Document title

EURONEXT ETF MASTER FILE CLIENT SPECIFICATION

Document type or subject

CLIENT SPECIFICATION

Revision number	Date
Revision Number: 1.9.3	27 March 2025

PREFACE

DOCUMENT HISTORY

The Current Version change history is provided in the following section.

VERSION NO.	DATE	CHANGE DESCRIPTION
1.0	12 Oct 2012	Initial draft
1.1	11 Feb 2013	Effective 04 March 2013. Added Auxiliary file.
1.2	02 Jul 2014	Rebranded with new Euronext Template Contact Information
1.3	12 Sep 2014	Updated the Euronext Service Operations email address
1.4	05 Dec 2014	Changes resulting from migration to new Euronext data delivery infrastructure – Planned for Mon 16 March 2015 - Added section 1 – NEW DATA DELIVERY INFRASTRUCTURE - Added section 4 – FTP DIRECTORY STRUCTURE - Added section 5 – EMAIL DELIVERY
1.5	16 Mar 2015	Updated Euronext Service Operations telephone number Updated dates in section 1.2 Transition Period
1.6	07 Apr 2015	Updated Delta File name
1.7	14 May 2015	Updated Euronext Service Operations email message
1.8	04 Jan 2016	Effective 01 February 2016: - The ETV Master file and respective Delta file will be decommissioned - The content of the ETV Master File/Delta File will be merged into the ETF Master file and respective Delta file. - A new field (Product_Type) will be added to the layout of the ETF Master and respective delta file
1.8.1	07 Oct 2020	Effective 12 October 2020: - A new field (MIC) will be added to the layout of the ETF Master and respective delta file
1.9	15 May 2023	**(Effective 15 May 2023)** File delivery **via SFTP and HTPPS** will become available (see sections 3.1 – "FTP/SFTP PULL DELIVERY" and 3.4 – "HTPPS DELIVERY") **(Effective 30 June 2023)** File delivery **via FTP** and **Email** will stop (see sections 3.1 – "FTP/SFTP PULL DELIVERY" and 3.3 – "EMAIL DELIVERY")

VERSION NO.	DATE	CHANGE DESCRIPTION
1.9.1	24 August 2023	**(Effective 04 September 2023)** The following fields will no longer be updated - Valuation_Date - NAV - AUM - NAV_Base_Currency The definition of the Outstanding_Shares field and the way it is populated will change
1.9.2	05 December 2024	**Effective 03 February 2025** The Excel format files will change from .xls to .xlsx
1.9.3	27 March 2025	**Effective 23 June 2025** Files - ETF_EU_ENXT_REF_MASTER_BOD - ETF_EU_ENXT_REF_MASTER_BOD_delta Changes New fields added (see table 1 in section 2.4.1) - Benchmark Area Name - Benchmark Style Name - ESG Classification - Issuer Group
		Effective in a date to be announced - The content and layout of the auxiliary file will change (see introduction and section 2.4.3 - Data for instruments listed on Borsa Italiana markets will be added to the Masterfile product

CONTACT INFORMATION

For technical support, please contact the **Euronext Service Operations**:

- Email: serviceoperations@euronext.com
- Telephone: +44 (0) 2890 822485

FURTHER INFORMATION

For additional product information, please contact us at datasolutions@euronext.com.

CONTENTS

1. INTRODUCTION

The Euronext ETF Master File available for subscription carries referential data for all Exchange Traded Funds (ETFs), Exchange Traded Commodities (ETCs), Exchange Traded Vehicles (ETVs) and Exchange Traded Notes (ETN)s listed/traded on the Euronext group cash markets (Borsa Italiana data will be added in a date to be announced). The product includes three types of files:

- A daily batch that provides information on all ETFs, ETCs, ETVs and ETNs listed on Euronext 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 modifications to the characteristics of instruments that are currently listed.

- ~~An auxiliary file that provides the official Euronext ETF Segmentation in four different languages (English, French, Dutch and Portuguese).~~

- Effective in a date to be announced: A daily auxiliary file will be provided carrying for the URL to access the KID for each instrument for the country and in the relevant language

2. FILE SPECIFICATIONS

2.1 FILE AVAILABLILITY

The files are provided for Euronext European markets on trading days at 5h15am CET.

2.2 FILE FORMAT

The files are provided in TXT (pipe-delimited), XLSX/XLS and XML formats.

2.3 FILE NAME

All ETFs, ETCs, ETVs and ETNs traded on the Euronext cash markets in Europe.

■ Daily batch:
  − ETF_EU_ENXT_REF_MASTER_BOD.ext
  − ETF_LP_EU_ENXT_REF_MASTER_BOD.ext

■ Daily delta:
  − ETF_EU_ENXT_REF_MASTER_BOD_delta.ext

■ Auxiliary:
  − ETF_EU_ENXT_REF_MASTER_AUX.ext

2.4 STRUCTURE

2.4.1 Master File

The file contain the following records:

> *n* x ETF, ETC, ETV and ETN

where *n* is the number of ETFs, ETCs, ETVs and ETNs traded on the Euronext cash markets in Europe.

Table 1 File Records

FIELD	DEFINITION	FORMAT	LENGTH
Listing_Date	Listing Date	Date	0
ETF_Name	Designation	Alpha	250
ETF_Trading_Name	Short Designation	Alpha	250
ISIN	ISIN Code	Alpha	25
Euronext_Code	Euronext Code	Alpha	25
CFI_code	Classification Code of Financial Instrument defined by the ISO-10962 standard	Alpha	250
Symbol	Trading Symbol	Alpha	25
Bloomberg_Ticker	Bloomberg Specific Ticker	Alpha	25
Bloomberg_Symbol	Bloomberg Specific Symbol	Alpha	35
Global_Identifier	Bloomberg Global Security Identifier	Alpha	25

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FIELD	DEFINITION	FORMAT	LENGTH
Parseable_Description	Bloomberg Parseable_Description (results from the concatenation of Bloomberg Ticker with Asset Type)	Alpha	35
BSID	Bloomberg Security ID	Alpha	25
iNAV_name	iNAV Designation	Alpha	250
iNAV_ISIN_Code	iNAV ISIN Code	Alpha	250
iNAV_Symbol	iNAV Symbol	Alpha	250
iNAV_Bloomberg_Ticker	iNAV Bloomberg Specific Ticker	Alpha	250
Underlying_Index	Underlying Index Designation	Alpha	250
Underlying_Index_Return	Underlying Index Return Type (Price / Total Return and Net / Gross)	Alpha	250
Underlying_Index_Leverage	Intended Leverage Factor	Alpha	250
Underlying_Index_Bloomberg_Ticker	Underlying Index Bloomberg Specific Symbol	Alpha	250
Index_Provider	Underlying Index Provider	Alpha	250
Exposition_Type	Underlying Replication Type : in specie (physical replication) or swap (synthetic replication)	Alpha	250
Segmentation_Level1	1st Segmentation Level\n\nSee Auxiliary file	Alpha	250
Segmentation_Level2	2nd Segmentation Level\n\nSee Auxiliary file	Alpha	250
Segmentation_Level3	3rd Segmentation Level\n\nSee Auxiliary file	Alpha	250
Segmentation_Level4	4th Segmentation Level\n\nSee Auxiliary file	Alpha	250
Issuer	Issuer Designation	Alpha	250
Fund_manager	Fund's Manager Designation	Alpha	250
LP_Family	Indicates the product type for which the Liquidity Provider obligations have been defined	Alpha	250
Spread_Requirement	Maximum Bid / Ask Spread on the order book that the Liquidity Provider committed to guarantee	Alpha	250
Size_Requirement	Minimum Bid / Ask Size of a Liquidity Provider' order	Alpha	250

FIELD	DEFINITION	FORMAT	LENGTH
TER	Total Expense Ratio	Alpha	250
Dividend_Frequency	Dividend Frequency	Alpha	250
PEA	Eligibility to Personal Savings Plan (Plan d'Epargne Actions). Currently applicable in France only.	Alpha	250
SRD	Eligibility to Deferred Settlement Service (Service de Reglement Differe). Currently applicable in France only.	Alpha	250
Listing_Venue1	Primary Euronext market on which the instrument is listed. Should be the same as Market_of_Reference	Alpha	250
Listing_Venue2	Secondary Euronext market on which the instrument is listed	Alpha	250
Listing_Venue3	Secondary Euronext market on which the instrument is listed	Alpha	250
Market_of_Reference	Primary Euronext market on which the instrument is listed	Alpha	250
Settlement_Platform	Name of the CSD where the trades on the instruments are settled	Alpha	250
Trading_Currency	Trading Currency	Alpha	250
Base_Currency	Base Currency	Alpha	250
Trading_Group	Designates the group of instruments to which the instrument belongs.	Alpha	250
Tick_Size	Smallest price increment of the instrument's price	Alpha	250
Trading_Thresholds	Limit beyond which trading is halted due to a price variation (in %)	Alpha	250
Outstanding_Shares	• *Prior to 04 September 2023* Amount of the instrument's Outstanding Shares • *As from 04 September 2023* Number of listed instruments	Alpha	25
NAV (not updated as from 04 Sep 2023)	Net Asset Value	Alpha	25
NAV_Base_Currency (not updated as from 04 Sep	Net Asset Value Base Currency	Alpha	250

FIELD	DEFINITION	FORMAT	LENGTH
2023)			
AUM (not updated as from 04 Sep 2023)	Asset Under Management	Alpha	15
Valuation_Date (not updated as from 04 Sep 2023)	Calculation date of the instrument's NAV	Date	0
Domiciliation	Country of Registration for Sale	Alpha	250
UCITSIII_compliant	UCITS Compliant Flag	Alpha	250
Trading_Date	Price/Trading Statistics Date	Date	0
Open_Price	Open Price on Trading Date	Alpha	10
High_Price	High Price on Trading Date	Alpha	10
Low_price	Low Price on Trading Date	Alpha	10
Closing_Price	Closing Price on Trading Date	Alpha	10
Nr_Trades	Nr of Trades on Trading Date	Alpha	15
Volume	Volumes on Trading Date	Alpha	15
Turnover	Turnover on Trading Date	Alpha	15
TSpread	Trading Spread on Trading Date	Alpha	15
Variation_D_1 (Variation_D-1 prior to 16 March 2015)	Price Variation Trading Date/Trading Date-1 (in %)	Alpha	15
Nr_Trades_MTD	Accumulated number of trades Month to Date	Alpha	15
Volume_MTD	Volume Month to Date	Alpha	15
Turnover_MTD	Turnover Month to Date	Alpha	15
TSpread_MTD	Average Month to Date Bid /Ask spread of the instrument (in %)	Alpha	15
Variation_MTD	Price Variation Month to Date (in %)	Alpha	15
Nr_Trades_YTD	Accumulated number of trades Year to Date	Alpha	15
Volume_YTD	Volume Year to Date	Alpha	15
Turnover_YTD	Turnover Year to Date	Alpha	15
TSpread_YTD	Average Year to Date Bid /Ask spread of the instrument (in %)	Alpha	15

FIELD	DEFINITION	FORMAT	LENGTH
Variation_YTD	Price Variation Year to Date (in %)	Alpha	15
Nr_Liquidity_Providers	Number of active liquidity providers	Alpha	3
Product_Type	ETF, ETC, ETV or ETN	Alpha	3
MIC	MIC Code	Alpha	4
NEW FIELDS TO BE ADDED ON 23 JUNE 2025			
Benchmark Area Name	Instrument Benchmark Area name	String	100
Benchmark Style Name	Instrument Benchmark Style name	String	100
ESG Classification	ESG classification	String	100
Issuer Group	Issuer Group Name	String	60

2.4.2 Liquidity Providers Files

The files contain the following records:

> *n* x ETF, ETC, ETV and ETN

where *n* is the number of ETFs, ETCs, ETVs and ETNs traded on the Euronext cash markets in Europe.

Table 2 File Records

FIELD	DEFINITION	FORMAT	LENGTH
z_ETF_ISIN	ISIN Code	Alpha	25
z_ETF_Symbol	Trading Symbol	Alpha	25
z_ETF_Trading_Name	Short Designation	Alpha	250
z_Market_of_Reference	Primary Euronext market on which the instrument is listed	Alpha	250
z_LP_Code	Code of the liquidity provider for the instrument	Alpha	25
z_Liquidity_Provider_Name	Name of the liquidity provider for the instrument	Alpha	250
z_LP_Role_Start_Date	Commencement date of the liquidity provider agreement for the instrument	Alpha	25

2.4.3 Auxiliary File

The files contain the following records:

> *n* x Euronext Segmentation values

where *n* is the number of different ETFs, ETCs, ETVs and ETNs traded on the Euronext cash markets in Europe.

Table 3 File Records

Prior to date to be announced

FIELD	DEFINITION	FORMAT	LENGTH
English	Original name of the Euronext Segmentation. This field is the key to link the Segmentation fields in the Master File with the values translated to other languages	Alpha	255
French	Euronext Segmentation in French	Alpha	255
Dutch	Euronext Segmentation in Dutch	Alpha	255
Portuguese	Euronext Segmentation in Portuguese	Alpha	255

After date to be announced (inclusive)

FIELD	DEFINITION	FORMAT	LENGTH
Euronext_Code	Instrument Euronext code	Alpha	12
ISIN	Instrument ISIN code	Alpha	12
Currency	Currency of the instrument	Alpha	3
Distribution_Country	The country where the instrument has been approved for distribution	Alpha	3
Language	Language linked to the distribution country	Alpha	2
KID_link	URL to access the KID for each instrument for the country and in the language mentioned in the fields Distribution_Country and Language	Alpha	255

3.   DELIVERY METHODS

The Euronext ETF 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 ON SFTP SERVER

- Most Recent Files

    /ETF_EU_ENXT_REF_MASTER_BOD/
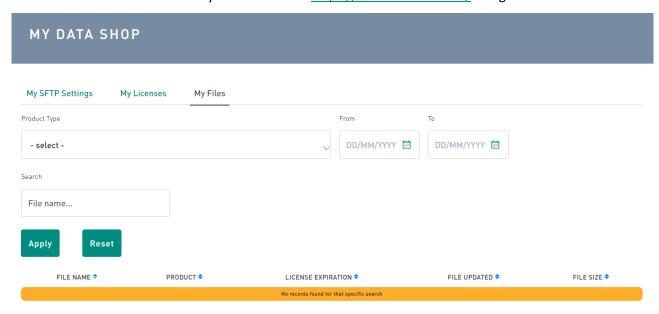   /CURRENT/

- Historical Files

    /ETF_EU_ENXT_REF_MASTER_BOD/

        /ETF_EU_ENXT_REF_MASTER_BOD_YYYY/

            /ETF_EU_ENXT_REF_MASTER_BOD_YYYYMM/

3.3 HTTPS DELIVERY

The Euronext ETF Master File may be accessed on https://live.euronext.com/ using the client's credentials.

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.