

Document title

## **EURONEXT ETF MASTER FILE CLIENT SPECIFICATION**

Document type or subject

CLIENT SPECIFICATION

Revision number

Revision Number: 1.8

Date

04 January 2016

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## PREFACE

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### DOCUMENT HISTORY

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

VERSION NO.	DATE	CHANGE DESCRIPTION
1.0	12 Oct 2012	Initial draft
1.1	11 Feb 2013	Effective 04 March 2013. Added Auxiliary file.
1.2	02 Jul 2014	Rebranded with new Euronext Template Contact Information
1.3	12 Sep 2014	Updated the Euronext Service Operations email address
1.4	05 Dec 2014	Changes resulting from migration to new Euronext data delivery infrastructure – Planned for <a href="#">Mon 16 March 2015</a> <ul style="list-style-type: none"> <li>- Added section 1 – NEW DATA DELIVERY INFRASTRUCTURE</li> <li>- Added section 4 – FTP DIRECTORY STRUCTURE</li> <li>- Added section 5 – EMAIL DELIVERY</li> </ul>
1.5	16 Mar 2015	Updated Euronext Service Operations telephone number Updated dates in section 1.2 Transition Period
1.6	07 Apr 2015	Updated Delta File name
1.7	14 May 2015	Updated Euronext Service Operations email message
1.8	04 Jan 2016	Effective 01 February 2016: <ul style="list-style-type: none"> <li>- The ETV Master file and respective Delta file will be decommissioned</li> <li>- The content of the ETV Master File/Delta File will be merged into the ETF Master file and respective Delta file.</li> <li>- A new field (Product_Type) will be added to the layout of the ETF Master and respective delta file</li> </ul>

### CONTACT INFORMATION

For technical support, please contact the [Euronext Service Operations](#):

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

### FURTHER INFORMATION

For additional product information, please contact us at [databyeuronext@euronext.com](mailto:databyeuronext@euronext.com).

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## 1. INTRODUCTION

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The Euronext ETF Master File available for subscription carries referential data for all Exchange Traded Funds (ETFs), Exchange Traded Commodities (ETCs), Exchange Traded Vehicles (ETVs) and Exchange Traded Notes (ETN)s listed/traded on the Euronext cash markets. The product includes three types of files:

- A daily batch that provides information on all ETFs, ETCs, ETVs and ETNs listed on Euronext markets.
- A daily delta file that provides only information on changes to the daily batch. The changes can be additions or deletions of instruments and modifications to the characteristics of instruments that are currently listed.
- An auxiliary file (added in release 1.1. – **Effective 04 March 2013**) that provides the official Euronext ETF Segmentation in four different languages (English, French, Dutch and Portuguese).

Clients can access the daily files and also historical files.

## 2. FILE SPECIFICATIONS

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### 2.1 FILE AVAILABILITY

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

### 2.2 FILE FORMAT

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

### 2.3 FILE NAME

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

- Daily batch:
  - ETF\_EU\_ENXT\_REF\_MASTER\_BOD.ext
  - ETF\_LP\_EU\_ENXT\_REF\_MASTER\_BOD.ext
- Daily delta:
  - ETF\_EU\_ENXT\_REF\_MASTER\_BOD\_delta.ext
- Auxiliary:
  - ETF\_EU\_ENXT\_REF\_MASTER\_AUX.ext

### 2.4 STRUCTURE

#### 2.4.1 Master File

The file contain the following records:

$n$  x ETF, ETC, ETV and ETN

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

**Table 1 File Records**

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

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

FIELD	DEFINITION	FORMAT	LENGTH
<b>TER</b>	Total Expense Ratio	Alpha	250
<b>Dividend_Frequency</b>	Dividend Frequency	Alpha	250
<b>PEA</b>	Eligibility to Personal Savings Plan (Plan d'Epargne Actions). Currently applicable in France only.	Alpha	250
<b>SRD</b>	Eligibility to Deferred Settlement Service (Service de Reglement Differe). Currently applicable in France only.	Alpha	250
<b>Listing_Venue1</b>	Primary Euronext market on which the instrument is listed. Should be the same as Market_of_Reference	Alpha	250
<b>Listing_Venue2</b>	Secondary Euronext market on which the instrument is listed	Alpha	250
<b>Listing_Venue3</b>	Secondary Euronext market on which the instrument is listed	Alpha	250
<b>Market_of_Reference</b>	Primary Euronext market on which the instrument is listed	Alpha	250
<b>Settlement_Platform</b>	Name of the CSD where the trades on the instruments are settled	Alpha	250
<b>Trading_Currency</b>	Trading Currency	Alpha	250
<b>Base_Currency</b>	Base Currency	Alpha	250
<b>Trading_Group</b>	Designates the group of instruments to which the instrument belongs.	Alpha	250
<b>Tick_Size</b>	Smallest price increment of the instrument's price	Alpha	250
<b>Trading_Thresholds</b>	Limit beyond which trading is halted due to a price variation (in %)	Alpha	250
<b>Outstanding_Shares</b>	Amount of the instrument's Outstanding Shares	Alpha	25
<b>NAV</b>	Net Asset Value	Alpha	25
<b>NAV_Base_Currency</b>	Net Asset Value Base Currency	Alpha	250
<b>AUM</b>	Asset Under Management	Alpha	15
<b>Valuation_Date</b>	Calculation date of the instrument's NAV	Date	0
<b>Domiciliation</b>	Country of Registration for Sale	Alpha	250
<b>UCITSIII_compliant</b>	UCITS Compliant Flag	Alpha	250
<b>Trading_Date</b>	Price/Trading Statistics Date	Date	0

FIELD	DEFINITION	FORMAT	LENGTH
Open_Price	Open Price on Trading Date	Alpha	10
High_Price	High Price on Trading Date	Alpha	10
Low_price	Low Price on Trading Date	Alpha	10
Closing_Price	Closing Price on Trading Date	Alpha	10
Nr_Trades	Nr of Trades on Trading Date	Alpha	15
Volume	Volumes on Trading Date	Alpha	15
Turnover	Turnover on Trading Date	Alpha	15
TSpread	Trading Spread on Trading Date	Alpha	15
Variation_D_1 (Variation_D-1 prior to 16 March 2015)	Price Variation Trading Date/Trading Date-1 (in %)	Alpha	15
Nr_Trades_MTD	Accumulated number of trades Month to Date	Alpha	15
Volume_MTD	Volume Month to Date	Alpha	15
Turnover_MTD	Turnover Month to Date	Alpha	15
TSpread_MTD	Average Month to Date Bid /Ask spread of the instrument (in %)	Alpha	15
Variation_MTD	Price Variation Month to Date (in %)	Alpha	15
Nr_Trades_YTD	Accumulated number of trades Year to Date	Alpha	15
Volume_YTD	Volume Year to Date	Alpha	15
Turnover_YTD	Turnover Year to Date	Alpha	15
TSpread_YTD	Average Year to Date Bid /Ask spread of the instrument (in %)	Alpha	15
Variation_YTD	Price Variation Year to Date (in %)	Alpha	15
Nr_Liquidity_Providers	Number of active liquidity providers	Alpha	3
Product_Type	ETF, ETC, ETV or ETN	Alpha	3

#### 2.4.2 Liquidity Providers Files

The files contain the following records:

$n$  x ETF, ETC, ETV and ETN

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

**Table 2 File Records**

FIELD	DEFINITION	FORMAT	LENGTH
z ETF ISIN	ISIN Code	Alpha	25

FIELD	DEFINITION	FORMAT	LENGTH
<b>z ETF Symbol</b>	Trading Symbol	Alpha	25
<b>z ETF Trading Name</b>	Short Designation	Alpha	250
<b>z Market of Reference</b>	Primary Euronext market on which the instrument is listed	Alpha	250
<b>z LP Code</b>	Code of the liquidity provider for the instrument	Alpha	25
<b>z Liquidity Provider Name</b>	Name of the liquidity provider for the instrument	Alpha	250
<b>z LP Role Start Date</b>	Commencement date of the liquidity provider agreement for the instrument	Alpha	25

### 2.4.3 Auxiliary File

The files contain the following records:

$n$  x Euronext Segmentation values

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

**Table 3 File Records**

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

### 3. FTP DIRECTORY STRUCTURE

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The Euronext ETF Master File is offered via FTP pull via the internet.

#### 3.1 FTP PULL

The customer can download the files with 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 subscription to the product is cancelled.

#### 3.2 DIRECTORY STRUCTURE ON FTP SERVER

- Most Recent Files

```
/ETF_EU_ENXT_REF_MASTER_BOD/  
  /CURRENT/
```

- Historical Files

```
/ETF_EU_ENXT_REF_MASTER_BOD/  
  /ETF_EU_ENXT_REF_MASTER_BOD_YYYY/  
    /ETF_EU_ENXT_REF_MASTER_BOD_YYYYMM/
```

## **4. EMAIL DELIVERY**

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The Euronext ETF Master File is also available via email to one or more e-mail addresses as specified by the customer.

Customers are required to contact the Euronext Licensing Team at [databyeuronext@euronext.com](mailto:databyeuronext@euronext.com).