BORSA ITALIANA

MARKET REFERENCE DATA SPECIFICATION

ADVANCE PACKAGE

Issue 1.7 – Technical Specifications

JANUARY 2021

BORSA ITALIANA

CONTENTS

1. Introduction

1.1 Document History

This document has been through the follow iterations:

Issue	Date	Description
1.0	December 2018	First draft of this document distributed to customers.
1.2	July 2020	Mot fields description review, Convertible Bonds files,Derivatives table review
1.3	September 2020	Sedex field description review, Sedex new fields addition
1.4	September 2020	Inclusion of all event in files with layout Table L and M and field addition to same layouts.
1.5	September 2020	Addition of field **AdjustmentFactor for Sedex and Calendar table**
1.6	January 2021	Addition of new files for derivatives
1.7	September 2021	Market rebranding

2. Market Reference Data

2.1 Service Overview

This service provides a number of separate full market reference data files, needed to provide all the necessary data for identifying instruments traded on Italian markets. Moreover, it contains a wide amount of relevant additional information about the instruments, that can enhance client's databases and can be used for deeper analysis.

Every day files contains market reference data related to all active instruments traded on Borsa Italiana.

Below are reported the files that are made available each day for each market.

MARKET	FILE NAME	LAYOUT TABLE
EURONEXT MILAN (MTAA) EGM (EXGM) BEM (MTAH) EURONEXT MIV MILAN (MIVX)	BRED_REFDATA_PLUS_INSTR_MTA_yyyymmdd.csv BRED_REFDATA_PLUS_DIV_MTA_yyyymmdd.csv BRED_REFDATA_PLUS_EVE_MTA_yyyymmdd.csv BRED_REFDATA_PLUS_BASK_MTA_yyyymmdd.csv BRED_REFDATA_ISINNDG_MTA_yyyymmdd.csv BRED_REFDATA_PLUS_COUP_MTA_yyyymmdd.csv BRED_REFDATA_PLUS_AMT_MTA_yyyymmdd.csv BRED_REFDATA_PLUS_CALL_MTA_yyyymmdd.csv BRED_REFDATA_PLUS_PUT_MTA_yyyymmdd.csv BRED_REFDATA_PLUS_CONV_MTA_yyyymmdd.csv	**Table A** **Table E** **Table L** **Table N** **Table O** **Table F** **Table G** **Table H** **Table I** **Table T**
ETFplus (ETFP) ATFund (ATFX)	BRED_REFDATA_PLUS_INSTR_ETF_yyyymmdd.csv BRED_REFDATA_PLUS_DIV_ETF_yyyymmdd.csv BRED_REFDATA_PLUS_EVE_ETF_yyyymmdd.csv BRED_REFDATA_PLUS_BASK_ETF_yyyymmdd.csv BRED_REFDATA_ISINNDG_ETF_yyyymmdd.csv	**Table A** **Table E** **Table L** **Table N** **Table O**
MOT (MOTX) ExtraMOT (XMOT)	BRED_REFDATA_PLUS_INSTR_MOT_yyyymmdd.csv BRED_REFDATA_PLUS_COUP_MOT_yyyymmdd.csv BRED_REFDATA_PLUS_AMT_MOT_yyyymmdd.csv BRED_REFDATA_PLUS_CALL_MOT_yyyymmdd.csv	**Table B** **Table F** **Table G** **Table H**

	BRED_REFDATA_PLUS_PUT_MOT_yyyymmdd.csv BRED_REFDATA_PLUS_EVE_MOT_yyyymmdd.csv BRED_REFDATA_PLUS_BASK_MOT_yyyymmdd.csv BRED_REFDATA_ISINNDG_MOT_yyyymmdd.csv	**Table I** **Table M** **Table N** **Table O**
SeDeX (SEDEX)	BRED_REFDATA_PLUS_INSTR_SDX_yyyymmdd.csv BRED_REFDATA_PLUS_EVE_SDX_yyyymmdd.csv BRED_REFDATA_PLUS_BASK_SDX_yyyymmdd.csv BRED_REFDATA_ISINNDG_SDX_yyyymmdd.csv	**Table C** **Table L** **Table N** **Table O**
Trading After Hours (MTAH)	BRED_REFDATA_PLUS_INSTR_TAH_yyyymmdd.csv BRED_REFDATA_PLUS_DIV_TAH_yyyymmdd.csv BRED_REFDATA_PLUS_EVE_TAH_yyyymmdd.csv BRED_REFDATA_PLUS_BASK_TAH_yyyymmdd.csv	**Table A** **Table E** **Table L** **Table N**
IDEM	BRED_REFDATA_PLUS_INSTR_DER_yyyymmdd.csv BRED_REFDATA_PLUS_TICK_DER_yyyymmdd.csv BRED_REFDATA_PLUS_SER_DER_yyyymmdd.csv BRED_REFDATA_PLUS_REACT_DER_yyyymmdd.csv BRED_REFDATA_PLUS_ADJ_DER_yyyymmdd.csv	**Table D** **Table R** **Table V** **Table Z** **Table W**
Corporate Events	BRED_REFDATA_NDG_MEETING_yyyymmdd.csv BRED_REFDATA_NDG_EVENT_yyyymmdd.csv	**Table P** **Table Q**
New Issues SeDeX	BRED_REFDATA_NEW_ISSUE_SDX_yyyymmdd.csv	**Table S**
Market Calendar	BRED_REFDATA_MKT_CALENDAR_yyyymmdd.csv	**Table U**

2.2 Access to the service

Market Data Reference files are available at Lseg sFTP server. Each Client will receive a username and password (or certificate) to access the service.

Files will be accessible for 5 days after the generation.

2.3 Caledar and Service hours

Market Reference Data files are available on published trading days on. All the files, with the exception of “New Issues SeDeX” feed, will be available indicatively within 08:00 a.m. local market time.

Please note that the feed “New Issues SeDeX” is delivered within the end of the trading session (06:30 pm of day T) and refers to instruments starting to trade the next trading day (T+1).The file is created when new instruments occurs.

2.4 Data layout

The files are created in accordance with the following specifications:

File format	Csv
Fields delimiter	; (semicolon)
Decimal symbol	. (point)
Digit grouping symbol (thousands separator)	none
Date fields format	yyyymmdd

The fields length is variable, moreover the maximum length for the field is defined in the datatype column of the tables below.

The csv files are made available in zip format, aggregated by market.

I.e. for market MTA the file to download is RED_REFDATA_PLUS_MTA_YYYYMMDD.ZIP containing files:

- BRED_REFDATA_PLUS_INSTR_MTA_yyyymmdd.csv
- BRED_REFDATA_PLUS_DIV_MTA_yyyymmdd.csv
- BRED_REFDATA_PLUS_EVE_MTA_yyyymmdd.csv
- BRED_REFDATA_PLUS_BASK_MTA_yyyymmdd.csv
- BRED_REFDATA_ISINNDG_MTA_yyyymmdd.csv
- BRED_REFDATA_PLUS_COUP_MTA_yyyymmdd.csv
- BRED_REFDATA_PLUS_AMT_MTA_yyyymmdd.csv

- BRED_REFDATA_PLUS_CALL_MTA_yyyymmdd.csv
- BRED_REFDATA_PLUS_PUT_MTA_yyyymmdd.csv
- BRED_REFDATA_PLUS_CONV_MTA_yyyymmdd.csv

2.5 Table A: Cash Instruments Record Layout

Complete reference data of all instruments listed on MTA, AIMItalia, MIV, BEM, ETFplus and ATFund markets, available for trading on the trading date indicated in the file name. These files include shares, warrants, rights and convertible bonds.

Field	DataType	Trading day in YYYYMMDD format
TradingDate	number int8	Trading day in YYYYMMDD format
InstrumentID	char(11)	Instrument ID. unique instrument identifier across the MIT system
ISINCode	char(12)	Instrument ISIN code
CountryOfRegister	char(2)	Country of Register
CurrencySign	char(3)	Trading currency applied
Market	char(5)	Market identifier value
SecurityDescription	char(40)	Security description
SecurityCode	char(6)	Alphanumeric security code
SecuritySubType	char(30)	Security subtype
MinimumLot	number 16int 4d	Indicates the minimum quantity/nominal value tradable on the market for a security
MinimumSize	number 16int 4d	Gives the minimum size of an order that may be submitted. If the Minimum Size is set to zero the minimum order size is determined by the Lot Size
ListingStartDate	number 8int	Listing start date in the YYYYMMDD format
ListingEndDate	number 8int	Listing end date in the YYYYMMDD format. Set only after instrument revocation has been communicated
ExpirationDate	number 8int	Expiration date in the YYYYMMDD format
NumberOfSharesInCirculation	number 16int	Indicates the number of shares which constitute the share capital.

AfterHoursTradingFlag	char(1)	Indicates whether a security is traded on the TAH: Y or N
StrikePrice	number 9int 6d	Strike price (exercise price)
UnderlyingISINCode	char(12)	Underlying ISIN code
UnderlyingSecurityCode	char(9)	Alphanumeric Underlying security code. In file BRED_REFDATA_INSTR_ETF this field containts the Instrument Id .
UnderlyingType	char(20)	Type of the underlying
UnderlyingDescription	char(70)	Underlying description
IssuerDescription	char(70)	Issuer description
NominalValue	number 16int 4d	Instrument Nominal Value only for share
SecurityType	char(50)	Security Type
SettlementSystem	char(50)	Type of Settlement system
SettlementDate	number 8int	Settlement date in the YYYYMMDD format
LastValidityDate	number 8int	Last validity date in the YYYYMMDD format
ExMarkerCode1	char(100)	The value of an Ex-Marker
TradingAllowed	char(10)	Indicates whether the market which the instrument belongs to is open or not on current tradingDate: - NotTraded (as the market is closed or the instrument is non negotiable in the current trading day) - Traded (as the market is open)
SettlementCycle	number 4int	The number of business days for settlement
ClearingType	char(11)	Indicates whether the instrument is cleared or not
CalendarCode	char(6)	Unique code used to identify the calendar listed in MIT308 file.
OfficialSegment	char(70)	Segment identifier value
ExerciseStartDate	number int8	Date of start of Exercise
ExerciseEndDate	number int8	Date of end of Exercise
NumberOfUnExercisedRights	number 9int	Number of rights that remain unexercised

SettlementCurrency	char(3)	Currency of settlement
ClassType	char(100)	Set only when valid
BenchmarkArea	char(50)	Area of the Benchmark
BenchmarkStyle	char(50)	Benchmark Style
LastPublishedValueDate	number int8	Date of publication of the Last Published Value
LastPublishedValue	number 9int 4d	Last Published Value
ReutersCode	char(12)	Reuters Code
BloombergCode	char(12)	Bloomberg Code
NumberOfOutstandingQuotas	number 16int	Number of outstanding quotes
OutstandingCapital	number 16int 4d	Outstanding Capital
NotionalCurrency	char(5)	Notional Currency
IssuePrice	number 3int 5d	Issue Price
CurrentCoupon	char(10)	Number of the current coupon
DetachedCoupon	char(10)	Number of the detached coupon
AccrualDate	number int8	Date of Accrual
Entitlement	char(30)	Entitlement
Status	char(30)	Status of Trading
LastRelevantNoticeDate	number int8	Date of the last relevant Notice
LastRelevantNoticeNumber	number 9int	Number of the last relevant Notice
StartOfTradingNoticeDate	number int8	Date of the Start of Trading Notice
StartOfTradingNoticeNumber	number 9int	Number of the Start of Trading Notice
SectorID	char(4)	Sector ID
Settlement	char(10)	Type of Settlement
ExerciseRatio	char(70)	Exercise Ratio
Multiplier	number 3int 6d	Multiplier
MaxSpread	number 11int 4d	Maximum Spread

DividendFrequency	char(50)	Frequency of the dividend
AnnualManagementFees	number 16int 6d	Annual Management Fees
EntryFees	number 16int 6d	Entry Fees
PerformanceFees	number 16int 6d	Performance Fees
ExitFees	number 16int 6d	Exit Fees
MinimumBid_AskQuantities	number 12int	Minimum Bid/Ask Quantities
AdjustmentFactor	number 28int 8d	Adjustment Factor
NDG	number int10	Identifying code for the Issuer
LEICode (Issuer or operator of the trading venue identifier)	char(20)	Legal entity identifier for the issuer of the instrument
MICCode	char(4)	Identifies the MIC code
RequestForAdmissionByIssuer	char(1)	Whether the issuer of the financial instrument has requested or approved the trading or admission to trading of their financial instruments on a trading venue
ApprovalDateOfAdmission	number int8	Date the issuer has approved admission to trading or trading in its financial instruments on a trading venue
RequestDateForAdmission	number int8	Date of the request for admission to trading on the trading venue.
MiFIRIdentifier	char(10)	Indicates whether the instrument falls under the following categories: 1) Non-equity financial instruments: 'SDRV' - Securitised derivatives 'SFPS' - Structured Finance Products (SFPs) 'BOND' - Bonds 'ETCS' - ETCs 'ETNS' - ETNs

		'EMAL' - Emission Allowances 'DERV' - Derivative 2) Equity financial instruments: SHRS = shares ETFS = ETFs DPRS = depositary receipts CRFT = certificates OTHR = other equity-like financial instruments Identification of Equity or Equity Like / non equity
AlternateSecurityType	char(1)	Identification of Equity or Equity Like / non equity
Liquidity	number 3int	Indicates whether the instrument is liquid or not: - 0 Illiquid - 1 Liquid - 2 Not Applicable
PreTradeLIS	number 15int	Used to specify the LIS thresholds for an instrument.

2.6 Table B: Bonds Instruments Record Layout

Complete reference data of all instruments listed on MOT and ExtraMOT and available for trading on the trading date indicated in the file name.

Field Name	Datatype	Values Description
TradingDate	number int8	Trading day in YYYYMMDD format
InstrumentID	char(11)	Instrument ID. unique instrument identifier across the MIT system
ISINCode	char(12)	Instrument ISIN code
CountryOfRegister	char(2)	Country of Register
CurrencySign	char(3)	Trading currency applied
Market	char(5)	Market identifier value

SecurityDescription	char(40)	Security description
SecuritySubType	char(30)	Security subtype
MinimumLot	number 16int 4d	Indicates the minimum quantity/nominal value tradable on the market for a security
MinimumSize	number 16int 4d	Gives the minimum size of an order that may be submitted. If the Minimum Size is set to zero the minimum order size is determined by the Lot Size
ListingStartDate	number int8	Listing start date in the YYYYMMDD format
ListingEndDate	number int8	Listing start date in the YYYYMMDD format Set only after instrument revocation has been communicated
ExpirationDate	number int8	Expiration date in the YYYYMMDD format
DirtyCleanPrice	char(8)	Dirty/Clean price (TIPO CORSO): - SECCO (Ex-Coupon) - TEL QUEL (Cum-Coupon)
GrossSettlementIndicator	char(1)	This group defines literals defining whether a MOT instrument is settled in gross or not: Y, N or Blank
TimeToMaturity	number 6int	Time to maturity in number of days
PoolFactor	number 5int 15d	Current pool factor
IssuerDescription	char(70)	Issuer description
ReferenceIndex	char(100)	Index where Bond is linked
SecurityType	char(50)	Security Type
SettlementSystem	char(50)	Type of Settlement System
SettlementDate	number int8	Settlement date in the YYYYMMDD format
LastValidityDate	number int8	Last validity date in the YYYYMMDD format
ExMarkerCode1	char(100)	The value of an Ex-Marker

TradingAllowed	char(10)	Indicates whether the market which the instrument belongs to is open or not on current tradingDate: - NotTraded (as the market is closed or the instrument is non negotiable in the current trading day) - Traded (as the market is open)
SettlementCycle	number 4int	The number of business days for settlement
ClearingType	char(11)	Indicates whether the instrument is cleared or not
CalendarCode	char(6)	Unique code used to identify the calendar listed in MIT308 file.
OfficialSegment	char(70)	Segment identifier value
SettlementCurrency	char(3)	All
RePayment	char(30)	Repayment mode
OutStanding	number 14int 4d	Initial outstanding
NotionalCurrency	char(5)	Notional Currency
AccrualDate	number int8	First Accrual Date
Subordination	char(1)	Y or N
CouponFrequency	number 3int	Frequency of the Coupon expressed in months
StructureType	char(20)	StructureType
ClassType	char(100)	ClassType
IssueDate	number int8	Date of issue
OutstandingDate	number int8	Date of outstanding
RedemptionPrice	number 3int 5d	Price of Redemption
NominalValue	number 15int 4d	Nominal Value
IssuePrice	number 3int 5d	Issue Price
CouponSpread	number 2int 5d	Coupon Spread
TypeOfInterestCalculation	char(20)	Type of interest Calculation
IssuerCategory	number int3	Category of the Issuer

LastRelevantNoticeDate	number int8	Date of the last relevant Notice related to the instrument
LastRelevantNoticeNumber	number 9int	Number of the last relevant Notice
MinimumDenomination	number 9int 10d	Minimum Denomination
Status	char(30)	Status of trading
IndexationSign	char(1)	Sign of the Indexation
IndexationDescription	char(4000)	Description of the Indexation
PeriodCouponIndicator	char(1)	Indicator of Period Coupon (Y or N)
PreType	char(50)	Pre Type
Adjusted	char(1)	Indication of Adjusted (Y or N)
FirstCouponType	char(100)	First Coupon Type
LastCouponType	char(100)	Last Coupon Type
SectorID	char(4)	Sector ID
NDG	number int10	Identifying code for the Issuer
LEICode (Issuer or operator of the trading venue identifier)	char(20)	Legal entity identifier for the issuer of the instrument,
MICCode	char(4)	Identifies the MIC code
RequestForAdmissionByIssuer	char(1)	Whether the issuer of the financial instrument has requested or approved the trading or admission to trading of their financial instruments on a trading venue
ApprovalDateOfAdmission	number int8	Date the issuer has approved admission to trading or trading in its financial instruments on a trading venue
RequestDateForAdmission	number int8	Date of the request for admission to trading on the trading venue.
MiFIR identifier	char(10)	Indicates whether the instrument falls under the following categories:

		1) Non-equity financial instruments: 'SDRV' - Securitised derivatives 'SFPS' - Structured Finance Products (SFPs) 'BOND' - Bonds 'ETCS' - ETCs 'ETNS' - ETNs 'EMAL' - Emission Allowances 'DERV' - Derivative 2) Equity financial instruments: SHRS = shares ETFS = ETFs DPRS = depositary receipts CRFT = certificates OTHR = other equity-like financial instruments
BondType	char(10)	Bond type for Bonds: 'EUSB' - Sovereign Bond 'OEPB' - Other Public Bond 'CVTB' - Convertible Bond 'CVDB' - Covered Bond 'CRPB' - Corporate Bond 'OTHR' - Other
AlternateSecurityType	char(1)	Identification of Equity or Equity Like / non equity
Liquidity	number 3int	Indicates whether the instrument is liquid or not: - 0 Illiquid - 1 Liquid - 2 Not Applicable
PreTradeLIS	number 15int	Used to specify the LIS thresholds for an instrument.

2.7 Table C: SeDeX Instruments Record Layout

Complete reference data of all instruments listed on SeDeX and available for trading on the trading date indicated in the file name.

Field Name	Datatype	Values Description
TradingDate	number int8	Trading day in YYYYMMDD format
InstrumentID	char(11)	Instrument ID. unique instrument identifier across the MIT system
ISINCode	char(12)	Instrument ISIN code
CountryOfRegister	char(2)	Country of Register
CurrencySign	char(3)	Trading currency applied
Market	char(5)	Market identifier value
SecurityDescription	char(40)	Security description
SecurityCode	char(6)	Alphanumeric security code
SecuritySubType	char(5)	Security subtype
MinimumLot	number 16int 4d	Indicates the minimum quantity/nominal value tradable on the market for a security
MinimumSize	number 16int 4d	Gives the minimum size of an order that may be submitted. If the Minimum Size is set to zero the minimum order size is determined by the Lot Size
ListingStartDate	number int8	Listing start date in the YYYYMMDD format
ListingEndDate	number int8	Listing start date in the YYYYMMDD format
ExpirationDate	number int8	Expiration date in the YYYYMMDD format
NumberOfOutstanding	number 16int	Indicates the number of shares which constitute the share capital. This value is set for shares only
AfterHoursTradingFlag	char(1)	Indicates whether a security is traded on the TAH: Y or N
StrikePrice	number 9int 6d	Strike price (exercise price for warrants)

LeverageCertificatesBarrier	number 9int 6d	Leverage Certificates Barrier
OptionStyle	char(10)	This instrument's option style
Parity	number 12int 6d	The parity of the instrument
UnderlyingISINCode	char(12)	Underlying ISIN code
UnderlyingSecurityCode	char(6)	Alphanumeric Underlying security code
UnderlyingType	char(20)	Type of the underlying
UnderlyingDescription	char(70)	Underlying description
IssuerDescription	char(70)	Issuer description
IssuerClass	char(100)	Product complexity level indicator. If blank this means that the field has not been populated
SecurityType	char(50)	Security Type
SettlementSystem	char(50)	Type of Settlement system
SettlementDate	number int8	Settlement date in the YYYYMMDD format
LastValidityDate	number int8	Last validity date in the YYYYMMDD format
ExMarkerCode1	char(100)	The value of an Ex-Marker
TradingAllowed	char(10)	- NotTraded (as the market is closed or the instrument is non negotiable in the current trading day) - Traded (as the market is open)
SettlementCycle	number 4int	The number of business days for settlement
ClearingType	char(11)	Indicates whether the instrument is cleared or not
CalendarCode	char(6)	Unique code used to identify the calendar listed in MIT308 file.
OfficialSegment	char(70)	Segment identifier value
SettlementCurrency	char(3)	All
SettlementType	char(10)	Type of Settlement

UnderlyingCurrency	char(5)	Currency of the underlying instrument
AutoCallable	char(1)	Y – Autocallable N or Null - Not Autocallable
SingleBidOnly	char(1)	Y - Bid only N - Bid & Offer Q - Bid only quote driven
StopLossPerc	number 9int 6d	Stop Loss %
StopLoss2Perc	number 9int 6d	Second Stop Loss %
SecondBarrierEvent	char(1)	Y or N
Rebate	number 9int 6d	Rebate
InitialLevel	number 9int 6d	Initial Level
NotionalCurrency	char(5)	Notional Currency
TypeOfOption	char(10)	Faculty
Multiplier	number 5int 6d	Multiplier
MarketingName	char(200)	Marketing Name
SecondStrikePrice	number 9int 6d	Second Strike Price
NominalValue	number 12int 6d	Nominal Value
Participation	number 5int 4d	Participation
Bonus	number 5int 4d	Bonus
LastRelevantNoticeDate	number int8	Date of the last relevant Notice
LastRelevantNoticeNumber	number 9int	Number of the last relevant Notice
Status	char(30)	Status of trading
Class	char(20)	Class
SectorID	char(4)	Sector
LongShort	char(1)	Long/Short Indicator
AcepiClass	char(100)	ACEPI Class
AcepiType	char(100)	ACEPI Type
NDG	number int10	Identifying code for the Issuer
LEICode (Issuer or operator of the trading venue identifier)	char(20)	Legal entity identifier for the issuer of the instrument

MICCode	char(4)	Identifies the MIC code
RequestForAdmissionByIssuer	char(1)	Whether the issuer of the financial instrument has requested or approved the trading or admission to trading of their financial instruments on a trading venue
ApprovalDateOfAdmission	number int8	Date the issuer has approved admission to trading or trading in its financial instruments on a trading venue
RequestDateForAdmission	number int8	Date of the request for admission to trading on the trading venue.
MiFIRIdentifier	char(10)	Indicates whether the instrument falls under the following categories .. 1) Non-equity financial instruments: 'SDRV' - Securitised derivatives 'SFPS' - Structured Finance Products (SFPs) 'BOND' - Bonds 'ETCS' - ETCs 'ETNS' - ETNs 'EMAL' - Emission Allowances 'DERV' - Derivative 2) Equity financial instruments: SHRS = shares ETFS = ETFs DPRS = depositary receipts CRFT = certificates OTHR = other equity-like financial instruments
AssetClassOfTheUnderlying	char(10)	The asset class of the underlying in case of Securitized Derivatives: 'INTR' - Interest rate 'EQUI' - Equity

		'COMM' - Commodity 'CRDT' - Credit 'CURR' - Currency 'EMAL' – Emission Allowances
AlternateSecurityType	char(1)	Identification of Equity or Equity Like / non equity
Liquidity	number 3int	Indicates whether the instrument is liquid or not: - 0 Illiquid - 1 Liquid - 2 Not Applicable
PreTradeLIS	number 15int	Used to specify the LIS thresholds for an instrument.
MicroCategory	Char(70)	Security micro category
SecondStopLoss	number 15int 6d	Second Stop Loss
IssueDate	Number 8int	Date of issue
AdjustmentFactor	number 28int 8d	Adjustment Factor

2.8 Table D: Derivatives Instruments Record Layout

Complete reference data of all instruments listed on IDEM and available for trading on the trading date indicated in the file name.

Field Name	Datatype	Values Description
TradingDate	number int8	Trading day in YYYYMMDD format
ISINCode	char(12)	Instrument ISIN code
Series	char(30)	Series name (external symbol)
UnderlyingISINCode	char(12)	Underlying ISIN code
UnderlyingSecurityCode	char(30)	Alphanumeric underlying security code
MaturityDate	number int8	Expiration dati in YYYYMMDD format
StrikePrice	number	Strike price
ContractSize	number	Contract_size

TypeOfUnderlying	char(70)	Type of underlying
OptionType	char(4)	Indication as to whether the derivative contract is a call (right to purchase a specific underlying asset) or a put (right to sell a specific underlying asset) or whether it cannot be determined whether it is a call or a put at the time of execution
Optionstyle	char(70)	European or American
IntrumentType	char(6)	Indicates weather the instrument is an option or a future
CorporateAction	char(1)	Indicates whether a corporate action event affects the security: Y or N
SiCo	char(6)	SiCo instrument code (the 6 characters can be split into the 4 characters containing the instrument ID and the last 2 characters containing the group ID)
MaximumQuantity	number	Maximum tradable quantity
TickTableName	char(50)	Tick Table to be applied
TickNumber	number	Tick Number
NotionalCurrency	char(20)	Currency in which the notional is denominated.
StrikePriceCurrency	char(20)	Currency of the nominal value for strike price
DeliveryType	char(4)	Indication as to whether the financial instrument is settled physically or in cash. Where delivery type cannot be determined at time of execution, the value is 'OPTL'
BaseProduct	char(4)	Base product for the underlying asset class (classification of commodities derivatives)
SubProduct	char(4)	Subproduct for the underlying asset class (classification of commodities derivatives)

FurtherSubProduct	char(4)	Further sub product for the underlying asset class (classification of commodities derivatives)

2.9 Table E: Cash Dividends and Coupons Record Layout

Shares, ETFs, ETCs, ETNs and funds Dividends and Coupons detached starting from 01.01.2012.

Field Name	Datatype	Values Description
TradingDate	number int8	Trading day in YYYYMMDD format
InstrumentID	char(11)	Instrument ID. unique instrument identifier across the MIT system
ISINCode	char(12)	Instrument ISIN code
AnnouncementDate	number 8int	Date of announcement of the dividend
PaymentDate	number 8int	Date of payment of the dividend
CouponDate	number 8int	Date of coupon detachment
CouponValue	number 23int 7d	Value of the coupon
NoticeDate	number 8int	Date of official notice
NoticeNumber	number 9int	Number of the official notice
CouponCurrency	char(5)	Currency of coupon
DividendType	char(20)	Type of dividend
DividendOwnerType	char(50)	Subject determining the dividend
DividendDefinitionType	char(50)	Definition of the dividend

2.10 Table F: Bond Coupons Record Layout

Coupon plan starting from 01.01.2012 related to bonds available for trading.

Field Name	Datatype	Values Description

TradingDate	number int8	Trading day in YYYYMMDD format
InstrumentID	char(11)	Instrument ID. unique instrument identifier across the MIT system
ISINCode	char(12)	Instrument ISIN code
StartEntitlementDate	number 8int	Date of start of the entitlement
PaymentDate	number 8int	Payment date
CouponDetachmentDate	number 8int	Date of coupon detachment
Rate	number 19int 8d	Interest Rate
Cap	number 10int 4d	Cap
Floor	number 10int 4d	Floor
ActualRate	number 19int 8d	Actual rate to be payed
ZeroCouponIndicator	char(1)	Zero coupon indicator

2.11 Table G: Bond Amortization Plan Record Layout

Amortization plan starting from 01.01.2012 related to bonds available for trading.

Field Name	Datatype	Values Description
TradingDate	number int8	Trading day in YYYYMMDD format
InstrumentID	char(11)	Instrument ID. unique instrument identifier across the MIT system
ISINCode	char(12)	Instrument ISIN code
AmortisationDate	number 8int	Date of amortization
Tranche	number 18int 3d	Tranche
RedemptionPrice	number 9int 3d	Redemption price

AmortisationBase	number 11int	Base of amortization
Spread	number 5int 2d	Spread
AmortisationPercentage	number 12int 5d	Amortization percentage
Poolfactor	number 35int 15d	Pool factor

2.12 Table H: Bond Call Record Layout

Call price and date starting from 01.01.2012 for bonds available for trading.

Field Name	Datatype	Values Description
TradingDate	number int8	Trading day in YYYYMMDD format
InstrumentID	char(11)	Instrument ID. unique instrument identifier across the MIT system
ISINCode	char(12)	Instrument ISIN code
CallPrice	number 13int 5d	Call Price
CallDate	number 8int	Call Date

2.13 Table I: Bond Put Record Layout

Put price and date starting from 01.01.2012 for bonds available for trading.

Field Name	Datatype	Values Description
TradingDate	number int8	Trading day in YYYYMMDD format
InstrumentID	char(11)	Instrument ID. unique instrument identifier across the MIT system
ISINCode	char(12)	Instrument ISIN code
PutPrice	number 13int 5d	Put Price
PutDate	number 8int	Put Date

2.14 Table L: Cash Events Record Layout

Cash instruments next events occurring starting from the trading date. Every day the files contains all the events in the futures and substitute the file of the previous day. Can happens that an event is cancelled after been announced.

Field Name	Datatype	Values Description
TradingDate	number int8	Trading day in YYYYMMDD format
InstrumentID	char(11)	Instrument ID. unique instrument identifier across the MIT system
ISINCode	char(12)	Instrument ISIN code
NDG	number 10int	Identifying code for the Issuer
EventDescription	char(75)	Description of the Event
NoticeNumber	number 10int	Number of the notice
NoticeDate	number int8	Date of the notice
EventDate	number int8	Date of the Event

2.15 Table M: Bonds Events Record Layout

Bonds next events occurring starting from the trading date. Every day the files contains all the events in the futures and substitute the file of the previous day. Can happens that an event is cancelled after been announced.

Field Name	Datatype	Values Description
TradingDate	number int8	Trading day in YYYYMMDD format
InstrumentID	char(11)	Instrument ID. unique instrument identifier across the MIT system
ISINCode	char(12)	Instrument ISIN code
NDG	number 10int	Identifying code for the Issuer
EventDescription	char(50)	Description of the Event
EventDate	Numberint8	Date of the Event

2.16 Table N: Cash and Bonds Baskets Record Layout

Cash and bonds baskets of instruments related to tradable ISINs each trading day.

Field Name	Datatype	Values Description
TradingDate	number int8	Trading day in YYYYMMDD format
InstrumentID	char(11)	Instrument ID. unique instrument identifier across the MIT system
ISINCode	char(12)	Instrument ISIN code
UnderlyingISINCode	char(12)	Underlying ISIN code
UnderlyingWeight	number 25int 8d	Weight of the Underlying
UnderlyingDescription	char(50)	Description of the Underlying

2.17 Table O: Cash Codes Record Layout

Association between tradable ISINs and NDG codes

Field Name	Datatype	Values Description
TradingDate	number int8	Trading day in YYYYMMDD format
InstrumentID	char(11)	Instrument ID. unique instrument identifier across the MIT system
ISINCode	char(12)	Instrument ISIN code
NDG	number 10int	Identifying code for the Issuer
IssuerName	char(70)	Name of the Issuer
InstrumentDescription	char(50)	Instrument Description

2.18 Table P: Issuers Meetings Record Layout

Shareholders meetings communicated to the market.

Field Name	Datatype	Values Description
NDG	number 10int	Identifying code for the Issuer
Date	number 8int	Date of publishing
FirstConvening	number 8int	Date of first convening
SecondConvening	number 8int	Date of second convening
ThirdConvening	number 8int	Date of third convening
MeetingType	char(34)	Meeting Type
NoticeNumber	number 10int	Number of the notice

2.19 Table Q: Corporate Events Record Layout

Corporate Events communicated to the market.

Field Name	Datatype	Values Description
NDG	number 10int	Identifying code for the Issuer
ISINCode	char(12)	Instrument ISIN code
ModificationDate	number 8int	Modification Date
EventDescription	char(75)	Description of the event
EventDate	number 8int	Date of the event
NoticeNumber	number 10int	Number of notice
NoticeDate	number 8int	Date of the notice

2.20 Table R: Derivatives Tick Tables Record Layout

Tick table for derivatives listed on IDEM.

Field Name	Datatype	Values Description
TradingDate	number int8	Trading Date
TickTableName	char(50)	Tick Table Name
TickValue	number	Tick Value
TickSizeLowerValue	number	Tick Size Lower Value
TickSizeUpperValue	number	Tick Size Upper Value

2.21 Table S: SeDex New Issues

Anticipation of the newly listed instruments on SeDeX market starting from the next trading day. This feed can be used for setting newly listed instruments in client's systems.

Field Name	Datatype	Values Description
ISINCode	char(12)	Instrument ISIN code
SecurityCode	char(6)	Alphanumeric security code
ListingStartDate	number int8	Listing start date in the YYYYMMDD format
UnderlyingDescription	char(50)	Underlying description
UnderlyingISINCode	char(12)	Underlying ISIN code
TypeOfOption	char(10)	Faculty
StrikePrice	number 21int 6d	Strike Price
Expirationdate	number int8	Expiration date in the YYYYMMDD format
Multiplier	number 17int 6d	Multiplier
OptionStyle	char(1)	This instrument's option style

NoticeNumber	number int9	Notice Number
Outstanding	number int12	Outstanding
Issuer	char(3)	Issuer identifier
AfterHoursTradingFlag	char(2)	Indicates whether a security is traded on the TAH: Y or N
StopLossPerc	number 21int 6d	Stop loss percentage
NominalValue	number 24int 6d	Nominal Value
Participation	number 13int 4d	Participation
Participation Down	number 13int 4d	Participation Down
InstrumentID	number int9	Instrument ID
InstrumentDescription	char(50)	Instrument Description
IssueDate	number int8	Issue date
MinumumLot	number 21int 5d	Minimum Lot
UnderlyingCurrency	char(5)	Underlying currency
FirstQuotationPrice	number 26int 8d	First Quotation Price
MarketingName	char(200)	Marketing Name
SubCategory	char(30)	Sub Category
SubCategory2	number int3	Sub Category 2
AcepiClass	number int3	Acepi Class
AcepiType	number int3	Acepi Type
LongShort	char(1)	Long/Short Indicator
ProtectionLevel	number 21int 6d	Protection Level
FloorPerc	number 21int 6d	Floor percentage
AutoCallable	char(1)	Autocallable flag

2.22 Table T:Convertible Bond Conversion Period Record Layout

Convertion Period for Convertible Bond

Field Name	Datatype	Values Description
TradingDate	number int8	Trading day in YYYYMMDD format
InstrumentID	char(11)	Instrument ID. unique instrument identifier across the MIT system
ISINCode	char(12)	Instrument ISIN code
UnderlyingWeight	number 17int 8d	Underlying Weight
ConversionStartdate	date	Starting date conversion period
ConversionEnddate	date	Ending date conversion period
ConvertibleWeight	number int9	Convertible Bond weight

2.23 Table U: Market Calendar

Open Market days in the year. File for next year available between November/December previous year.

Field Name	Datatype	Values Description
TradingDate	number int8	Trading day in YYYYMMDD format
Market	char(3)	Market that is open in tradingdate

2.24 Table V: Derivatives New Issues

The derivatives new issues contains, according to the record layout described below, the list of the day after negotiable series and the related isin-codes.

Field Name	Datatype	Values Description
Countryid	char(2)	Set to 11
underlyingtype	number	
instrgroup	Number int3	'0001' European call option '0002' European put option '0004' Future '0006' American call option '0007' American put option
underlyingisin	char(12)	Isin code of underlying instrument
contractsize	Number int9 d2	Valid only for stock option. It is the number of contracts
expirationdate	number int8	
strikeprice	number int15 d4	Strike Price. For future instrument is filled with zeroes
notationdate	number int8	It is the first trading-day of the series
series	char(32)	
isincode	char(12)	
sico	char(6)	

2.25 Table Z: Derivatives Reactivated Issues

List of Issues that has been reactivated. If there are no reactivated issues, the file is empty.

Field Name	Datatype	Values Description
data_immis	number int8	Date
external_symbol	char(20)	External symbol
sico	char(10)	sico
symbol_date	number int8	Symbol date
cod_isin	char(12)	Cod isin

2.26 Table W: Derivatives Adjusted Issues

List of new series created when an adjustment operation happens. Files contains also existing series that has been modified. File is generated only when adjustments occurs.

Field Name	Type	Notes
cod_isin_old	char(12)	Old code Sis
cod_isin_new	char(12	New Isin code
ddt_issue	date	Issue date
symbol_ccg_old	char(6)	Old ccg symbol
symbol_ccg_new	char(6)	New ccg symbol
serie_old	char(32	Old serie
serie_new	char(32	New Serie
instr_class_old	char(10)	Old Intrument class
instr_class_new	char(10)	New instrument class
cod_alfa_old	char(6)	Old alpha code
cod_alfa_new	char(6)	New alpha code
scadenza_old	number int8	Old expiry date

scadenza_new	number int8	New expiry date
strike_old	number int13 d4	Old strike
strike_new	number int13 d4	New Strike
sico_old	char(10)	Old Sico
sico_new	char(10)	New Sico

CONTACTS

Market Data Team

Piazza degli Affari, 6, 20123 Milano

marketdataBIT@borsaitaliana.it

EURONEXT

borsaitaliana.it