATION RULES**

This section does not apply to instruments listed on Borsa Italiana markets

See “Strike Price Interpretation Rules.xls” available on <https://connect2.euronext.com/en/data/client-specifications>.

### 3. DELIVERY METHODS

The Euronext and Borsa Italiana Structured Products Master File is offered via SFTP pull and HTTPS via the internet.

#### 3.1 SFTP PULL DELIVERY

The files are available **via SFTP**:

- Host: data.prodnr.euronext.cloud
- Port: 22000

Please refer to the Data Shop SFTP Guide (available [here](#)) for instructions on how to set up your sftp account.

#### 3.2 DIRECTORY STRUCTURE SFTP SERVER

- Most Recent Files

/SP\_EU\_ENXT-BIT\_REF\_MASTER\_BOD/  
/CURRENT/

- Historical Files

/SP\_EU\_ENXT-BIT\_REF\_MASTER\_BOD/  
/SP\_EU\_ENXT-BIT\_REF\_MASTER\_BOD\_YYYY/  
/SP\_EU\_ENXT-BIT\_REF\_MASTER\_BOD\_YYYYMM/

#### 3.3 HTTPS DELIVERY

The Euronext and Borsa Italiana Structured Products Master File may be accessed on <https://live.euronext.com/> using the client's credentials.

The screenshot shows the 'MY DATA SHOP' interface. At the top, there are three tabs: 'My SFTP Settings', 'My Licenses', and 'My Files'. Below the tabs, there are search filters for 'Product Type' (a dropdown menu with '- select -'), 'From' (a date picker with 'DD/MM/YYYY'), and 'To' (a date picker with 'DD/MM/YYYY'). There is also a 'Search' field with the placeholder text 'File name...'. Below the search field are two buttons: 'Apply' and 'Reset'. At the bottom, there is a table header with five columns: 'FILE NAME', 'PRODUCT', 'LICENSE EXPIRATION', 'FILE UPDATED', and 'FILE SIZE'. Below the header, there is a message: 'No records found for that specific search'.


### 3.4 EMAIL ALERT (FEATURE UNDER DEVELOPMENT)

The customer may opt to receive an email alert when the files are available for download on <https://live.euronext.com/>. The alert is enabled/disabled by ticking the “Alerts” check box for the relevant product.






#### MY DATA SHOP

[My SFTP Settings](#) [My Licenses](#) [My Files](#)

License Status

Disabled 

Showing 4 of 4 Results

PRODUCT 	START DATE 	END DATE 	ORDER TYPE 	DETAILS	ALERTS	ENABLED	INVOICE 
NextHistory Oslo Cash EOD	2021-10-01		One-time Subscription		<input type="checkbox"/>	<input type="checkbox"/>	
Oslo Bors ICW	2022-09-01		Ongoing Subscription		<input type="checkbox"/>	<input type="checkbox"/>	
NextHistory Cash Euronext EOD	2023-01-01		Ongoing Subscription		<input type="checkbox"/>	<input type="checkbox"/>	