Document title

# EURONEXT STRUCTURED PRODUCTS MASTER FILE CLIENT SPECIFICATION

Version

4.14.1

Date

26 January 2024

*This document is for information purposes only and is not a recommendation to engage in investment activities. The information and materials contained in this document are provided 'as is' and Euronext does not warrant the accuracy, adequacy or completeness of the information and materials and expressly disclaims liability for any errors or omissions. This document is not intended to be, and shall not constitute in any way a binding or legal agreement, or impose any legal obligation on Euronext. This document and any contents thereof, as well as any prior or subsequent information exchanged with Euronext in relation to the subject matter of this document, are confidential and are for the sole attention of the intended recipient. All proprietary rights and interest in or connected with this publication shall vest in Euronext. No part of it may be redistributed or reproduced without the prior written permission of Euronext.*

*Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at [https://www.euronext.com/terms-use](https://www.euronext.com/terms-use).*

*© 2024, Euronext N.V. – All rights reserved.*

# PREFACE

## DOCUMENT HISTORY

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

| VERSION NO. | DATE | CHANGE DESCRIPTION |
|---|---|---|
| 1.0 | Nov 2009 | Initial version |
| 2.0 | Dec 2009 | Changes:<br>– Addition of delta files<br>– File Specifications<br>– Delivery methods |
| 2.0a | 01/12/2009 | Formatted into new template |
| 2.1 | 28/01/2010 | Product package renamed to Structured Products |
| 2.2 | 15/12/2011 | Changes:<br>– File Specifications<br>– Delivery Schedule |
| 2.3 | 5/12/2011 | Changes:<br>– Table 6 – Marketing Product Name (Limited SPEEDER Long) |
| | 29/08/2012 | Rebranded with new NYSE Technologies template |
| 2.4 | 09/01/2013 | Changes:<br>Strike Price Interpretation Rules<br>New MarketIng Product Names<br>– Bonus Cappé Last Minute<br>– Booster Long<br>– Booster Short<br>– Collateralized tracker certificate<br>– Rendement Certificaat<br>– Sprinter BEST Long<br>– Sprinter BEST Short<br>– Turbo Illimite BEST Call<br>– Turbo Illimite BEST Put |
| 3.0 | 25/02/2013 | **Effective mid-April 2013**<br>Release of Primary Market Service and other field enhancements<br>Changes : |

© 2024, Euronext. 

| VERSION NO. | DATE | CHANGE DESCRIPTION |
|---|---|---|
| | | – Introduction section<br>– File Names section<br>– File Structure section<br>• new fields added<br>• some existing fields modified |
| **3.1** | 08/04/2013 | Table 2 Structured Products File Records<br>Minor field name changes:<br>- Subscription_Price<br>- Subscription_Price_Date<br>Minor name to field example:<br>- Subscription_Price_Type |
| **3.2** | 13/12/2013 | Launch of Trading After Knock-Out<br>- Added a new field: TAKOPeriod |
| **3.3** | 03/03/2014 | Updated Trading After Knock-Out production release date (Wed 21 May 2014) – Postponed until further notice |
| **4.0** | 03/07/2014 | Rebranded to Euronext |
| **4.1** | 22/09/2014 | Updated the Euronext Service Operations email address<br>Updated Payment After Knock-Out (formerly Trading After Knock-Out) related changes production release date – Mon 20 October 2014 |
| **4.2** | 05/12/2014 | Changes resulting from migration to new Euronext data delivery infrastructure – Planned for Mon 16 March 2015<br>- Added section 1 – NEW DATA DELIVERY INFRASTRUCTURE<br>- Edited section 4 – FTP DIRECTORY STRUCTURE |
| **4.3** | 13/03/2015 | Updated Euronext Service Operations telephone number<br>Updated dates in section 1.2 Transition Period<br>Updated Strike Price Interpretation Rules |
| **4.4** | 07/04/2015 | Updated Delta File name |
| **4.5** | 14/05/2015 | Updated Euronext Service Operations email address |
| **4.6** | 01/12/2015 | Updated Strike Price Interpretation Rules:<br>- Added Certificat 100% bear quanto<br>- Modified Autocall<br>- Modified Discount Certificate<br>- Modified Limited SPEEDER Long<br>- Modified Limited Speeder Short<br>- Modified Turbo Call |

© 2024, Euronext.

| VERSION NO. | DATE | CHANGE DESCRIPTION |
|---|---|---|
| | | - Modified Turbo Put |
| **4.7** | 15/02/2016 | Updated Euronext Service Operations phone number<br>Updated Strike Price Interpretation Rules:<br>- Added Leverage<br>- Added Short |
| **4.8** | 18/04/2016 | Corrected Underlying_designation field length |
| **4.9** | 20/12/2016 | Updated Strike Price Interpretation Rules:<br>- Added Bear Certificate |
| **4.10** | 31/05/2017 | Updated Strike Price Interpretation Rules:<br>- Added Turbo Life Call<br>- Added Turbo Life Put<br>- Added Limited Turbo Call<br>- Added Limited Turbo Put |
| **4.11** | 20/12/2017 | **Effective 02 January 2018,**<br>- An auxiliary file carrying the URL of the KID documents produced by issuers under the terms of the PRIIPS regulation will be added to the Structured Products Master File product (see pages 6, 7 and 15) |
| **4.11a** | | Updated Strike Price Interpretation Rules:<br>Added:<br>- Athena<br>- SMART Turbo Long<br>- SMART Turbo Short<br>- Turbo Life Long<br>- Turbo Life Short<br>- Turbo ilimitado Call<br>- Turbo ilimitado Put<br>- Turbo ilimitado SL Call<br>- Turbo ilimitado SL Put<br>- Turbo Illimite Smart Call<br>- Turbo Illimite Smart Put<br>- Unlimited Turbo Call<br>- Unlimited Turbo Put<br>Updated:<br>- Discount Certificate |
| **4.12** | 30/10/2019 | Updated Strike Price Interpretation Rules:<br>Added:<br>- Bonus Certificaat |

© 2024, Euronext.

| VERSION NO. | DATE | CHANGE DESCRIPTION |
|---|---|---|
| **4.12a** | 12/02/2020 | Updated Strike Price Interpretation Rules:<br>Added:<br>- tJUMPER |
| **4.13** | 28/02/2020 | **Effective mid-May 2020**<br>- Updated Daily Batch and Daily Delta file layout<br>- Updated Auxiliary file layout<br>- Updated Strike Price Interpretation Rules (see section 2.5):<br>Deleted all current marketing product names.<br>Added new marketing product names (see section 2.5.1)<br>- Athena<br>- Bonus Certificate<br>- Call Spread<br>- Capped Bonus Certificate<br>- Constant Leverage Certificate Long<br>- Constant Leverage Certificate Short<br>- Discount Certificate<br>- Double Knock-Out Warrant<br>- Express Certificate<br>- Knock-Out Warrant Call<br>- Knock-Out Warrant Life Call<br>- Knock-Out Warrant Life Put<br>- Knock-Out Warrant Put<br>- Mini-Future Long<br>- Mini-Future Short<br>- Open-End Knock-Out Warrant Call<br>- Open-End Knock-Out Warrant Put<br>- Put Spread<br>- Reverse Tracker Certificate<br>- SMART Mini-Future Long<br>- SMART Mini-Future Short<br>- Structured Note<br>- Tracker Certificate<br>- Tracker Certificate Quanto<br>- Warrant Call<br>- Warrant Put |
| **4.13.1** | 09/04/2020 | **Effective 01 June 2020**<br>Updated section 2.2.5 - Underlying_Country<br>Added section 2.5.2. that presents a mapping table between the current marketing product names and the new marketing product name – see Strike Price Interpretation Rule section |

| VERSION NO. | DATE | CHANGE DESCRIPTION |
|---|---|---|
| **4.13.2** | 28/01/2021 | Updated Strike Price Interpretation Rules |
| **4.13.3** | 24/06/2021 | **Effective 01 July 2021**<br>Bermuda (4) added as an "Exercise_Type" field possible value |
| **4.14** | 15/05/2023 | **Effective 15 May 2023**<br>File delivery **via SFTP and HTPPS** will become available (see sections 3.1 – "FTP/SFTP PULL DELIVERY" and 3.3 – "HTPPS DELIVERY") |
| | | **Effective 30 June 2023**<br>File delivery **via FTP** will stop (see section 3.1 – "FTP/SFTP PULL DELIVERY") |
| **4.14.1** | 12/10/2023<br>UPDATED ON 26/01/2024<br>(see track changes) | Updated Section 3 |
| | | **Effective 12 February 2024**<br>File<br>• SP_EU_ENXT_REF_MASTER_AUX<br>Changes<br>• Existing field (ISIN): new name = Euronext_Code<br>• New field: Isin_Code<br>See section 2.2 – Table 2 |
| | | **Effective 11 March 2024**<br>Files<br>• SP_EU_ENXT_REF_MASTER_BOD<br>• SP_EU_ENXT_REF_MASTER_BOD_delta<br>Changes<br>Fields that will no longer be populated<br>• ~~Market_type~~<br>• ~~Underlying_type~~<br>• 1st_listing_place<br>• 2nd_listing_place<br>• 3rd_listing_place<br>The "Market_type" and "Underlying_type" fields will continue to be populated<br>Fields with changes to list of possible values<br>• Underlying_MEP (see updated list in section 2.2.2)<br>Market_of_reference (see updated list in section 2.2. - Table 1) |

**CONTACT INFORMATION**

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

- Email : serviceoperations@euronext.com

© 2024, Euronext.

- Telephone : +44 (0) 207 660 8588

**FURTHER INFORMATION**

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

## CONTENTS

# 1. INTRODUCTION

The Euronext Structured Products Master File currently provides comprehensive referential data information on Structured Products (warrants, certificates and structured notes) listed on Euronext markets. Further to the release of the Primary Market Service the Euronext Structured Products Master File will be enriched with data to cover the new service.

The Euronext 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 secondary markets and/or available for subscription on the Euronext Primary Market offer.
- 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 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_REF_MASTER_BOD
- Daily delta: SP_EU_ENXT_REF_MASTER_BOD_delta
- Auxiliary file: SP_EU_ENXT_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 cash markets.

**Table 1 Structured Products Files Records**

| FIELD | DEFINITION | FORMAT | LENGTH | EXAMPLE |
|---|---|---|---|---|
| **Change Type** | (Daily Delta file only)<br>Indicates the type of change made to the Daily Batch | Alphanumeric | 1 | new record (A)<br>modified record (M)<br>deleted recorded (D) |
| **Euronext_Code** | Equal to ISIN code except if instrument is multi-listed | Alphanumeric | 12 | DE000DR98LC0 |
| **BDM_Security_Code** | This column is not currently utilized and is reserved for future use | Number | 1 | Not filled in since 13 December 2011 |
| **Isin_code** | ISIN code | Alphanumeric | 12 | DE000DR98LC0 |
| **Warrant_type (1)** | Indicates the type of structured product | Alphanumeric | 1 | Call (1)<br>Put (2)<br>N/A (Blank) |
| **Exercise_type** | Indicates the type of exercise | Alphanumeric | 1 | European (1)<br>American (2) |

| FIELD | DEFINITION | FORMAT | LENGTH | EXAMPLE |
|---|---|---|---|---|
| | | | | Mixed type (3)<br>Bermuda (4) |
| **Market_type** | Crosses product type and underlying type | Alphanumeric | 20 | Market Type Correspondence table |
| **Underlying_Isin_code** | Underlying ISIN code | Alphanumeric | 12 | FR0003500008 |
| **Underlying_local_code** | This column is not currently utilized and is reserved for future use | Number | 6 | Not filled in |
| **Underlying_MEP** | Underlying trading place : | Alphanumeric | 3 | Underlying MEP correspondence table |
| **First_trading_date** | First trading date | Date | 8 | YYYYMMDD |
| **Issue_date** | Issue date | Date | 8 | YYYYMMDD |
| **Underlying_type** | Crosses product type and underlying type | Alphanumeric | 20 | Underlying type correspondence table |
| **Strike_price (1) (2)** | Exercise or strike price | Number | 15(6) | Strike Price Interpretation Rules table<br>N/A (Blank) when the instrument is not listed on the secondary market |
| **Strike_price_currency (1)** | Currency strike price | Alphanumeric | 3 | EUR |
| **Expiry_Date (1)** | Expiry date | Date | 8 | YYYYMMDD |
| **Number_days_before_expiration** | Numbers of days between expiry and delisting date | Number | 7(3) | N/A (Blank) when there is no maturity date |
| **Number_underlying_assets** | Number of underlying assets | Number | 7(3) | 1,000 |
| **Number_structured_products** | Number of structured products | Number | 12(7) | 10,0000000 |
| **Beginning_exchange_date** | First exercise day | Date | 8 | YYYYMMDD |
| **End_exchange_date** | Last exercise day | Date | 8 | YYYYMMDD |

| FIELD | DEFINITION | FORMAT | LENGTH | EXAMPLE |
|---|---|---|---|---|
| | | | | N/A (Blank) when there is no maturity date |
| **Usage_type** | This column is not currently utilized and is reserved for future use | Alphanumeric | 1 | Not filled in |
| **Cash_settlement_indicator** | Settlement type | Alphanumeric | 3 | Cash (O)<br>Physical delivery (N)<br>Optional (OP) |
| **Mnemonic** | Euronext Mnemonic | Alphanumeric | 5 | 5467D |
| **Issuer_name** | Issuer name | Alphanumeric | 50 | DRESDNER BANK AG |
| **Euronext_designation** | Instrument designation | Alphanumeric | 18 | CAC 4800 C 1206D |
| **Underlying_designation** | Underlying designation | Alphanumeric | 40 | CAC40 |
| **Trading_lot_size** | Trading lot size | Number | 15(6) | 1000,000000 |
| **Issue_price** | Issue price | Number | 15(6) | 1,250000 |
| **Issue_price_currency** | Issue price currency | Alphanumeric | 3 | EUR |
| **Second_strike_price (1) (2)** | Second strike price | Number | 15(6) | Strike Price Interpretation Rules table<br>N/A (Blank) when the instrument is not listed on the secondary market |
| **Second_strike_price_currency (1)** | Second strike price currency | Alphanumeric | 3 | EUR |
| **Marketing_product_name** | Marketing product name | Alphanumeric | 30 | Strike Price Interpretation Rules table |
| **Structured_products_type** | Structured products type | Alphanumeric | 20 | Structured products type table |
| **Instrument_underlying_type** | Type of underlying instrument | Alphanumeric | 25 | Instrument underlying type |

| FIELD | DEFINITION | FORMAT | LENGTH | EXAMPLE |
|---|---|---|---|---|
| | | | | correspondence table |
| **Risk_level** | Risk level Segment level 1 | Alphanumeric | 1 | Investment (I)<br>Leveraged (L) |
| **Strategy** | Strategy type | Alphanumeric | 1 | Bull bear (1)<br>Bear (2)<br>Undetermined |
| **Delisting_date** | Delisting date | Date | 8 | YYYYMMDD<br>N/A (Blank) when there is no maturity date or when the instrument is not listed on the secondary market |
| **MEP** | This column will stop being utilized and will be reserved for future use | Alphanumeric | 3 | To be presented empty as of 08 April 2013 |
| **Market_of_reference** | Market of Reference | Alphanumeric | 25 | Amsterdam<br>Brussels<br>Lisbon<br>~~Milan~~<br>Oslo<br>Paris<br>Borsa Italiana markets will not be covered in these files |
| **First_listing_place** (1st_listing_place prior to 16 March 2015) This field will not be populated as from 11 March 2024 | Primary Euronext Listing Venue | Alphanumeric | 25 | Amsterdam<br>Brussels<br>Lisbon<br>Paris |
| **Second_listing_place** (2nd_listing_place prior to 16 March 2015) This field will not be populated as from 11 March 2024 | Second Euronext Listing Venue | Alphanumeric | 25 | Amsterdam<br>Brussels<br>Lisbon<br>Paris |

| FIELD | DEFINITION | FORMAT | LENGTH | EXAMPLE |
|---|---|---|---|---|
| **Third_listing_place**<br>(3rd_listing_place prior to 16 March 2015)<br>This field will not be populated as from 11 March 2024 | Third Euronext Listing Venue | Alphanumeric | 25 | Amsterdam<br>Brussels<br>Lisbon<br>Paris |
| **Third_strike_price (1)(2)** | Third strike price | Number | 15(6) | Strike Price Interpretation Rules table<br>N/A (Blank) when the instrument is not listed on the secondary market |
| **Third_strike_price_currency (1)** | Third strike price currency | Alphanumeric | 3 | EUR |
| **Fourth_strike_price (1) (2)** | Fourth strike price | Number | 15(6) | Strike Price Interpretation Rules table<br>N/A (Blank) when the instrument is not listed on the secondary market |
| **Fourth_strike_price_currency (1)** | Fourth strike price currency | Alphanumeric | 3 | EUR |
| **Parity_1warrant_underlying**<br>(Parity_ 1warrant_underlying prior to 16 March 2015) | Number_underlying_assets/Number_structured_products | Number | 7(6) | 0.100000 |
| **Execution_ratio_D1**<br>(Execution_ratio_D-1 prior to 16 March 2015) | Execution ration for the last trading day | Number | 7(6) | Not filled in until further notice |
| **Execution_ratio_20D** | Execution ration for the last 20 trading days | Number | 7(6) | Not filled in until further notice |
| **Issuer_presence_D1**<br>(Issuer_presence_D-1 prior to 16 March 2015) | Issuer presence for the last trading day | Number | 7(6) | Not filled in until further notice |
| **Issuer_presence_20D** | Issuer presence for the last 20 trading days | Number | 7(6) | Not filled in until further notice |
| **Avg_bid_offer_spread_D1**<br>(Avg_bid-offer_spread_D-1 prior to 16 March 2015) | Average Bid-Offer spead for the last trading day | Number | 7(6) | Not filled in until further notice |

© 2024, Euronext.

| FIELD | DEFINITION | FORMAT | LENGTH | EXAMPLE |
|---|---|---|---|---|
| **Avg_bid_offer_spread_20D** (Avg_bid-offer_spread_20D prior to 16 March 2015) | Average Bid-Offer spread for the last 20 trading days | Number | 7(6) | Not filled in until further notice |
| **Avg_quantity_D1** (Avg_quantity_D-1 prior to 16 March 2015) | Average quantity for the last trading day | Number | 7(6) | Not filled in until further notice |
| **Avg_quantity_20D** | Average quantity for the last 20 trading days | Number | 7(6) | Not filled in until further notice |
| **SP_Bloomberg_Symbol** | Bloomberg terminal Ticker symbol | Alphanumeric | 35 | SOCGEN 0 09/17/12 000G |
| **SP_Global_Identifier** | This column is not currently utilized and is reserved for future use | Number | 15 | Not filled in |
| **SP_Parseable_Description** | This column will stop being utilized and will be reserved for future use | Alphanumeric | 35 | To be presented empty as of 08 April 2013 |
| **SP_BSID** | Bloomberg Security ID Number with Source | Number | 15 | 287783230340 |
| **FILLER1** | Replaces Closing Price<br>This column is not currently utilized and is reserved for future use | Number | 15(4) | Not filled in until further notice |
| **FILLER1_date** | Replaces Trading Date<br>This column is not currently utilized and is reserved for future use | Date | 8 | Not filled in until further notice |
| **Trading_Group** | Trading group of the security | Alphanumeric | 2 | M5 |
| **CFI_Code** | Classification of Financial Instruments code by (ISO) | Alphanumeric | 6 | CFI (Classification of Financial Instruments) Code |

| FIELD | DEFINITION | FORMAT | LENGTH | EXAMPLE |
|---|---|---|---|---|
| **FILLER2** | This column is reserved for future use | Number | 0 | |
| **FILLER3** | This column is reserved for future use | Number | 0 | |
| **Suspension_Date** | Date trading is suspended | Date | 8 | YYYYMMDD |
| **Professional_Investors_Flag** | If set to Y, either means:<br>- Product eligible for trading exclusively by Professional Investors<br>**OR**<br>- Product issued without a prospectus | Alphanumeric | 1 | Y or N |
| **Primary_Market_Indicator** | **(Primary Market field)**<br>Indicates if the instrument class is attached to the Primary Market Segment | Alphanumeric | 1 | Y or N |
| **Subscription_Price_Type** | **(Primary Market field)**<br>Indicates if subscription price is fixed or variable | Alphanumeric | | Fixed (F)<br>Variable (V) |
| **Subscription_Start_Date** | **(Primary Market field)**<br>First day of subscription | Date | 8 | YYYYMMDD |
| **Subscription_End_Date** | **(Primary Market field)**<br>Last day of subscription | Date | 8 | YYYYMMDD |
| **Subscription_End_Time** | **(Primary Market field)** | Alphanumeric | 4 | HHMM |

| FIELD | DEFINITION | FORMAT | LENGTH | EXAMPLE |
|---|---|---|---|---|
| | Closing time of subscription on last day of subscription | | | |
| **Auction_Date** | **(Primary Market field)**<br>Subscription auction date | Date | 8 | YYYYMMDD |
| **Auction_Time** | **(Primary Market field)**<br>Time of auction on auction date | Alphanumeric | 4 | HHMM |
| **Market_Place** | **(Primary Market field)**<br>Name associated with Market Place | Alphanumeric | 25 | Amsterdam<br>Brussels<br>Lisbon<br>Paris |
| **Commercialization_Country1** | **(Primary Market field)**<br>Country of commercialisation | Alphanumeric | 2 | ISO 3166<br>2-character country code |
| **Commercialization_Country2** | **(Primary Market field)**<br>Country of commercialisation | Alphanumeric | 2 | ISO 3166<br>2-character country code |
| **Commercialization_Country3** | **(Primary Market field)**<br>Country of commercialisation | Alphanumeric | 2 | ISO 3166<br>2-character country code |
| **Order_Cancellation_Indicator** | **(Primary Market field)**<br>Indicates if Primary Market Broker orders can be cancelled | Alphanumeric | 1 | Y or N |
| **Professional_Segment_Indicator** | **(Primary Market field)**<br>Indicates if segment is professional or not | Alphanumeric | 1 | Y or N |

© 2024, Euronext.

| FIELD | DEFINITION | FORMAT | LENGTH | EXAMPLE |
|---|---|---|---|---|
| **Subscription_Price** | **(Primary Market field)**<br><br>Subscription Price | Number | 8(1) | 4050.35 |
| **Subscription_Price_Date** | **(Primary Market field)**<br><br>Date subscription price takes effect | Date | 8 | YYYYMMDD |
| **TAKOPeriod** | 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 |
| **Opening_Time**<br>(field added in mid-May 2020) | For product trading in:<br>• Continuous: start of the continuous trading phase.<br>• Single auction: time of the auction.<br>• Double auction: time of the first auction<br>Expressed in CET time. | Time | 5 | HH:MM |
| **Closing_Time**<br>(field added in mid-May 2020) | For product trading in:<br>• Continuous: end of the continuous trading phase.<br>• Single auction: time of the auction.<br>• Double auction: time of the | Time | 5 | HH:MM |

| FIELD | DEFINITION | FORMAT | LENGTH | EXAMPLE |
|---|---|---|---|---|
| | second auction<br>Expressed in CET time. | | | |
| **Settlement_Platform**<br>(field added in mid-May 2020) | The Central Securities Depository where the instrument has been deposited and where settlement will be done. | Alphanumeric | 50 | Euroclear France |
| **MIC**<br>(field added in mid-May 2020) | MIC of the trading venue where the instrument is trading | Alphanumeric | 4 | XMLI |
| **US871m**<br>(field added in mid-May 2020) | Indicates if an instrument is in scope of the US regulation US871m. | Alphanumeric | 3 | Yes / No / Blank |
| **KIBI_Status**<br>(field added in mid-May 2020) | 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<br>Not Yet Activated<br>YYYYMMDD |
| **Leverage_Level**<br>(field added in mid-May 2020) | Indicates the Leverage of the instrument if the instrument is a Constant Leverage Certificate (EUSIPA code 2300) or the Gearing (also known as Elasticity) of the instrument for all other instrument types. | Number | 7 | -9999.9 |
| **EUSIPA_Code**<br>(field added in mid-May 2020) | Indicates the classification code | Number | 4 | 2130 |

© 2024, Euronext.

| FIELD | DEFINITION | FORMAT | LENGTH | EXAMPLE |
|---|---|---|---|---|
| | given to the instrument by the European Structured Investment Products Association. | | | |
| **EUSIPA_Name** (field added in mid-May 2020) | Indicates the classification name given to the instrument by the European Structured Investment Products Association. | Alphanumeric | 100 | Open-End Knock-Out Warrant |
| **Underlying_Country** (field added in mid-May 2020) | 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 |
| **Underlying_Group_Name** (field added in mid-May 2020) | 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 on CAC40 strategy indices (like leverage and short indices) will all display the CAC40 as their Underlying_Group_Name. | Alphanumeric | 100 | CAC40 |

(1) These fields may be blank depending on the structured products classification system. The Rules for Blank Fields specifies when these fields will be blank.

(2) See Strike Price Interpretation Rules

**Table 2 Auxiliary File Records**

| FIELD | DEFINITION | FORMAT | LENGTH | EXAMPLE |
|---|---|---|---|---|
| **Euronext_Code**<br>(prior to 12 Fev 2024 this field was named ISIN) | Euronext code of the instrument | Alphanumeric | 12 | DE0005437412 |
| **Distribution_Country** | The country where the instrument has been approved for distribution | Alphanumeric | 3 | ISO 3166-1 alpha-3 code<br>e.g. NLD |
| **Language**<br>**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<br>e.g. NL |
| **KID_Link** | 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/DE0005437412-NL.pdf |
| **Localised_Marketing_Product_Name**<br>(field added in mid-May 2020) | The Marketing Product Name in the different languages | Alphanumeric | 100 | Certificat 100% Quanto |
| **Localised_Underlying_Group_Name**<br>(field added in mid-May 2020) | The Underlying Group in the different languages | Alphanumeric | 100 | Blé Future Septembre 2019 |
| **Localised_Underlying_Type**<br>(field added in mid-May 2020) | The name of the Underlying Type in the different languages | Alphanumeric | 40 | Actions |
| **Localised_EUSIPA_Name**<br>(field added in mid-May 2020) | The EUSIPA Name in the different languages | Alphanumeric | 100 | Protection du capital non plafonnée |
| **Isin_Code**<br>(field added on 12 Feb 2024) | ISIN code of the instrument | Alphanumeric | 12 | DE0005437412 |

© 2024, Euronext.

### 2.2.1 Market Type & Underlying Type Correspondence

| 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 |

### 2.2.2 Underlying MEP Correspondence

| CODE | MARKET ENTRY PLACE |
|---|---|
| **AMS** | Euronext Amsterdam |
| **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 |

| FIELD | VALUE |
|---|---|
| | Pure indexation |
| | Yield enhancement |
| | Digital with knock out barrier |
| | Leverage product with knock out barrier |

### 2.2.4 Instrument Underlying Type Correspondence

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

### 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 GREOGRAPHIC ZONE | SOURCE |
|---|---|---|
| **ABB** | Asia | Reserved by NATO |
| **BRC** | BRIC | Euronext custom code |
| **EAE** | Eastern Europe | Euronext custom code |
| **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 |

© 2024, Euronext.

| CODE | COUNTRY OR GREOGRAPHIC ZONE | SOURCE |
|---|---|---|
| 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 CertificateStrike 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.

### 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. 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.
- 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**)

© 2024, Euronext.

## 2.5 STRIKE PRICE INTERPRETATION RULES

See “Strike Price Interpretation Rules.xls” available on [https://connect2.euronext.com/en/data/client-specifications](https://connect2.euronext.com/en/data/client-specifications).

### 2.5.1 Mapping New Marketing Product Name – Current Marketing Product Name

| CURRENT MARKETING PRODUCT NAME | NEW MARKETING PRODUCT NAME |
|---|---|
| Athena | Athena |
| Bear Certificate | Constant Leverage Certificate Short |
| BEST Turbo Long | Open-End Knock-Out Warrant Call |
| BEST Turbo Short | Open-End Knock-Out Warrant Put |
| Bonus | Bonus Certificate |
| Bonus Cappé | Capped Bonus Certificate |
| Bonus Capped Certificate | Capped Bonus Certificate |
| Bonus certificaat | Bonus Certificate |
| Booster Long | Open-End Knock-Out Warrant Call |
| Booster Short | Open-End Knock-Out Warrant Put |
| Bull Certificate | Constant Leverage Certificate Long |
| Call Warrant | Warrant Call |
| Cappé | Call Spread |
| Certificados | Tracker Certificate |
| Certificat 100% | Tracker Certificate |
| Certificat 100% Bear | Reverse Tracker Certificate |
| Certificat 100% open-end | Tracker Certificate |
| Certificat 100% quanto | Tracker Certificate Quanto |
| Certificat Leverage | Constant Leverage Certificate Long |
| Certificat Short | Constant Leverage Certificate Short |
| Certificate | Tracker Certificate |
| Certificate 100% Bear | Reverse Tracker Certificate |
| Certificate 100% Open end | Tracker Certificate |
| Certificate 100% Quanto | Tracker Certificate Quanto |
| Certifié 100% | Tracker Certificate |
| Certifié 100% quanto | Tracker Certificate Quanto |

| CURRENT MARKETING PRODUCT NAME | NEW MARKETING PRODUCT NAME |
|---|---|
| Daily Bear | Constant Leverage Certificate Short |
| Daily Bull | Constant Leverage Certificate Long |
| Discount certificate | Discount Certificate |
| Factor Long | Constant Leverage Certificate Long |
| Factor Short | Constant Leverage Certificate Short |
| Flooré | Put Spread |
| Index Linked Certificates | Tracker Certificate |
| ING Sprinter Long | Mini-Future Long |
| ING Sprinter Short | Mini-Future Short |
| Leverage | Constant Leverage Certificate Long |
| Limited Turbo Call | Knock-Out Warrant Call |
| Limited Turbo Long | Knock-Out Warrant Call |
| Limited Turbo Put | Knock-Out Warrant Put |
| Limited Turbo Short | Knock-Out Warrant Put |
| MiniFuture Long | Mini-Future Long |
| MiniFuture Short | Mini-Future Short |
| Open end certificate | Tracker Certificate |
| Put Warrant | Warrant Put |
| Rendement Certificaat | Capped Bonus Certificate |
| Short | Constant Leverage Certificate Short |
| SMART Turbo Long | SMART Mini-Future Long |
| Sprinter BEST Long | Open-End Knock-Out Warrant Call |
| Sprinter BEST Short | Open-End Knock-Out Warrant Put |
| Sprinter Long | Mini-Future Long |
| Sprinter Short | Mini-Future Short |
| Stability Warrant | Double Knock-Out Warrant |
| Structured Note | Structured Note |
| tJUMPER | Express Certificate |
| Tracking Certificates | Tracker Certificate |
| Trader Long | Open-End Knock-Out Warrant Call |

© 2024, Euronext.

| CURRENT MARKETING PRODUCT NAME | NEW MARKETING PRODUCT NAME |
|---|---|
| Trader Short | Open-End Knock-Out Warrant Put |
| Turbo Call | Knock-Out Warrant Call |
| Turbo Call Illimite | Mini-Future Long |
| Turbo Call Infini | Mini-Future Long |
| Turbo Call Infini Best | Open-End Knock-Out Warrant Call |
| Turbo ilimitado Call | Open-End Knock-Out Warrant Call |
| Turbo ilimitado Put | Open-End Knock-Out Warrant Put |
| Turbo ilimitado SL Call | Mini-Future Long |
| Turbo ilimitado SL Put | Mini-Future Short |
| Turbo Illimite BEST Call | Open-End Knock-Out Warrant Call |
| Turbo Illimite BEST Put | Open-End Knock-Out Warrant Put |
| Turbo Illimite Smart Call | SMART Mini-Future Long |
| Turbo Illimite Smart Put | SMART Mini-Future Short |
| Turbo Infini BEST Call | Open-End Knock-Out Warrant Call |
| Turbo Infini BEST Put | Open-End Knock-Out Warrant Put |
| Turbo Infini Call | Mini-Future Long |
| Turbo Infini Put | Mini-Future Short |
| Turbo Life Call | Knock-Out Warrant Life Call |
| Turbo Life Put | Knock-Out Warrant Life Put |
| Turbo long | Mini-Future Long |
| Turbo Put | Knock-Out Warrant Put |
| Turbo Put Illimite | Mini-Future Short |
| Turbo Put Infini | Mini-Future Short |
| Turbo Put Infini Best | Open-End Knock-Out Warrant Put |
| Turbo short | Mini-Future Short |
| Unlimited Turbo Call | Mini-Future Long |
| Unlimited Turbo Put | Mini-Future Short |

# 3. DELIVERY METHODS

The Euronext 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_REF_MASTER_BOD/

  /CURRENT/

- Historical Files

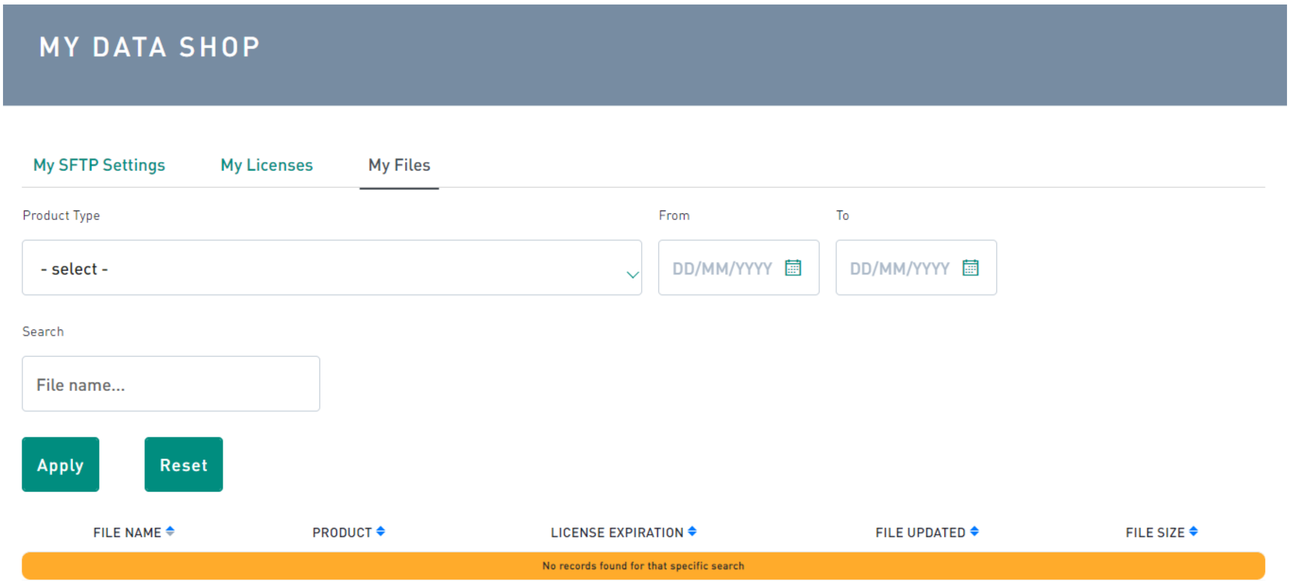
  /SP_EU_ENXT_REF_MASTER_BOD/

  /SP_EU_ENXT_REF_MASTER_BOD_YYYY/

  /SP_EU_ENXT_REF_MASTER_BOD_YYYYMM/

## 3.3 HTTPS DELIVERY

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




© 2024, Euronext.