

Document title

EURONEXT FUNDS MASTER FILE CLIENT SPECIFICATION

Document type or subject

CLIENT SPECIFICATION

Revision number

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Date

22 May 2017

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PREFACE

DOCUMENT HISTORY

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

VERSION NO.	DATE	CHANGE DESCRIPTION
1.0	6 Jun 2016	Initial draft
1.1	22 May 2017	Replaced "Fund_Manager" with "Fund Agent Name" Added "Fund Agent Code" See Table 1 for details

CONTACT INFORMATION

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FURTHER INFORMATION

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CONTENTS

- 1. INTRODUCTION 4**
- 2. FILE SPECIFICATIONS 5**
- 3. FTP DIRECTORY STRUCTURE 8**

1. INTRODUCTION

The Euronext Funds Master File available for subscription carries referential data for all Funds listed/traded on the Euronext cash markets. The product includes two types of files:

- A daily batch that provides information on all funds 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.

Clients can access the daily files and also historical files.

2. FILE SPECIFICATIONS

2.1 FILE AVAILABILITY

The files are provided for Euronext European markets on trading days at around 05h00 CET.

2.2 FILE FORMAT

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

2.3 FILE NAME

All funds traded on the Euronext cash markets in Europe.

- Daily batch:
 - FND_EU_ENXT_REF_MASTER_BOD.ext
- Daily delta:
 - FND_EU_ENXT_REF_MASTER_BOD_delta.ext

2.4 STRUCTURE

2.4.1 Master File

The file contain the following records:

n x Fund

where n is the number of Funds traded on the Euronext cash markets in Europe.

Table 1 File Records

FIELD	DEFINITION	FORMAT	LENGTH
Listing_Date	Fund's Listing Date (yyyy/mm/dd)	Date	0
FUND_Name	Fund's Designation	Alpha	250
FUND_Trading_Name	Fund's Short Designation	Alpha	250
ISIN	Fund's ISIN Code	Alpha	25
Euronext_Code	Fund's Euronext Code	Alpha	25
CFI_code	Fund's Classification Code of Financial Instrument defined by the ISO-10962 standard	Alpha	250
Symbol	Fund's Trading Symbol	Alpha	25
Issuer	Fund's Issuer Designation	Alpha	250
Fund_Agent_Name	Fund's Agent Name	Alpha	250
Fund_Agent_Code (added in version 1.1)	Fund's Agent Code	Alpha	250
Size_Requirement	Minimum Bid / Ask Size of a Liquidity Provider'	Alpha	250

FIELD	DEFINITION	FORMAT	LENGTH
	order		
TER	Fund's Total Expense Ratio	Alpha	250
Dividend_Frequency	Fund's Dividend Frequency	Alpha	250
Listing_Venue1	Primary Euronext market on which the Fund is listed. Should be the same as Market_of_Reference	Alpha	250
Market_of_Reference	Primary Euronext market on which the Fund is listed	Alpha	250
Settlement_Platform	Name of the CSD where the trades on the Fund are settled	Alpha	250
Trading_Currency	Fund's Trading Currency	Alpha	250
Trading_Group	Designates the group of instruments to which the Fund belongs.	Alpha	250
Tick_Size	Smallest price increment of the Fund's price	Alpha	250
Trading_Thresholds	Limit beyond which trading is halted due to a price variation (in %)	Alpha	250
Outstanding_Shares	Amount of the Fund Outstanding Shares	Alpha	25
NAV (data not available until further notice)	Fund's Net Asset Value	Alpha	25
AUM (data not available until further notice)	Fund's Asset Under Management	Alpha	15
Valuation_Date	Calculation date of the Fund's NAV (yyyy/mm/dd)	Date	0
Domiciliation	Country of Registration for Sale	Alpha	250
UCITSIII_compliant	UCITS Compliant Flag	Alpha	250
Interaction Model	Fund's external interactions in post trade process (possible values: Standard; Euroclear)	Alpha	15
Maximal_Decimal_Quantity	Fund's number of decimals in tradable quantity (possible values: 0; 1; 2; 3; 4; 5)	Alpha	15
Fund_Pricing_Model	ADL replication model in execution price (possible values: Single Price; Dual Price)	Alpha	15
Cycle_Frequency	Fund's NAV update frequency (possible values: Daily, Twice a week, Weekly, Twice a month, Quarterly, Twice a year, Yearly). Please that other values may be created upon	Alpha	15

FIELD	DEFINITION	FORMAT	LENGTH
	the issuer's request, in which case no notice will be provided to clients in the form of an updated Client Specification.		
Cycle_Cut_Off_Date	Fund's cut off time for subscription orders (HHMMSS)	Alpha	15
Cycle_Settlement_delay	Number of business days between NAV publication and settlement	Alpha	15
Trading_Date	Price/Trading Statistics Date (yyyy/mm/dd)	Date	0
Open_Price	Fund's Open Price on Trading Date	Alpha	10
High_Price	Fund's High Price on Trading Date	Alpha	10
Low_price	Fund's Low Price on Trading Date	Alpha	10
Closing_Price	Fund's Closing Price on Trading Date	Alpha	10
Nr_Trades	Fund's Nr of Trades on Trading Date	Alpha	15
Volume	Fund's Volumes on Trading Date	Alpha	15
Turnover	Fund's Turnover on Trading Date	Alpha	15
Nr_Trades_MTD	Fund's Accumulated number of trades Month to Date	Alpha	15
Volume_MTD	Fund's Volume Month to Date	Alpha	15
Turnover_MTD	Fund's Turnover Month to Date	Alpha	15
TSpread_MTD	Fund's Average Month to Date Bid /Ask spread of the Fund (in %)	Alpha	15
Variation_MTD	Fund's Price Variation Month to Date (in %)	Alpha	15
Nr_Trades_YTD	Fund's Accumulated number of trades Year to Date	Alpha	15
Volume_YTD	Fund's Volume Year to Date	Alpha	15
Turnover_YTD	Fund's Turnover Year to Date	Alpha	15
TSpread_YTD	Fund's Average Year to Date Bid /Ask spread of the Fund (in %)	Alpha	15
Variation_YTD	Fund's Price Variation Year to Date (in %)	Alpha	15

3. FTP DIRECTORY STRUCTURE

The Euronext Funds 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

```
/FND_EU_ENXT_REF_MASTER_BOD/  
  /CURRENT/
```

- Historical Files

```
/FND_EU_ENXT_REF_MASTER_BOD/  
  /FND_EU_ENXT_REF_MASTER_BOD_YYYY/  
    /FND_EU_ENXT_REF_MASTER_BOD_YYYYMM/
```