Document title

EURONEXT STRUCTURED PRODUCTS MASTER FILE CLIENT SPECIFICATION

Version	Date
4.13.3	24 June 2021

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: – Addition of delta files – File Specifications – 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: – File Specifications – Delivery Schedule
2.3	5/12/2011	Changes: – Table 6 – Marketing Product Name (Limited SPEEDER Long)
	29/08/2012	Rebranded with new NYSE Technologies template
2.4	09/01/2013	Changes: Strike Price Interpretation Rules New MarketIng Product Names – Bonus Cappé Last Minute – Booster Long – Booster Short – Collateralized tracker certificate – Rendement Certificaat – Sprinter BEST Long – Sprinter BEST Short – Turbo Illimite BEST Call – Turbo Illimite BEST Put
3.0	25/02/2013	**Effective mid-April 2013** Release of Primary Market Service and other field enhancements Changes :

VERSION NO.	DATE	CHANGE DESCRIPTION
		– Introduction section – File Names section – File Structure section • new fields added • some existing fields modified
3.1	08/04/2013	Table 2 Structured Products File Records Minor field name changes: - Subscription_Price - Subscription_Price_Date Minor name to field example: - Subscription_Price_Type
3.2	13/12/2013	Launch of Trading After Knock-Out - 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 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 - Added section 1 – NEW DATA DELIVERY INFRASTRUCTURE - Edited section 4 – FTP DIRECTORY STRUCTURE
4.3	13/03/2015	Updated Euronext Service Operations telephone number Updated dates in section 1.2 Transition Period 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: - Added Certificat 100% bear quanto - Modified Autocall - Modified Discount Certificate - Modified Limited SPEEDER Long - Modified Limited Speeder Short - Modified Turbo Call

VERSION NO.	DATE	CHANGE DESCRIPTION
		- Modified Turbo Put
4.7	15/02/2016	Updated Euronext Service Operations phone number Updated Strike Price Interpretation Rules: - Added Leverage - Added Short
4.8	18/04/2016	Corrected Underlying_designation field length
4.9	20/12/2016	Updated Strike Price Interpretation Rules: - Added Bear Certificate
4.10	31/05/2017	Updated Strike Price Interpretation Rules: - Added Turbo Life Call - Added Turbo Life Put - Added Limited Turbo Call - Added Limited Turbo Put
4.11	20/12/2017	**Effective 02 January 2018,** - 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: Added: - Athena - SMART Turbo Long - SMART Turbo Short - Turbo Life Long - Turbo Life Short - Turbo ilimitado Call - Turbo ilimitado Put - Turbo ilimitado SL Call - Turbo ilimitado SL Put - Turbo Illimite Smart Call - Turbo Illimite Smart Put - Unlimited Turbo Call - Unlimited Turbo Put Updated: - Discount Certificate
4.12	30/10/2019	Updated Strike Price Interpretation Rules: Added: - Bonus Certificaat

VERSION NO.	DATE	CHANGE DESCRIPTION
4.12a	12/02/2020	Updated Strike Price Interpretation Rules: Added: - tJUMPER
4.13	28/02/2020	**Effective mid-May 2020** - Updated Daily Batch and Daily Delta file layout - Updated Auxiliary file layout - Updated Strike Price Interpretation Rules (see section 2.5): Deleted all current marketing product names. Added new marketing product names (see section 2.5.1) - Athena - Bonus Certificate - Call Spread - Capped Bonus Certificate - Constant Leverage Certificate Long - Constant Leverage Certificate Short - Discount Certificate - Double Knock-Out Warrant - Express Certificate - Knock-Out Warrant Call - Knock-Out Warrant Life Call - Knock-Out Warrant Life Put - Knock-Out Warrant Put - Mini-Future Long - Mini-Future Short - Open-End Knock-Out Warrant Call - Open-End Knock-Out Warrant Put - Put Spread - Reverse Tracker Certificate - SMART Mini-Future Long - SMART Mini-Future Short - Structured Note - Tracker Certificate - Tracker Certificate Quanto - Warrant Call - Warrant Put
4.13.1	09/04/2020	**Effective 01 June 2020** Updated section 2.2.5 - Underlying_Country 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** Bermuda (4) added as an “Exercise_Type” field possible value

CONTACT INFORMATION

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FURTHER INFORMATION

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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 01:00 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) Indicates the type of change made to the Daily Batch	Alphanumeric	1	new record (A) modified record (M) 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) Put (2) N/A (Blank)
Exercise_type	Indicates the type of exercise	Alphanumeric	1	European (1) American (2)

FIELD	DEFINITION	FORMAT	LENGTH	EXAMPLE
				Mixed type (3) 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 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) Physical delivery (N) 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 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) Leveraged (L)
Strategy	Strategy type	Alphanumeric	1	Bull bear (1) Bear (2) Undetermined
Delisting_date	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
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 Brussels Lisbon Paris
First_listing_place (1st_listing_place prior to 16 March 2015)	Primary Euronext Listing Venue	Alphanumeric	25	Amsterdam Brussels Lisbon Paris
Second_listing_place (2nd_listing_place prior to 16 March 2015)	Second Euronext Listing Venue	Alphanumeric	25	Amsterdam Brussels Lisbon Paris
Third_listing_place (3rd_listing_place prior to 16 March 2015)	Third Euronext Listing Venue	Alphanumeric	25	Amsterdam Brussels Lisbon Paris

FIELD	DEFINITION	FORMAT	LENGTH	EXAMPLE
Third_strike_price (1)(2)	Third strike price	Number	15(6)	Strike Price Interpretation Rules table 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 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 (Parity_ 1warrant_underlying prior to 16 March 2015)	Number_underlying_assets/Number_structured_products	Number	7(6)	0.100000
Execution_ratio_D1 (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 (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 (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
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

FIELD	DEFINITION	FORMAT	LENGTH	EXAMPLE
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 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 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
FILLER2	This column is reserved for future use	Number	0	

FIELD	DEFINITION	FORMAT	LENGTH	EXAMPLE
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: - Product eligible for trading exclusively by Professional Investors **OR** - Product issued without a prospectus	Alphanumeric	1	Y or N
Primary_Market_Indicator	**(Primary Market field)** Indicates if the instrument class is attached to the Primary Market Segment	Alphanumeric	1	Y or N
Subscription_Price_Type	**(Primary Market field)** Indicates if subscription price is fixed or variable	Alphanumeric		Fixed (F) Variable (V)
Subscription_Start_Date	**(Primary Market field)** First day of subscription	Date	8	YYYYMMDD
Subscription_End_Date	**(Primary Market field)** Last day of subscription	Date	8	YYYYMMDD
Subscription_End_Time	**(Primary Market field)** Closing time of subscription on last day of subscription	Alphanumeric	4	HHMM

FIELD	DEFINITION	FORMAT	LENGTH	EXAMPLE
Auction_Date	**(Primary Market field)** Subscription auction date	Date	8	YYYYMMDD
Auction_Time	**(Primary Market field)** Time of auction on auction date	Alphanumeric	4	HHMM
Market_Place	**(Primary Market field)** Name associated with Market Place	Alphanumeric	25	Amsterdam Brussels Lisbon Paris
Commercialization_Country1	**(Primary Market field)** Country of commercialisation	Alphanumeric	2	ISO 3166 2-character country code
Commercialization_Country2	**(Primary Market field)** Country of commercialisation	Alphanumeric	2	ISO 3166 2-character country code
Commercialization_Country3	**(Primary Market field)** Country of commercialisation	Alphanumeric	2	ISO 3166 2-character country code
Order_Cancellation_Indicator	**(Primary Market field)** Indicates if Primary Market Broker orders can be cancelled	Alphanumeric	1	Y or N
Professional_Segment_Indicator	**(Primary Market field)** Indicates if segment is professional or not	Alphanumeric	1	Y or N
Subscription_Price	**(Primary Market field)** Subscription Price	Number	8(1)	4050.35

FIELD	DEFINITION	FORMAT	LENGTH	EXAMPLE
Subscription_Price_Date	**(Primary Market field)** 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 (field added in mid-May 2020)	For product trading in: • Continuous: start of the continuous trading phase. • Single auction: time of the auction. • Double auction: time of the first auction Expressed in CET time.	Time	5	HH:MM
Closing_Time (field added in mid-May 2020)	For product trading in: • Continuous: end of the continuous trading phase. • Single auction: time of the auction. • Double auction: time of the second auction	Time	5	HH:MM

FIELD	DEFINITION	FORMAT	LENGTH	EXAMPLE
	Expressed in CET time.			
Settlement_Platform (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 (field added in mid-May 2020)	MIC of the trading venue where the instrument is trading	Alphanumeric	4	XMLI
US871m (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 (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 Not Yet Activated YYYYMMDD
Leverage_Level (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 (field added in mid-May 2020)	Indicates the classification code given to the instrument by the	Number	4	2130

FIELD	DEFINITION	FORMAT	LENGTH	EXAMPLE
	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
ISIN	ISIN 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 e.g. NLD
Language **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
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 (field added in mid-May 2020)	The Marketing Product Name in the different languages	Alphanumeric	100	Certificat 100% Quanto
Localised_Underlying_Group_Name (field added in mid-May 2020)	The Underlying Group in the different languages	Alphanumeric	100	Blé Future Septembre 2019
Localised_Underlying_Type (field added in mid-May 2020)	The name of the Underlying Type in the different languages	Alphanumeric	40	Actions
Localised_EUSIPA_Name (field added in mid-May 2020)	The EUSIPA Name in the different languages	Alphanumeric	100	Protection du capital non plafonnée

2.2.1 Market Type & Underlying Type Correspondence

CODE	MARKET TYPE
301	Warrant on Share
302	Warrant on Index

CODE	MARKET TYPE
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	Amsterdam
BRU	Brussels
LIS	Lisbon
PAR	Paris
OTH	Other

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 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
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**)

2.5 STRIKE PRICE INTERPRETATION RULES

See “Strike Price Interpretation Rules.xls” available on 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

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. FTP DIRECTORY STRUCTURE

3.1 GENERAL INFORMATION

The Euronext Master Files are offered via FTP pull over the Internet.

3.2 FTP PULL

The customer can download the files over FTP from the following FTP server:

- Production: ftp.data.euronext.com
- EUA: ftp.eua-data.euronext.com

Euronext will provide a User ID and a password to the customer that will remain valid until the customer decides to cancel the subscription.

3.3 DIRECTORY STRUCTURE FTP 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/

