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EURONEXT INDEX WEIGHTINGS (REDISTRIBUTOR)

Document type or subject

CLIENT SPECIFICATION

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PREFACE

DOCUMENT HISTORY

VERSION NO.	DATE	DESCRIPTION
2.9.5	25/11/2019 (effective date updated on 21/01/2020)	Change to Product Structure (Effective 09 March 2020) : <ul style="list-style-type: none"> - “Irish Stock Exchange Index Weightings” product is renamed as Dublin Index Weightings - The files will be delivered on new FTP Folders - No information provided in the “Industry”, “Super_Sector”, “Sector” and “Sub_Sector” fields (included in the STOCK files)
2.9.6	01/07/2020	(Effective 30 November 2020) - a new product called “Oslo Børs Index Weightings” (DUB) has been launched replacing the product formerly offered by Oslo Børs
2.9.7	05/08/2022	(Effective 05 August 2022) – a new product called “Euronext Crypto Indices” has been launched
2.10	31/01/2023	(Effective 27 February 2023, date subject to confirmation) Two new delivery features will become available: <ul style="list-style-type: none"> • File delivery via SFTP (see section 7 - “FTP/SFTP DELIVERY”) • File delivery via HTTPS plus email alerts (see section 9 – “HTTPS Delivery”) (Effective 01 May 2023) Data repackaging: <ul style="list-style-type: none"> • Data for several indices will be removed from the Next Group Index Weightings product and added to new Products. • Euronext Vigeo Index Weightings product will be excluded from the Euronext Index Weightings bundle Product See section 1 - “Introduction”
		(Effective 20 May 2023, date subject to confirmation) Two legacy delivery features will be decommissioned: <ul style="list-style-type: none"> • delivery via FTP (see section 7 - “FTP/SFTP DELIVERY”) • Email delivery from (see section 8 – “EMAIL DELIVERY”)
2.10.1	30/03/2023 (UPDATED DATES)	(Effective 17 June 2023, date subject to confirmation) Two legacy delivery features will be decommissioned: <ul style="list-style-type: none"> • delivery via FTP (see section 7 - “FTP/SFTP DELIVERY”) • Email delivery from (see section 8 – “EMAIL DELIVERY”)

VERSION NO.	DATE	DESCRIPTION
	26/04/2023 (UPDATED EFFECTIVE DATE)	(Effective 15 May 2023) Data repackaging: <ul style="list-style-type: none"> Data for several indices will be removed from the Next Group Index Weightings product and added to new Products. Euronext Vigeo Index Weightings product will be excluded from the Euronext Index Weightings bundle Product See section 1 - "Introduction"
2.10.2	12/05/2023 (UPDATED EFFECTIVE DATE)	(Effective 05 June 2023) Data repackaging: <ul style="list-style-type: none"> Data for several indices will be removed from the Next Group Index Weightings product and added to new Products. Euronext Vigeo Index Weightings product will be excluded from the Euronext Index Weightings bundle Product See section 1 - "Introduction"
2.10.2a	09/02/2024	Updated contact information under "Further Information" section
2.10.2b	18/03/2024	Updated list of products available (see page 6)
2.11	16/09/2024	(Effective 16 September 2024) – a new product called "Euronext Fixed Income Indices" has been launched

CONTACT INFORMATION

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

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- Telephone: +44 (0) 2076 608588

FURTHER INFORMATION

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

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1. INTRODUCTION

The Euronext Index Weightings products are comprised of daily reports that provide detailed index composition and weights, including daily index values for Euronext indices.

The reports for **equity indices** are published three times a day in the form of two batches of End of Day (EOD) files and one batch of Next Day (NXTD) files:

- The End of Day reports (EOD) carry close of business data for the various indices. The 1st batch carries EOD data for indices calculated in the European time zone and the 2nd batch carries EOD data for indices calculated in the US time zone and also all the data that was published in the 1st EOD batch.
- The Next Day reports (NXTD) carry data adjusted for corporate actions/index reviews.

The reports for **crypto currency indices** are published once a day.

Please refer to the Product Structure section for an overview of products available to clients.

Please refer to the file named “Euronext Index Data Products - List of indices covered” available on <https://connect2.euronext.com/en/data/client-specifications> for further information in respect to the index calculation time zone for each Euronext index.

1.1 TYPES OF FILES AVAILABLE

1.1.1 EQUITY INDICES

■ Index	These files carry index divisors, levels, market capitalization and other relevant index data.
■ Stock	These files carry detailed composition and weights data.

1.1.2 CRYPTO CURRENCY INDICES

■ Raw	These files carry aggregation of transactions (volume and vwmp) for eligible exchanges within a given timeframe with a flag indicating which “markets” and “transactions” are selected
■ Filtered	These files carry the shortlist of aggregated transactions selected for the calculation of the partition price and volumes as flagged in the Raw file.
■ Partitions	These files carry the volume weighted medium prices aggregated for all the selected markets for every single partition for the calculation of the indices.
■ Levels	These files carry the end of day price/level of the indices.

1.1.3 FIXED INCOME INDICES

■ Index	These files carry index levels, market values and other relevant index data.
■ Bonds	These files carry detailed composition and weights data.

2. PRODUCT STRUCTURE

The following products are available to clients:

2.1 EQUITY INDICES

PRODUCT NAME	PRODUCT ID
Euronext Blue-Chip Index Weightings bundle ^{*,**}	Includes: AMS, BRU, DUB, LIS, OSL, PAR, NXTG
Euronext Blue-Chip Index Weightings – Legacy bundle ^{*,**} (formerly named Euronext Index Weightings bundle)	Includes: AMS, BRU, LIS, PAR, NXTG
Amsterdam Index Weightings	AMS
Brussels Index Weightings	BRU
Lisbon Index Weightings	LIS
Paris Index Weightings	PAR
Next Group Index Weightings [*]	NXTG
Euronext Vigeo Index Weightings	NXTVIGEO
Dublin Index Weightings	DUB
Oslo Børs Index Weightings	OSL

* From June 2023, the data for the indices included in the new products (see list below) have been excluded from the Next Group Index Weightings product.

** From June 2023, the Euronext Vigeo Index Weightings product has been excluded from the Euronext Index Weightings bundle product

NEW PRODUCTS (LAUNCHED JUNE 2023):

PRODUCT NAME	PRODUCT ID
Euronext World Index Weightings	ENWP
Euronext Developed Market Index Weightings	ENDM
Euronext Asia Pacific 500 Index Weightings	AS500
Euronext Europe 500 Index Weightings	EU500
Euronext Eurozone 300 Index Weightings	EZ300
Euronext North America 500 Index Weightings	NA500
Euronext Positive Impact Water World Index Weightings	PIWWP
Euronext Social Goods and Services World Index Weightings	SGSWP
Euronext Transatlantic Index Weightings	ENTP
Euronext EZ Transatlantic Index Weightings	ENZTP

PRODUCT NAME	PRODUCT ID
Euronext Transatlantic 50 EW Index Weightings	EUS5P
Euronext Growth Index Weightings	GROWTH
Euronext Helios Space Index Weightings	HELIOS
Euronext Custom Index Weightings	CUSTOM

2.2 CRYPTO CURRENCY INDICES

- Euronext Crypto Indices (product ID: CRYPTO) - Launched on 05 August 2022

Please check the list of indices included in each product [here](#)

2.3 FIXED INCOME INDICES

PRODUCT NAME	PRODUCT ID
Euronext MTS EGB Broad	BROAD
Euronext MTS EGB Spain	SPAIN
Euronext MTS EGB France	FRANCE
Euronext MTS EGB Germany	GERMANY
Euronext MTS EGB Italy	ITALY
Euronext MTS EGB Austria	AUSTRIA
Euronext MTS EGB Belgium	BELGIUM
Euronext MTS EGB Finland	FINLAND
Euronext MTS EGB Ireland	IRELAND
Euronext MTS EGB Netherlands	NETHERLANDS
Euronext MTS EGB Portugal	PORTUGAL
Euronext MTS EGB EU	EU

3. BACKHISTORY AVAILABILITY

Back history is available for the Index Weightings products subject to a separate subscription with Euronext. Please contact indexEOD@euronext.com.

3.1 EQUITY INDICES

PRODUCT NAME	START DATE – END DATE
Euronext Blue-Chip Index Weightings bundle ^{*,**}	Includes: AMS, BRU, DUB, LIS, OSL, PAR, NXTG. See below
Euronext Blue-Chip Index Weightings – Legacy bundle ^{*,**} (formerly named Euronext Index Weightings bundle)	Includes: AMS, BRU, LIS, PAR, NXTG. See below
Amsterdam Index Weightings	02 Mar 2020 - ?
Brussels Index Weightings	02 Mar 2020 - ?
Lisbon Index Weightings	02 Mar 2020 - ?
Paris Index Weightings	02 Mar 2020 - ?
Next Group Index Weightings [*]	02 Mar 2020 - ?
Euronext Vigeo Index Weightings	02 Mar 2020 - ?
Dublin Index Weightings	02 Mar 2020 - ?
Oslo Børs Index Weightings	30 Nov 2020 - ?

* From June 2023, the data for the indices included in the new products (see list below) have been excluded from the Next Group Index Weightings product.

** From June 2023, the Euronext Vigeo Index Weightings product has been excluded from the Euronext Index Weightings bundle product

NEW PRODUCTS (LAUNCHED JUNE 2023):

PRODUCT NAME	START DATE – END DATE
Euronext World Index Weightings	05 June 2023 - ?
Euronext Developed Market Index Weightings	05 June 2023 - ?
Euronext Asia Pacific 500 Index Weightings	05 June 2023 - ?
Euronext Europe 500 Index Weightings	05 June 2023 - ?
Euronext Eurozone 300 Index Weightings	05 June 2023 - ?
Euronext North America 500 Index Weightings	05 June 2023 - ?
Euronext Positive Impact Water World Index Weightings	05 June 2023 - ?
Euronext Social Goods and Services World Index Weightings	05 June 2023 - ?
Euronext Transatlantic Index Weightings	05 June 2023 - ?
Euronext EZ Transatlantic Index Weightings	05 June 2023 - ?
Euronext Transatlantic 50 EW Index Weightings	05 June 2023 - ?
Euronext Growth Index Weightings	05 June 2023 - ?
Euronext Helios Space Index Weightings	05 June 2023 - ?
Euronext Custom Index Weightings	05 June 2023 - ?

3.2 CRYPTO CURRENCY INDICES

PRODUCT NAME	START DATE – END DATE
Euronext Crypto Indices	05 Aug 2022 - ?

3.3 FIXED INCOME INDICES

PRODUCT NAME	PRODUCT ID
Euronext MTS EGB Broad	16 September 2024 - ?
Euronext MTS EGB Spain	16 September 2024 - ?
Euronext MTS EGB France	16 September 2024 - ?
Euronext MTS EGB Germany	16 September 2024 - ?
Euronext MTS EGB Italy	16 September 2024 - ?
Euronext MTS EGB Austria	16 September 2024 - ?
Euronext MTS EGB Belgium	16 September 2024 - ?

Euronext Index Weightings (Redistributor) Client Specification

PRODUCT NAME	PRODUCT ID
Euronext MTS EGB Finland	16 September 2024 - ?
Euronext MTS EGB Ireland	16 September 2024 - ?
Euronext MTS EGB Netherlands	16 September 2024 - ?
Euronext MTS EGB Portugal	16 September 2024 - ?
Euronext MTS EGB EU	16 September 2024 - ?

4. DAILY DELIVERY SCHEDULE

The Index Weightings files are provided according to the following schedule:

4.1 EQUITY INDICES

PRODUCT	EOD FILES	NXTD FILES
Euronext Blue-Chip Index Weightings bundle ^{*,**}	Includes: AMS, BRU, DUB, LIS, OSL, PAR, NXTG. See below	
Euronext Blue-Chip Index Weightings – Legacy bundle ^{*,**} (formerly named Euronext Index Weightings bundle)	Includes: AMS, BRU, LIS, PAR, NXTG. See below	
Amsterdam Index Weightings	~ 19h15 CET	~ 23h30 CET
Brussels Index Weightings	~ 19h15 CET	~ 23h30 CET
Lisbon Index Weightings	~ 19h15 CET	~ 23h30 CET
Paris Index Weightings	~ 19h15 CET	~ 23h30 CET
Next Group Index Weightings*	1st batch: ~ 19h15 CET 2nd batch: ~ 22h30 CET	~ 23h30 CET
Euronext Vigeo Index Weightings	1st batch: ~ 19h15 CET 2nd batch: ~ 22h30 CET	~ 23h30 CET
Dublin Index Weightings	~ 19h15 CET	~ 23h30 CET
Oslo Børs Equity Index Weightings	~ 19h15 CET	~ 23h30 CET

* From June 2023, the data for the indices included in the new products (see list below) have been excluded from the Next Group Index Weightings product.

** From June 2023, the Euronext Vigeo Index Weightings product has been excluded from the Euronext Index Weightings bundle product

PRODUCT	EOD FILES	NXTD FILES
Euronext World Index Weightings	1st batch: ~ 19h15 CET 2nd batch: ~ 22h30 CET	~ 23h30 CET
Euronext Developed Market Index Weightings	1st batch: ~ 19h15 CET 2nd batch: ~ 22h30 CET	~ 23h30 CET
Euronext Asia Pacific 500 Index Weightings	~ 19h15 CET	~ 23h30 CET

PRODUCT	EOD FILES	NXTD FILES
Euronext Europe 500 Index Weightings	~ 19h15 CET	~ 23h30 CET
Euronext Eurozone 300 Index Weightings	~ 19h15 CET	~ 23h30 CET
Euronext North America 500 Index Weightings	1st batch: ~ 19h15 CET 2nd batch: ~ 22h30 CET	~ 23h30 CET
Euronext Positive Impact Water World Index Weightings	1st batch: ~ 19h15 CET 2nd batch: ~ 22h30 CET	~ 23h30 CET
Euronext Social Goods and Services World Index Weightings	1st batch: ~ 19h15 CET 2nd batch: ~ 22h30 CET	~ 23h30 CET
Euronext Transatlantic Index Weightings	1st batch: ~ 19h15 CET 2nd batch: ~ 22h30 CET	~ 23h30 CET
Euronext EZ Transatlantic Index Weightings	1st batch: ~ 19h15 CET 2nd batch: ~ 22h30 CET	~ 23h30 CET
Euronext Transatlantic 50 EW Index Weightings	1st batch: ~ 19h15 CET 2nd batch: ~ 22h30 CET	~ 23h30 CET
Euronext Growth Index Weightings	~ 19h15 CET	~ 23h30 CET
Euronext Helios Space Index Weightings	1st batch: ~ 19h15 CET 2nd batch: ~ 22h30 CET	~ 23h30 CET
Euronext Custom Index Weightings	1st batch: ~ 19h15 CET 2nd batch: ~ 22h30 CET	~ 23h30 CET

4.2 CRYPTO CURRENCY INDICES

PRODUCT	ALL FILES
Euronext Crypto Indices	~ 17h05 CET

4.3 FIXED INCOME INDICES

PRODUCT NAME	ALL FILES
Euronext MTS EGB Broad	~18h00 CET

Euronext Index Weightings (Redistributor) Client Specification

PRODUCT NAME	ALL FILES
Euronext MTS EGB Spain	~18h00 CET
Euronext MTS EGB France	~18h00 CET
Euronext MTS EGB Germany	~18h00 CET
Euronext MTS EGB Italy	~18h00 CET
Euronext MTS EGB Austria	~18h00 CET
Euronext MTS EGB Belgium	~18h00 CET
Euronext MTS EGB Finland	~18h00 CET
Euronext MTS EGB Ireland	~18h00 CET
Euronext MTS EGB Netherlands	~18h00 CET
Euronext MTS EGB Portugal	~18h00 CET
Euronext MTS EGB EU	~18h00 CET

5. FILE LAYOUTS

5.1 EQUITY INDICES

5.1.1 Index Files – EOD & NXTD

The following table describes the layout that is used for the Equity Index files . This layout is not applicable to the Strategy Index File.

DATA FIELD	DATA TYPE	FIELD LENGTH / NUMBER OF DECIMALS	DATE MASK	DESCRIPTION
Calculation_Date	Date	10	yyyy-mm-dd	Date on which the calculations took place -pricing is taken from the end of this trading day-
Index_ISIN_Code	Text	12		ISIN code of the index Note: ISIN codes with “US” or “CA” prefixes are owned by CUSIP Global Services.
Index_Mnemonic	Text	12		Mnemonic code of the index
Index_Name	Text	60		Name of the index
Index_MIC	Text	4		The ISO 10383 Market Identifier Code of the index
Index_Country_Code	Text	2		The country code -2 letters- of the home market of the index
Underlying_Price_Index_ISIN_Code	Text	12		Underlying ISIN code of the Price Index – only available for total return indices Note: ISIN codes with “US” or “CA” prefixes are owned by CUSIP Global Services.
Changed	Text	3		Marked Y in case of an adjustment -only available for NXTD files-
Divisor	Number	14		Divisor for the index -see index rules for details-
Previous_Close	Number	6		Previous trading day close level of the index

DATA FIELD	DATA TYPE	FIELD LENGTH / NUMBER OF DECIMALS	DATE MASK	DESCRIPTION
Close	Number	6		Close level of the index
Close_Unrounded	Number	10		Close level of the index unrounded
Index_Capitalisation	Number	6		Market value of the index- e.g for basket indices this is the value of the basket- for all share indices this is the aggregated market value of the constituents
Number_of_Constituents	Number	0		Number of constituents in the index
Currency_Code	Text	3		Currency in which the index is calculated
Exchange_Rate	Number	8		Currency exchange rate
Effect_Gross_Total_Return	Number	14		Number of index points the Gross return index was affected by dividend payments
Effect_Net_Total_Return	Number	14		Number of index points the Net return index was affected by dividend payments
Stocks_Effect_Index	Text	256		ISIN Codes of the stocks affecting the total return index Note: ISIN codes with “US” or “CA” prefixes are owned by CUSIP Global Services.

5.1.2 Index Files – Strategy Index File

The following table describes the layout that is used for the Strategy Index file.

DATA FIELD	DATA TYPE	FIELD LENGTH / NUMBER OF DECIMALS	DATE MASK	DESCRIPTION
Calculation_Date	Date	0	yyyy-mm-dd	Date on which the calculations took place -pricing is taken from the end of this trading day-
Index_ISIN_Code	Text	12		ISIN code of the index Note: ISIN codes with “US” or “CA” prefixes are owned by CUSIP Global Services.
Index_Mnemonic	Text	12		Mnemonic code of the index
Index_Name	Text	60		Name of the index
Index_MIC	Text	4		The ISO 10383 Market Identifier Code of the index
Index_Country_Code	Text	2		The country code -2 letters- of the home market of the index
Previous_Close	Number	6		Previous trading day close level of the index
Close	Number	6		Close level of the index
Last_Rebalancing_Date	Date	0	yyyy-mm-dd	Last Rebalancing Date, for daily indices this is the previous business day, for monthly indices this is the most recent third Friday of the month.
Number_of_Days	Number	0		Number of days between the Calculation date and the Last Rebalancing Day of the index
Leverage_Factor	Number	0		Leverage/Short multiplier of the index
Interest_Rate_Name	Text	25		Interest Rate Name
Interest_Rate	Number	8		Applicable Interest Rate value as at the rebalancing date
Repo_Rate	Number	8		Applicable REPO Rate value reflecting the repurchase agreement embedded in the strategy and specific to each underlying index

DATA FIELD	DATA TYPE	FIELD LENGTH / NUMBER OF DECIMALS	DATE MASK	DESCRIPTION
Spread	Number	8		Applicable interest rate spread over Current Interest Rate date

5.1.3 Equity Stock Files – EOD & NXTD

The following table describes the layout that is used for the Equity Stock files.

DATA FIELD	DATA TYPE	FIELD LENGTH / NUMBER OF DECIMALS	DATE MASK	DESCRIPTION
Calculation_Date	Date	10	yyyy-mm-dd	Date on which the calculations took place -pricing is taken from the end of this trading day-
Index_Mnemonic	Text	6		Index mnemonic code
Component_Name	Text	60		Name of the security
Component_ISIN_Code	Text	12		The ISIN code of the security Note: ISIN codes with “US” or “CA” prefixes are owned by CUSIP Global Services.
Component_Mnemonic	Text	6		The Mnemonic code of the security
Component_MIC	Text	4		The ISO 10383 Market Identifier Code of the security
Component_Country_Code	Text	2		The country code -2 letters- of the home market of the security
Adjust_Reason	Text	60		Marked Y in case of an adjustment -only available for NXTD files-
Included_Shares	Number	6		Number of shares that are included in the index
Close_Price	Number	6		Close price of the component (in the NXTD files, can be adjusted

DATA FIELD	DATA TYPE	FIELD LENGTH / NUMBER OF DECIMALS	DATE MASK	DESCRIPTION
				for corporate actions, if applicable)
Index_Capitalisation	Number	6		Market value for the security with which it is included in the index
Net_Dividend_Amount	Number	6		Total net dividend amount that was reinvested into the index - for the security-
Gross_Dividend_Amount	Number	6		Total gross dividend amount that was reinvested into the index -for the security-
Currency_Code	Text	3		The currency the security is traded in -currency of the pricing-
Exchange_Rate	Number	8		Currency exchange rate
Industry	Text	4		Blank
Super_Sector	Text	4		Blank
Sector	Text	4		Blank
Sub_Sector	Text	4		Blank
Freefloat_Factor	Number	12		Free float factor that is applied on this security for this index
Capping_Factor	Number	12		Capping factor that is applied on this security for this index
Relative_Weight	Number	8		Relative weight of this security in this index in percentage

5.2 Crypto Currency Indices – File Layouts

5.2.1 Raw File

The following table describes the layout used for the Raw files.

DATA FIELD	DATA TYPE	FIELD LENGTH / NUMBER OF DECIMALS	DATE MASK	DESCRIPTION
FILE_DATE	Date	10	yyyy-mm-dd	Calculation date of the indices
MNEMO	Text	5		Index symbol
ISIN	Text	12		Index ISIN Note: ISIN codes with “US” or “CA” prefixes are owned by CUSIP Global Services.
LONG_NAME	Text	50		Index name
ASSET_CODE	Text	5		Crypto currency code
INSTRUMENT	Text	10		Crypto currency vs Transactions currency
MARKET	Text	15		Crypto currency exchange
TIMESTAMP	Date/Time	19	yyyy-mm-dd hh:mm:ss	Timestamp of transaction (CET)
VWMP	Number			Volume weighted medium price on a partition
VOLUME	Number			Aggregated transaction volume on a partition
CURRENCY	Text	3		Currency of the transactions
SELECTED_MARKET	Text	5		Flag indicating if a specific exchange has been selected
INCLUDED_TRANSACTIONS	Text	5		Flag indicating if the transactions within a specific exchange have been selected

5.2.2 Filtered File

The following table describes the layout used for Filtered files.

DATA FIELD	DATA TYPE	FIELD LENGTH / NUMBER OF DECIMALS	DATE MASK	DESCRIPTION
FILE_DATE	Date	10	yyyy-mm-dd	Calculation date of the indices
MNEMO	Text	5		Index symbol
ISIN	Text	12		Index ISIN Note: ISIN codes with “US” or “CA” prefixes are owned by CUSIP Global Services.
LONG_NAME	Text	50		Index name
ASSET_CODE	Text	5		Crypto currency code
INSTRUMENT	Text	10	yyyy-mm-dd	Crypto currency vs Transactions currency
MARKET	Text	15		Crypto currency exchange
TIMESTAMP	Date/Time	19	yyyy-mm-dd hh:mm:ss	Timestamp of transaction (CET)
VWMP	Number			Volume weighted medium price on a partition. Data from Raw file.
VOLUME	Number			Aggregated transaction volume on a partition. Data from Raw file.
CURRENCY	Text	3		Currency of the transactions

5.2.3 Partitions File

The following file describes the layout used for Partitions files.

DATA FIELD	DATA TYPE	FIELD LENGTH / NUMBER OF DECIMALS	DATE MASK	DESCRIPTION
FILE_DATE	Date	10	yyyy-mm-dd	Calculation date of the indices

DATA FIELD	DATA TYPE	FIELD LENGTH / NUMBER OF DECIMALS	DATE MASK	DESCRIPTION
MNEMO	Text	5		Index symbol
ISIN	Text	12		Index ISIN Note: ISIN codes with “US” or “CA” prefixes are owned by CUSIP Global Services.
LONG_NAME	Text	50		Index name
ASSET_CODE	Text	5		Crypto currency code
INSTRUMENT	Text	10	yyyy-mm-dd	Crypto currency vs Transactions currency
MARKET	Text	15		Crypto currency exchange
TIMESTAMP	Date/Time	19	yyyy-mm-dd hh:mm:ss	Timestamp of partition (CET)
VOLUME	Number			Aggregated volume of the partition. Data from Filtered file
VWMP_VOLUME	Number			(VWMP x Volume) / Aggregated Volume for a partition. Data from the Filtered file.
PARTITION_PRICE	Number			Volume / VMMP_PRICE. Data from Partitions file.
CURRENCY	Text	3		Currency of the Partition Price

5.2.4 Levels File

The following file describes the layout used for Levels files.

DATA FIELD	DATA TYPE	FIELD LENGTH / NUMBER OF DECIMALS	DATE MASK	DESCRIPTION
FILE_DATE	Date	10	yyyy-mm-dd	Calculation date of the indices
MNEMO	Text	5		Index symbol
ISIN	Text	12		Index ISIN

DATA FIELD	DATA TYPE	FIELD LENGTH / NUMBER OF DECIMALS	DATE MASK	DESCRIPTION
				Note: ISIN codes with “US” or “CA” prefixes are owned by CUSIP Global Services.
LONG_NAME	Text	50		Index name
ASSET_CODE	Text	5		Crypto currency code
INSTRUMENT	Text	10		Crypto currency vs Transactions currency
TIMESTAMP	Date/Time	19	yyyy-mm-dd hh:mm:ss	Timestamp of the Level (CET)
LEVEL	Number			End of day price / level of the indices
CURRENCY	Text	3		Currency of the Partition Price

5.3 FIXED INCOME indices – file layouts

5.3.1 Bonds Files – EOD

DATA FIELD	DATA TYPE	FIELD LENGTH / NUMBER OF DECIMALS	DATE MASK	DESCRIPTION
Calculation_Date	Date	10	yyyy-mm-dd	Date on which the calculations took place; pricing is taken from the end of this trading day
Index_Mnemonic	Text	12		Mnemonic code of the index
Index_Name	Text	60		Name of the index
Bond_ISIN_Code	Text	12		ISIN code of the index Note: ISIN codes with “US” or “CA” prefixes are owned by CUSIP Global Services.
Bond_Name	Text	60		Name of the bond

DATA FIELD	DATA TYPE	FIELD LENGTH / NUMBER OF DECIMALS	DATE MASK	DESCRIPTION
Bond_Country_Code	Text	2		The country code 2 letters of the home market of the security
Currency_Code	Text	6		The currency the security is traded in currency of the pricing
Bid_Price	Number	6		Bid Close level of the security
Ask_Price	Number	6		Ask Close level of the security
Accrued_Interest	Number	6		Accrued interest of of the instrument
Amount_Outstanding	Number			Amount Outstanding of the instrument as of the cutoff date
Maturity_Date	Date	10	yyyy-mm-dd	Date of payment of the instrument
Coupon_Rate	Number	6		Current coupon rate, expressed as a percentage
Coupon_Freq	Number	2		Frequency of the coupon
Coupon_Cash	Number	6		Actual cash amount paid to bondholders as interest
Yield_To_Maturity	Number	2		Yield to Maturity of the instrument
Convexity	Number	2		Convexity of the instrument
Macaulay_Duration	Number	2		Macaulay duration of the instrument
Modified_Duration	Number	2		Modified duration of the instrument
Capping_Factor	Number	12		Factor increasing/decreasing the bond weight in the index
Exchange_Rate	Number	6		Currency exchange rate
Market_Value	Number	6		Market value for the security with which it is included in the index
Relative_Weight	Number	8		Relative weight of this bond in this index in percentage

5.3.2 Index Files – EOD

DATA FIELD	DATA TYPE	FIELD LENGTH / NUMBER OF DECIMALS	DATE MASK	DESCRIPTION
Calculation_Date	Date	10	yyyy-mm-dd	Date on which the calculations took place; pricing is taken from the end of this trading day
Index_Mnemonic	Text	12		Mnemonic code of the index
Index_Name	Text	60		Name of the index
Close	Number	6		Close level of the index
Previous_Close	Number	6		Previous close level of the index
Return_Daily	Number	6		Daily return of the index
Yield_To_Maturity	Number	2		Yield to Maturity of the instrument
Convexity	Number	2		Convexity of the instrument
Macaulay_Duration	Number	2		Macaulay duration of the instrument
Modified_Duration	Number	2		Modified duration of the instrument
Index_Base_Currency	Text	3		Currency in which the index is calculated
Market_Value	Number	6		Market value of the index
Market_ValueT-1	Number	6		Previous Market value of the index
Monthly_Aggregated_Cash	Number	6		Aggregate cash received since the beginning of the month
Monthly_Aggregated_CashT-1	Number	6		Previous aggregate cash received since the beginning of the month

6. FILE NAMES

Note: In all file names described in this section, “yyyymmdd” refers to the date of the file.

6.1 EQUITY INDICES

Index Files EOD and NXTD

- IDX_EU_<PRODUCT ID>_REF_INDEX_EOD_yyyyymmdd
- IDX_EU_<PRODUCT ID>_REF_INDEX_NXTD_yyyyymmdd

Stock Files EOD and NXTD

- IDX_EU_<PRODUCT ID>_REF_STOCK_EOD_yyyyymmdd
- IDX_EU_<PRODUCT ID>_REF_STOCK_NXTD_yyyyymmdd

PRODUCT	PRODUCT ID
Euronext Blue-Chip Index Weightings bundle *.*	Includes: AMS, BRU, DUB, LIS, OSL, PAR, NXTG. See below
Euronext Blue-Chip Index Weightings - Legacy bundle *.* (formerly named Euronext Index Weightings bundle)	Includes: AMS, BRU, LIS, PAR, NXTG. See below
Amsterdam Index Weightings	AMS
Brussels Index Weightings	BRU
Lisbon Index Weightings	LIS
Paris Index Weightings	PAR
Next Group Index Weightings*	NXTG
Euronext Vigeo Index Weightings	NXTVIGEO
Dublin Index Weightings	DUB
Oslo Børs Index Weightings	OSL

* From June 2023, the data for the indices included in the new products (see list below) have been excluded from the Next Group Index Weightings product.

** From June 2023, the Euronext Vigeo Index Weightings product has been excluded from the Euronext Index Weightings bundle product.

NEW PRODUCTS (LAUNCHED JUNE 2023):

PRODUCT	PRODUCT ID
Euronext World Index Weightings	ENWP
Euronext Developed Market Index Weightings	ENDM
Euronext Asia Pacific 500 Index Weightings	AS500
Euronext Europe 500 Index Weightings	EU500

PRODUCT	PRODUCT ID
Euronext Eurozone 300 Index Weightings	EZ300
Euronext North America 500 Index Weightings	NA500
Euronext Positive Impact Water World Index Weightings	PIWWP
Euronext Social Goods and Services World Index Weightings	SGSWP
Euronext Transatlantic Index Weightings	ENTP
Euronext EZ Transatlantic Index Weightings	ENZTP
Euronext Transatlantic 50 EW Index Weightings	EUS5P
Euronext Growth Index Weightings	GROWTH
Euronext Helios Space Index Weightings	HELIOS
Euronext Custom Index Weightings	CUSTOM

6.2 CRYPTO CURRENCY INDICES

6.2.1 Euronext Crypto Indices (product ID: CRYPTO) – Launched On 05 August 2022

Includes all Euronext crypto currency indices

- IDX_EU_CRYPTOCURRENCY_REF_RAW_yyyyymmdd
- IDX_EU_CRYPTOCURRENCY_REF_FILTERED_yyyyymmdd
- IDX_EU_CRYPTOCURRENCY_REF_PARTITIONS_yyyyymmdd
- IDX_EU_CRYPTOCURRENCY_REF_LEVELS_yyyyymmdd

6.3 FIXED INCOME INDICES

Index Files EOD

- IDX_FI_<PRODUCT ID>_REF_INDEX_EOD_yyyyymmdd

Bonds Files EOD

- IDX_FI_<PRODUCT ID>_REF_STOCK_EOD_yyyyymmdd

PRODUCT NAME	PRODUCT ID
Euronext MTS EGB Broad	BROAD
Euronext MTS EGB Spain	SPAIN
Euronext MTS EGB France	FRANCE
Euronext MTS EGB Germany	GERMANY
Euronext MTS EGB Italy	ITALY

Euronext Index Weightings (Redistributor) Client Specification

PRODUCT NAME	PRODUCT ID
Euronext MTS EGB Austria	AUSTRIA
Euronext MTS EGB Belgium	BELGIUM
Euronext MTS EGB Finland	FINLAND
Euronext MTS EGB Ireland	IRELAND
Euronext MTS EGB Netherlands	NETHERLANDS
Euronext MTS EGB Portugal	PORTUGAL
Euronext MTS EGB EU	EU

7. SFTP DELIVERY

7.1 SFTP Server Name

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.

Note: In each of the directories described in this section, “yyyy” refers to the generation year of the file and “mm” refers to the generation month of the file.

7.2 EQUITY INDICES

- The most-recent daily files are available on:

/IDX_EU_<PRODUCT ID>_REF_REDISTRIBUTOR/CURRENT/

- Historical archives (including the most-recent daily file) are available on:

/IDX_EU_<PRODUCT ID>_REF_REDISTRIBUTOR/IDX_EU_<PRODUCT ID>_REF_REDISTRIBUTOR_yyyy/IDX_EU_<PRODUCT ID>_REF_REDISTRIBUTOR_yyyymm

PRODUCT NAME	PRODUCT ID
Euronext Blue-Chip Index Weightings bundle **	Includes: AMS, BRU, DUB, LIS, OSL, PAR, NXTG. See below
Euronext Blue-Chip Index Weightings - Legacy bundle ** (formerly named Euronext Index Weightings bundle)	Includes: AMS, BRU, LIS, PAR, NXTG. See below
Amsterdam Index Weightings	AMS
Brussels Index Weightings	BRU
Lisbon Index Weightings	LIS
Paris Index Weightings	PAR
Next Group Index Weightings*	NXTG
Euronext Vigeo Index Weightings	NXTVIGEO
Dublin Index Weightings	DUB
Oslo Børs Index Weightings	OSL

* From June 2023, the data for the indices included in the new products (see list below) have been excluded from the Next Group Index Weightings product.

** From June 2023, the Euronext Vigeo Index Weightings product has been excluded from the Euronext Index Weightings bundle product.

NEW PRODUCTS (LAUNCHED JUNE 2023):

- The most-recent daily files are available on:
/IDX_EU_<PRODUCT ID>_REF/CURRENT/
- Historical archives (including the most-recent daily file) are available on:
/IDX_EU_<PRODUCT ID>_REF/IDX_EU_<PRODUCT ID>_REF_yyyy/IDX_EU_<PRODUCT ID>_REF_yyyymm

PRODUCT NAME	PRODUCT ID
Euronext World Index Weightings	ENWP
Euronext Developed Market Index Weightings	ENDM
Euronext Asia Pacific 500 Index Weightings	AS500
Euronext Europe 500 Index Weightings	EU500
Euronext Eurozone 300 Index Weightings	EZ300
Euronext North America 500 Index Weightings	NA500
Euronext Positive Impact Water World Index Weightings	PIWWP
Euronext Social Goods and Services World Index Weightings	SGSWP
Euronext Transatlantic Index Weightings	ENTP
Euronext EZ Transatlantic Index Weightings	ENZTP
Euronext Transatlantic 50 EW Index Weightings	EUS5P
Euronext Growth Index Weightings	GROWTH
Euronext Helios Space Index Weightings	HELIOS
Euronext Custom Index Weightings	CUSTOM

7.3 CRYPTO CURRENCY INDICES

7.3.1 Euronext Crypto Indices (product ID: CRYPTO)

- The most-recent daily files are available on:
/IDX_EU_CRYPT0_REF/CURRENT/
- Historical archives (including the most-recent daily file) are available on:
/IDX_EU_CRYPT0_REF/IDX_EU_CRYPT0_REF_yyyy/IDX_EU_CRYPT0_REF_yyyymm

7.4 FIXED INCOME INDICES

Euronext Fixed Income Indices - Launched on 16 September 2024

- The most-recent daily files are available on:
/IDX_EU_ENXT-MTS_REF/

8. EMAIL DELIVERY

FEATURE UNDER DEVELOPMENT

The customer may opt to receive an email alert when the files are available for download on the sftp server (see [section 7 - FTP/SFTP Delivery](#)) and on <https://live.euronext.com/> (see [section 9 – HTTPS Delivery](#)).

9. HTTPS delivery

The files may be accessed on <https://live.euronext.com/> using the client's credentials.

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Product Type From To

Search

FILE NAME	PRODUCT	LICENSE EXPIRATION	FILE UPDATED	FILE SIZE
No records found for that specific search				