
Technical Specifications

22 November 2013

IDEM New Series and Isin codes - File Layout

Version 1.2



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1.0 Introduction

This document describes the record layout of the daily-series and issued-series files (they are pure ASCII files).

The daily-series files contains, according to the record layout described below, the list of the day after negotiable series and the related isin-codes. After the IDEM market closing and after having received the underlying reference price, every evening new strike prices are generated according to the series generation rules. A specific procedure assigns the isin-code to the series that are negotiable starting from the next trading day when the users can query the new series and the correspondent isin codes.

The issued-series file contains, according to the record layout described below, the list of the issued series (cum), the related isin-codes (cum), the new series (ex) and their related isin codes (ex).

2.0 Document history

Version	Date	Description of change
1.0	June 2013	Initial version
1.2	November 2013	Update Market Code markers: <ul style="list-style-type: none">• '03' Energy Market• '04' Pan European Market• '06' AGREX Market• '07' Stock Dividend Market

3.0 Daily-series

The daily-series files contains, according to the record layout described below, the list of the day after negotiable series and the related isin-codes. After the IDEM and MTA market closing and after having received the underlying reference price, every evening new strike prices are generated according to the series generation rules.

An specific procedure assigns the isin-code to the series that are negotiable starting from the next trading day when the users can query the new series and the correspondent isin codes.

3.1 Layout

FIELD	TYPE	LENGTH	VALUE	DESCRIPTION
NATIONALITY	N	2	11	
MARKET CODE	N	2		'01' Index Option market '02' Stock Option market '03' Energy Market '04' Pan European Market '06' AGREX Market '07' Stock Dividend Market
INSTRUMENT GROUP	N	4		'0001' European call option '0002' European put option '0004' Future '0006' American call option '0007' American put option
UNDERLYING CODE	A	12		Isin code of the Underlying
CONTRACT SIZE	N	Maximum 7		Valid only for stock option. It is the number of contracts
EXPIRATION DAY	A	8	Format YYYYMMDD	
STRIKE PRICE	N	Maximum 15	Dot separated	Strike Price. For future instrument is filled with zeroes
NOTATION DAY	A	8	Format YYYYMMDD	It is the first trading-day of the series
SERIES NAME	A	Maximum 32		Series name
CODE ISIN SERIE	A	12	'IT'+ CHAR(10)	Isin code
SICO	A	6		

3.2 Example

```

COUNTRY MARKET INSTRUMENT_GROUP ISIN_UNDERLYING CONTRACT_SIZE
      EXPIRATION_DATE STRIKE NOTATION_DATE SERIES_NAME ISIN SICO
11      2      6      IT0000064482      5000 20140221      .6      20131122
      PMI4B0.60      IT0011465629      IMW2z1

```

4.0 Issued series file

The issued-series file contains, according to the record layout described below, the list of the issued series (cum), the related isin -codes (cum), the new series (ex) and their related isin codes (ex).

4.1 Layout

FIELD	TYPE	LENGTH	VALUE	DESCRIPTION
SERIES NAME	A	Maximum 32		Seriesname
SICO	A	8		
EXPIRATION DAY	A	10	Format DD/MM/YYYY	
STRIKE PRICE	N	Maximum 15	Dot separator	Strike Price. For future instrument is filled with zeroes
CODE ISIN SERIE	A	12	'IT'+ CHAR(10)	Isin code
CLASS SYMBOL	A	Maximum 6		
UNDERLYING SYMBOL	A	Maximum 6		
FILLER				For each line: each field is separated by the special character 'tab'; two 'tab' separate the series-ex information from the series-cum ones.
SERIES NAME	A	Maximum 32		Seriesname
SICO	A	8		
EXPIRATION DAY	A	10	Format DD/MM/YYYY	
STRIKE PRICE	N	Maximum 15	Dot separator	Strike Price. For future instrument is filled with zeroes
CODE ISIN SERIE	A	12	'IT'+ CHAR(10)	Isin code
CLASS SYMBOL	A	Maximum 6		

FIELD	TYPE	LENGTH	VALUE	DESCRIPTION
UNDERLYING SYMBOL	A	Maximum 6		

4.2 Example

```

InstSer      SICO  ExpDate      StrkPr      ISIN Code  Simbolo classe  Sigla
Valmob IDEM New---->  InstSer      SICO  ExpDate  StrkPr      ISIN Code
      Simbolo classe      Sigla Valmob IDEM

1ENEL3L I200dA 20/12/2013      0      IT0011219398 1ENEL 1ENEL
      1ENEL3LX      I700dA 20/12/2013      0      IT0011394613 1ENEL1
      1ENEL

```