

Document title

## **EURONEXT EQUITY INDEX MEMBERSHIP**

Document type or subject

CLIENT SPECIFICATION

Revision number

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Date

18 March 2024

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## PREFACE

### DOCUMENT HISTORY

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

VERSION NO.	DATE	CHANGE DESCRIPTION
1.0	23/04/2013	Initial distribution
1.1	19/06/2014	Rebranded with new Euronext Template Contact Information
1.2	12/09/2014	Updated Euronext Service Operations email address
1.3	05/12/2014	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>- Edited section 6 – FTP DIRECTORY STRUCTURE</li> <li>- Added section 7 – EMAIL DELIVERY</li> </ul>
1.4	16/03/2015	Updated Euronext Service Operations telephone number Updated date in section 1.2 Transition Period
1.5	14/05/2015	Updated Euronext Service Operations email address
1.6	25/01/2016	Updated Euronext Service Operations telephone number <b>(Effective 01 February 2016)</b> - Updated File Delivery Schedule due to creation of a 2 <sup>nd</sup> batch of EOD files
1.6.1	09/11/2018	Updated Introduction section (integration of Irish Stock Exchange indices on 04 Feb 2019) Removed section 1 – NEW DATA DELIVERY INFRASTRUCTURE
1.6.2	01/07/2020	<b>(Effective 09 November 2020)</b> Product Name change <ul style="list-style-type: none"> <li>• The “Euronext Index Membership Product” is renamed as “Euronext Equity Index Membership Product”</li> </ul> Data coverage change <ul style="list-style-type: none"> <li>• The data for Oslo Børs equity indices will be included in the product</li> </ul>
1.7	31/01/2023	<b>(Effective 27 February 2023, date subject to confirmation)</b> Two new delivery features will become available: <ul style="list-style-type: none"> <li>• File delivery <b>via SFTP</b> (see section 5 – “FTP/SFTP DELIVERY”)</li> <li>• File delivery <b>via HTTPS</b> plus email alerts (see section 7 – “HTTPS Delivery”)</li> </ul>

VERSION NO.	DATE	CHANGE DESCRIPTION
		<b>(Effective 01 May 2023)</b> Data repackaging: <ul style="list-style-type: none"> <li>Data for several indices will be removed from the Euronext Equity Index Membership bundle Product and added to new products. See section 1 – “Introduction”</li> </ul>
		<b>(Effective 20 May 2023, data subject to confirmation)</b> Two legacy delivery features will be decommissioned: <ul style="list-style-type: none"> <li>delivery via <b>FTP</b> (see section 5 - "FTP/SFTP DELIVERY")</li> <li><b>Email</b> delivery from (see section 6 – “EMAIL DELIVERY”)</li> </ul>
<b>1.7.1</b>	30/03/2023 (UPDATED DATES)	<b>(Effective 17 June 2023, data subject to confirmation)</b> Two legacy delivery features will be decommissioned: <ul style="list-style-type: none"> <li>delivery via <b>FTP</b> (see section 5 - "FTP/SFTP DELIVERY")</li> <li><b>Email</b> delivery from (see section 6 – “EMAIL DELIVERY”)</li> </ul>
	26/04/2023 (UPDATED EFFECTIVE DATE)	<b>(Effective 15 May 2023)</b> Data repackaging: Data for several indices will be removed from the Euronext Equity Index Membership bundle Product and added to new products. See section 1 – “Introduction”
<b>1.7.2</b>	12/05/2023 (UPDATED EFFECTIVE DATE)	<b>(Effective 05 June 2023)</b> Data repackaging: Data for several indices will be removed from the Euronext Equity Index Membership bundle Product and added to new products. See section 1 – “Introduction”
<b>1.7.2a</b>	09/02/2024	Updated contact information under “Further Information” section
<b>1.7.2b</b>	18/03/2024	Updated list of products available (see page 5)

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## CONTACT INFORMATION

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

- Email: [serviceoperations@euronext.com](mailto:serviceoperations@euronext.com)
- Telephone: +44 (0) 2076 608588

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## FURTHER INFORMATION

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

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## 1. INTRODUCTION

The Euronext Equity Index Membership product provides the full constituent list and identifiers for Euronext indices.

The index membership data is published three times a day in the form of two batches of End of Day (EOD) files and one batch of Next Day (NXTD):

- The EOD files carry index membership data effective on the day the data was published. The 1<sup>st</sup> batch carries EOD data for indices calculated in the European time zone and the 2<sup>nd</sup> batch carries EOD data for indices calculated in the US time zone and also all the data that was published in the 1<sup>st</sup> EOD batch.
- The NXTD files carry index membership data adjusted for changes.

### EURONEXT EQUITY INDEX MEMBERSHIP PRODUCTS AVAILABLE

Euronext offers the following Euronext Equity Index Membership products:

- Euronext Blue-Chip Index Membership bundle (product ID: ENXT)\*

\* Formerly named Euronext Equity Index Membership bundle.

From 05 June 2023, the data for the indices included in the new products listed hereafter have been excluded from the Euronext Blue-Chip Index Membership bundle product.

#### NEW PRODUCTS (LAUNCHED JUNE 2023):

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

Please check coverage of each product [here](#) (under EOD Index Data section)

## 2. DELIVERY SCHEDULE

The Index Equity Membership product offers End-of-Day (EOD) and Next Day (NXTD) files according to the following schedule:

PRODUCT NAME	EOD FILES	NXTD FILES
Euronext Blue-Chip Index Membership bundle * (formerly named Euronext Equity Index Membership bundle).	1st batch: ~ 19h15 CET 2nd batch: ~ 22h30 CET	~ 23h30 CET

\* From 05 June 2023, the data for the indices included in the new products listed hereafter have been excluded from the Euronext Blue-Chip Index Membership bundle product.

### NEW PRODUCTS (LAUNCHED ON 05 JUNE 2023):

PRODUCT NAME	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 Membership	1st batch: ~ 19h15 CET	~ 23h30 CET
Euronext Europe 500 Index Weightings	1st batch: ~ 19h15 CET	~ 23h30 CET
Euronext Eurozone 300 Index Weightings	1st batch: ~ 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 Transatlantic 50 EW Index Weightings	1st batch: ~ 19h15 CET 2nd batch: ~ 22h30 CET	~ 23h30 CET
Euronext Growth Index Weightings	1st batch: ~ 19h15 CET	~ 23h30 CET

PRODUCT NAME	EOD FILES	NXTD FILES
Euronext Custom Index Weightings	1st batch: ~ 19h15 CET 2nd batch: ~ 22h30 CET	~ 23h30 CET

### 3. FILE LAYOUTS

#### 3.1 INDEX MEMBERSHIP FILES – EOD & NXTD

**Table 1** describes the layout that will be used for the Index Membership files.

**Table 1 File Layout –Index Membership File**

DATA FIELD	DATA TYPE	FIELD LENGTH / NUMBER OF DECIMALS	DATE MASK	DESCRIPTION
File_Date	Date	10	yyyy-mm-dd	Creation date of the file. <ul style="list-style-type: none"> <li>In the EOD files, the file date is the effective date of the membership data.</li> <li>In the NXTD files, the membership data is effective on the following day according to the Euronext indices calculation calendar.</li> </ul>
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
Index_Mnemonic	Text	6		Index mnemonic code
Index_Name	Text	60		Name of the index



## 4. FILE NAMES

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

- IDX\_EU\_<PRODUCT ID>\_REF\_MEMBERSHIP\_EOD\_yyyymmdd
- IDX\_EU\_<PRODUCT ID>\_REF\_MEMBERSHIP\_NXTD\_yyyymmdd

PRODUCT NAME	PRODUCT ID
Euronext Blue-Chip Index Membership bundle* (formerly named Euronext Equity Index Membership bundle).	ENXT

\* From 05 June 2023, the data for the indices included in the new products listed hereafter have been excluded from the Euronext Blue-Chip Index Membership bundle product.

### NEW PRODUCTS (LAUNCHED JUNE 2023):

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

## 5. SFTP DELIVERY

### 5.1 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.

### 5.2 DIRECTORY NAMES

- The most-recent daily files are available on:  
/IDX\_EU\_<PRODUCT ID>\_REF\_MEMBERSHIP/CURRENT/
- Historical archives (including the most-recent daily file) are available on:  
/IDX\_EU\_<PRODUCT ID>\_REF\_MEMBERSHIP/IDX\_EU\_<PRODUCT ID>\_REF\_MEMBERSHIP\_yyyy/IDX\_EU\_<PRODUCT ID>\_REF\_MEMBERSHIP\_yyyymm

PRODUCT NAME	PRODUCT ID
Euronext Blue-Chip Index Membership bundle* (formerly named Euronext Equity Index Membership bundle).	ENXT

\* From 05 June 2023, the data for the indices included in the new products listed hereafter have been excluded from the Euronext Blue-Chip Index Membership bundle product.

#### NEW PRODUCTS (LAUNCHED 05 JUNE 2023):

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

PRODUCT NAME	PRODUCT ID
Euronext Transatlantic Index Membership	ENTP
Euronext EZ Transatlantic Index Membership	ENZTP
Euronext Transatlantic 50 EW Index Membership	EUS5P
Euronext Growth Index Membership	GROWTH
Euronext Helios Space Index Membership	HELIOS
Euronext Vigeo Index Membership	NXTVIGEO
Euronext Custom Index Membership	CUSTOM

## 6. EMAIL DELIVERY

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### 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 5 – SFTP DELIVERY](#)) and on <https://live.euronext.com/> (see [section 7 – HTTPS Delivery](#)).

## 7. HTTPS DELIVERY

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

MY DATA SHOP

My SFTP Settings

My Licenses

My Files

Product Type

From

To

- select -

DD/MM/YYYY

DD/MM/YYYY

Search

File name...

Apply

Reset

FILE NAME

PRODUCT

LICENSE EXPIRATION

FILE UPDATED

FILE SIZE

No records found for that specific search