EuroTLX
-
ANA file service
-
Base

Code: ANA Base
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Contents

1. List of tables

2. Introduction

2.1. Scope

This document defines the format of the ANA files available on the EuroTLX FTP server.

~~2.2. Acronyms and Definitions~~

~~Term~~	~~Full description~~
~~Trading circuit~~	~~The system or exchange in the EuroTLX® market, on which financial instruments are tradeable.~~
~~Settlement system~~	~~The system through which a financial instrument is settled, and which is associated with the instrument/trading circuit~~
~~Records repository~~	~~The records system of EuroTLX® SIM S.p.a.~~

~~Table 2-1: Acronyms and definitions~~

~~By convention, in the list of allowed values for each field, strings are delimited by a " character (quotation mark).~~

2.2 Document history

This document has been through the follow iterations:

Issue	Date	Description
1.0	April 2014	First issue of this document published via the EuroTLX's website and distributed to customers.
1.1	July 2014	Updated version of this document published via the EuroTLX's website and distributed to customers. The changes are applied in the following sections: 4.1.17, 4.1.18
1.2	October 2014	Updated version of this document published via the EuroTLX's website and distributed to customers. The changes are applied in the following sections: 4.3.8
1.3	November 2014	Updated version of this document published via the EuroTLX's website and distributed to customers. The changes are applied in the following sections: 4.1.29

1.4	January 2015	Updated version of this document published via the EuroTLX's website and distributed to customers. The changes are applied in the following sections: 4.3.12
1.5	April 2015	Updated version of this document published via the EuroTLX's website and distributed to customers. The changes are applied in the following sections: 4.3.9, 4.3.10, 4.4.6 The release 1.5 has been posponed (see EuroTLXNews of 16 June 2015)
1.6	June 2015	Updated version of this document published via the EuroTLX's website and distributed to customers. The changes are applied in the following sections: 4.1.10, 4.1.11, 4.3. 9 respect of the release 1.4
1.7	July 2015	Updated version of this document published via the EuroTLX's website and distributed to customers. The changes, as planned in 1.5 release, are applied in the following section: 4.3.10
1.8	July 2016	Updated version of this document published via the EuroTLX's website and distributed to customers. The changes are applied in the following sections: 3, 4.3.3, 4.3.7, 4.3.8, 4.7(added), 4.8(added), 4.9(added), 4.10(added), 4.11(added), 4.12 (added)
1.9	May 2018	Updated version of this document published via the EuroTLX's website and distributed to customers. The changes are applied in the following sections: 4.13 (added), 4.14 (added)
2.0	March 2019	Updated version of this document published via the EuroTLX's website and distributed to customers. The changes are applied in the following sections: 2.2 Acronyms and Definitions (deleted), 4.1 ANA_Instrument.txt (deleted), 4.2 ANA_Market (deleted), 4.3 ANA_Instrument_Market (deleted), 4.4 ANA_Instrument_Country, 4.5 ANA_Market_Date, 4.6 ANA_CCP

In subsequent issues, where amendments have been made to the previous version, these changes will be identified using a series of side bars as illustrated opposite.

3. General

The ANA flow consists of the following files:

1. ~~**ANA_Instrument.txt (see 4.1)**~~
   ~~Contains the reference data of all financial tradeable instruments , or expected to be tradeable in a short period, in EuroTLX® market~~

2. ~~**ANA_Market.txt (see 0)**~~
   ~~No more available~~

3. ~~**ANA_Instrument_Market.txt (see 0)**~~
   ~~It indicates the trading data of the tradeable instruments, or expected to be tradeable in a short period, in EuroTLX® market.~~

4. ~~**ANA_Instrument_Country.txt (see 0)**~~
   ~~For instruments traded in EuroTLX® market, or expected to be tradeable in a short period, it indicates the security type classification, always referred to the Country IT.~~
   ~~It contains a record for each instrument and "IT" Country.~~

5. ~~**ANA_Market_Date.txt (see Error! Reference source not found.5)**~~
   ~~It shows the date when the files were created.~~
   ~~Contains one record only.~~

6. ~~**ANA_CCP.txt (see 4.6)**~~
   ~~It indicates the list of the Central CounterParties in EuroTLX® market.~~

1. **INSTR_REFDATA_EQUITY_yyyymmdd.csv (see 4.1)**
   It contains the equity segment reference data (referred to as "MIT305").

2. **INSTR_REFDATA_FIXED_INCOME_yyyymmdd.csv (see 4.2)**
   It contains the fixed income segments reference (referred to as "MIT305").

3. **INSTR_REFDATA_CERTIFICATES_DERIVATIVES_yyyymmdd.csv (see 4.3)**
   It contains the certificate segments reference data (referred to as "MIT305").

4. **INSTR_CURRENCY_EUROTLX_yyyymmdd.csv (see 4.4)**
It contains the data to manage the conversation between trading and settlement currencies (referred to as "MIT306").

5. **TLX_CALENDAR.csv (see 4.5)**
It contains the EuroTLX trading calendar (referred to as "MIT308").

6. **RFQ_MARKET_MAKER_LIST_yyyymmdd.csv (see 4.6)**
It contains for each financial instrument at least one market maker eligible to receive private RFQ (referred to as "MIT309").

7. **ANA_TargetMarketProfessionalOnly_NoKID.csv (see 4.7)**
It indicates, for all the tradeable instruments or expected to be tradeable in a short period in EuroTLX market, whether the official documentation outlines a "Professional Only" Manufacturer's Target Market and/or the absence of the KID.

8. **ANA_LP_OBLIGATIONS_TLX.csv (see 4.8)**
For each tradeable instrument, it lists the market makers or specialists liquidity obligations.
It contains a record for each instrument/market maker or specialist.

N.B.: Where specified, the lists of allowed values are for guidance only, as EuroTLX SIM SpA reserves the right to set new values without notice.

4. File Format

~~For all the files for which it is not otherwise specified, all fields are variable in length, represented by ASCII characters, and separated by a "|" (pipe) character. There are no blanks at the beginning or end.~~

~~The following table shows the notation used to define field types.~~

~~**Format**~~	~~**Len**~~	~~**Descrizione**~~
~~**Char**~~	~~n~~	~~Alphanumeric field of maximum length "n"~~
~~**Date**~~		~~Date field in the format "yyyymmdd"~~
~~**Time**~~		~~Time field in the format "hhmmss"~~
~~**Number**~~	~~n~~	~~Integer number field with maximum "n" digits~~
~~**Number**~~	~~n.m~~	~~Numerical field with maximum "n" integer numbers and "m" decimal digits, separated by the "." character.~~

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
Character set	ISO/IEC 8859-15 (Latin-9)

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

Table 4-1: Field defintions

~~4.1. Instruments~~

~~This file (**ANA_Instrument.txt**) contains the reference data of the financial instruments that are tradeable in EuroTLX® market.~~
~~Also financial instruments that are going to be traded in a future date are included.~~
~~The underlying assets are excluded. If they are provided for a tradeable instrument, they are only indicated in the Underlying description of the tradeable instrument itself.~~

~~**Field**~~	~~**Format**~~	~~**Len.**~~	~~**Ref.**~~
~~ISIN Code~~	~~Char~~	~~12~~	~~4.1.1~~
~~Long description~~	~~Char~~	~~50~~	~~4.1.2~~
~~Short description~~	~~Char~~	~~20~~	~~4.1.3~~
~~Issuer~~	~~Char~~	~~50~~	~~4.1.4~~
~~Issue currency~~	~~Char~~	~~3~~	~~4.1.5~~
~~General type~~	~~Char~~	~~50~~	~~4.1.6~~
~~Maturity date~~	~~Date~~	~~8~~	~~4.1.7~~
~~Underlying description~~	~~Char~~	~~50~~	~~4.1.8~~
~~Strike price currency~~	~~Char~~	~~3~~	~~4.1.9~~
~~Strike price~~	~~Number~~	~~10.4~~	~~4.1.10~~
~~Barrier~~	~~Number~~	~~10.4~~	~~4.1.11~~
~~Protection level~~	~~Number~~	~~10.4~~	~~4.1.12~~
~~Discount~~	~~Number~~	~~10.4~~	~~4.1.13~~
~~Weekly accrual~~	~~Number~~	~~10.4~~	~~4.1.14~~
~~CAP~~	~~Number~~	~~10.4~~	~~4.1.15~~
~~FLOOR~~	~~Number~~	~~10.4~~	~~4.1.16~~
~~Option style~~	~~Char~~	~~1~~	~~4.1.17~~
~~Option type~~	~~Char~~	~~1~~	~~4.1.18~~
~~Notional/Multiplier~~	~~Number~~	~~10.4~~	~~4.1.19~~
~~Issue underlying value~~	~~Number~~	~~10.4~~	~~4.1.20~~
~~Specification~~	~~Char~~	~~50~~	~~4.1.21~~
~~Knock in~~	~~Number~~	~~10.4~~	~~4.1.22~~
~~Knock out~~	~~Number~~	~~10.4~~	~~4.1.23~~
~~Minimum denomination~~	~~Number~~	~~10.4~~	~~4.1.24~~

~~Field~~	~~Format~~	~~Len.~~	~~Ref.~~
~~Clause~~	~~Char~~	~~50~~	~~4.1.25~~
~~Accrual method~~	~~Char~~	~~50~~	~~4.1.26~~
~~Coupon type~~	~~Char~~	~~50~~	~~4.1.27~~
~~Frequency~~	~~Number~~	~~2~~	~~4.1.28~~
~~Current coupon~~	~~Number~~	~~10.5~~	~~4.1.29~~
~~Minimum coupon~~	~~Number~~	~~10.4~~	~~4.1.30~~
~~Calculation method~~	~~Char~~	~~50~~	~~4.1.31~~
~~Conversion ratio~~	~~Number~~	~~10.4~~	~~4.1.32~~
~~Underlying reference institution~~	~~Char~~	~~50~~	~~4.1.33~~

~~4.1.1. ISIN Code~~

~~The ISIN code of the financial instrument described by the following fields.~~

~~4.1.2. Long description~~

~~Full description associated to the financial instrument.~~

~~4.1.3. Short description~~

~~Not filled.~~

~~4.1.4. Issuer~~

~~Not filled.~~

~~4.1.5. Issue currency~~

~~Not filled.~~

~~4.1.6. General type~~

~~Not filled.~~

~~4.1.7. Maturity date~~

~~The date at which the financial instrument matures. This field applies only to instruments that specifies a maturity date.~~

~~4.1.8. Underlying description~~

~~Not filled.~~

~~4.1.9. Strike price currency~~

~~Not filled.~~

~~4.1.10. Strike price~~

~~It represents the strike price of the underlying option and it will be filled for instruments that provide an option with only one strike price.~~

~~4.1.11. Barrier~~

~~It represents the barrier of the underlying option and it will be filled for instruments that provide an option with only one strike price.~~

~~4.1.12. Protection level~~

~~Not filled.~~

~~4.1.13. Discount~~

~~Not filled.~~

~~4.1.14. Weekly accrual~~

~~Not filled.~~

~~4.1.15. CAP~~

~~Not filled~~

~~4.1.16. FLOOR~~

~~Not filled.~~

~~4.1.17. Option style~~

~~Not filled.~~

~~4.1.18. Option type~~

~~Not filled.~~

~~4.1.19. Notional / Multiplier~~

~~Not filled.~~

~~4.1.20. Issue underlying value~~

~~Not filled.~~

~~4.1.21. Specification~~

~~Not filled.~~

~~4.1.22. Knock in~~

~~Not filled.~~

~~4.1.23. Knock out~~

~~Not filled.~~

~~4.1.24. Minimum denomination~~

~~Not filled.~~

~~4.1.25. Clause~~

~~Not filled.~~

~~4.1.26. Accrual method~~

~~Not filled.~~

~~4.1.27. Coupon type~~

~~Not filled.~~

~~4.1.28. Frequency~~

~~Not filled.~~

~~4.1.29. Current coupon~~

~~Not filled.~~

~~4.1.30. Minimum coupon~~

~~Not Filled.~~

~~4.1.31. Calculation method~~

~~Not Filled.~~

~~4.1.32. Conversion ratio~~

~~Not Filled.~~

~~4.1.33. Underlying reference institution~~

~~Not filled.~~

~~4.2. Market~~

~~The file **ANA_Market.txt** is no more availabe.~~

~~4.3. Instrument Market~~

~~This file (**ANA_Instrument_Market.txt**) includes the trading details of the financial instruments tradeable in EuroTLX® market. Also financial instruments that are going to be traded in a future date are included.~~

~~**Field**~~	~~**Format**~~	~~**Len.**~~	~~**Ref.**~~
~~ISIN Code~~	~~Char~~	~~12~~	~~4.3.1~~
~~Trading circuit~~	~~Char~~	~~50~~	~~4.3.2~~
~~Trading segment~~	~~Char~~	~~50~~	~~4.3.3~~
~~Trading code~~	~~Char~~	~~20~~	~~4.3.4~~
~~Trading currency~~	~~Char~~	~~3~~	~~4.3.5~~
~~Lot size~~	~~Number~~	~~10.4~~	~~4.3.6~~
~~Start Trading date~~	~~Date~~	~~8~~	~~4.3.7~~
~~End Trading date~~	~~Date~~	~~8~~	~~4.3.8~~
~~RIC Code~~	~~Char~~	~~15~~	~~4.3.9~~
~~Settlement circuit~~	~~Char~~	~~50~~	~~4.3.10~~
~~Settlement date~~	~~Date~~	~~8~~	~~4.3.11~~
~~Settlement Currency~~	~~Char~~	~~3~~	~~4.3.12~~

~~4.3.1. ISIN Code~~

~~The ISIN code for the financial instrument.~~

~~4.3.2. Trading circuit~~

~~It is always filled with "EuroTLX" which indicates the EuroTLX® market.~~

~~4.3.3. Trading segment~~

~~It represents the segment of the Market Platform the instrument belongs to.~~
~~The segment is a group of securities containing instruments with similar trading characteristics, same parameters and depository.~~
~~Below the possible values (Trading segment column).~~

~~**Trading segment**~~	~~**Description**~~
~~DGS~~	~~Domestic Settled GOVIES & Sovereign~~
~~FGS~~	~~Foreign Settled GOVIES & Sovereign~~

~~Trading segment~~	~~Description~~
~~DCF~~	~~Domestic Settled Corporate, Financial, Supra, Emerging, Other Bonds~~
~~FCF~~	~~Foreign Settled Corporate, Financial, Supra, Emerging, Other Bonds~~
~~DBB~~	~~Domestic Settled BANKING BONDS~~
~~FBB~~	~~Foreign Settled BANKING BONDS~~
~~DCE~~	~~Domestic Settled CERTIFICATES~~
~~FCE~~	~~Foreign Settled CERTIFICATES~~
~~EEQ~~	~~ETLX EQUITIES~~
~~FBP~~	~~Foreign Settled Bond Professional~~
~~FPR~~	~~Foreign Settled Professional Request~~

~~4.3.4. Trading Code~~

~~Unique security code, within the EuroTLX® market, that identifies the financial instrument.~~
~~It is equal to the ISIN code for Bonds.~~

~~4.3.5. Trading Currency~~

~~The trading currency of the financial instrument in EuroTLX®, it is identified by its ISO code.~~

~~4.3.6. Lot size~~

~~The minimum tradeable lot for the instrument.~~

~~4.3.7. Start trading date~~

~~The date at which the financial instrument begins being tradeable.~~

~~During the distribution period Start trading date is the first day of the Distribution period.~~
~~In order to identify the financial instrument that are in the "Distribution period" please see the files INSTR_REFDATA_EQUITY_yyyymmdd.csv, INSTR_REFDATA_FIXED_INCOME_yyyymmdd.csv, INSTR_REFDATA_FIXED_INCOME_yyyymmdd.csv (see 4.7, 4.8, 4.9).~~

~~4.3.8. End trading date~~

~~The date at which the financial instrument stops being tradeable.~~
~~For Equities and DR it is equal to 99991231 until eventual delisting.~~

~~During the distribution period End trading date is the last day of the Distribution period.~~
~~In order to identify the financial instrument that are in the "Distribution period" please see the files INSTR_REFDATA_EQUITY_yyyymmdd.csv, INSTR_REFDATA_FIXED_INCOME_yyyymmdd.csv, INSTR_REFDATA_FIXED_INCOME_yyyymmdd.csv (see 4.7, 4.8, 4.9).~~

~~4.3.9. RIC code~~

~~Not filled.~~

~~4.3.10. Settlement circuit~~

~~The system through which the financial instrument is settled.~~

~~The field is used to specify whether trades are settled against the CCP or bilaterally between the counterparties of the trades, according to the following:~~

- ~~If Settlement circuit in a record is equal to "Monte Titoli - Express II Gar" or to "EuroClear / ClearStream Gar" or to "T2S Gar" then trades on the financial Instrument are settled against the CCP respectively at Monte Titoli or EuroClear/ClearStream or T2S.~~
- ~~If Settlement circuit in a record is equal to "Monte Titoli - Express II" or to "EuroClear / ClearStream" or to "T2S" then the trades on financial Instrument are settled bilaterally between the counterparties of the trades respectively at MonteTitoli or EuroClear/ClearStream or T2S.~~

~~At the moment, the allowed values are:~~

~~"Monte Titoli - Express II"~~
~~"Monte Titoli - Express II Gar"~~
~~"EuroClear / ClearStream"~~
~~"EuroClear / ClearStream Gar"~~
~~"T2S"~~
~~"T2S Gar"~~

~~4.3.11. Settlement date~~

~~The settlement date for contracts involving the financial instrument referred to the trading date this file refers to. This field is empty for instruments whose "Start Trading Date" is future respect to this file reference date.~~

~~4.3.12. Settlement Currency~~

~~The settlement currency of the financial instrument in EuroTLX®, it is identified by its ISO code.~~

~~4.4. Instrument Country~~

~~This file (**ANA_Instrument_Country.txt**) indicates the security type classification of the tradeable instruments in EuroTLX® market. Also financial instruments that are going to be traded in a future date are included.~~

~~Field~~	~~Mandatory~~	~~Format~~	~~Len.~~	~~Ref.~~
~~ISIN Code~~	~~Yes~~	~~Char~~	~~12~~	~~4.4.1~~
~~Country~~	~~No~~	~~Char~~	~~2~~	~~4.4.2~~
~~Alias Code~~	~~No~~	~~Char~~	~~50~~	~~4.4.3~~
~~Alias Code Type~~	~~No~~	~~Char~~	~~50~~	~~4.4.4~~
~~Class~~	~~Yes~~	~~Char~~	~~50~~	~~4.4.5~~
~~Category~~	~~No~~	~~Char~~	~~50~~	~~4.4.6~~
~~Sub Category~~	~~No~~	~~Char~~	~~50~~	~~4.4.7~~
~~Family~~	~~No~~	~~Char~~	~~50~~	~~4.4.8~~

~~4.4.1. ISIN Code~~

~~The ISIN code for the financial instrument.~~

~~4.4.2. Country~~

~~Always filled with "IT".~~

~~4.4.3. Alias Code~~

~~Not used.~~

~~4.4.4. Alias Code type~~

~~Not used.~~

~~4.4.5. Class~~

~~The class of the financial instrument identified by the ISIN Code.~~
~~At the moment, the allowed values are:~~

~~AZIONI~~
~~DEPOSITORY RECEIPT~~
~~CERTIFICATES~~
~~COVERED WARRANT~~
~~TITOLI DI STATO ITALIA~~
~~ALTRE OBBLIGAZIONI~~
~~ABS~~
~~ALTRI TITOLI DI DEBITO~~
~~OBBLIGAZIONI BANCARIE NON EUROBOND~~
~~TITOLI DI STATO NON ITALIA~~

~~4.4.6. Category~~

~~Not filled.~~

~~4.4.7. Sub category~~

~~Not filled.~~

~~4.4.8. Family~~

~~Not Filled.~~

~~4.5. Market Date~~

~~This file (**ANA_Market_Date.txt**) contains the reference date at which all files refer to.~~

~~**Field**~~	~~**Format**~~	~~**Len.**~~	~~**Ref.**~~
~~Date~~	~~Date~~	~~8~~	~~4.5.1~~
~~Time~~	~~Time~~	~~6~~	~~4.5.2~~

~~4.5.1. Date~~

~~The date.~~

~~4.5.2. Time~~

~~The time.~~

~~4.6. Central CounterParties~~

~~This file (**ANA_CCP.txt)** contains the list of the Central CounterParties on the EuroTLX®.~~

~~Field~~	~~Format~~	~~Len.~~	~~Ref.~~
~~CCP Code~~	~~String~~	~~5~~	~~4.6.1~~
~~CCP Description~~	~~String~~	~~50~~	~~4.6.2~~

~~4.6.1. CCP Code~~

~~This is the CCP Market Code within the EuroTLX® market that identifies the Central CounterParties.~~
~~At the moment, the only allowed value is:~~

~~"1610" that refers to "Cassa di Compensazione e Garanzia"~~

~~4.6.2. CCP Description~~

~~Full descriprion of the CCP within the EuroTLX® market.~~
~~At the moment, allowed values are:~~

~~"Cassa di Compensazione e Garanzia"~~

4.1. INSTR_REFDATA_EQUITY_yyyymmdd.csv

Refers to MIT305 full specification document for record layout, data layout and field value codes.
The latest version of MIT305 document can be found at the following links:
https://www.eurotlx.com/it/manualiedocumentazionetecnica
https://www.eurotlx.com/en/manualsandtechnicaldocumentation

4.2. INSTR_REFDATA_FIXED_INCOME_yyyymmdd.csv

Refers to MIT305 full specification document for record layout, data layout and field value codes.
The latest version of MIT305 document can be found at the following links:
https://www.eurotlx.com/it/manualiedocumentazionetecnica
https://www.eurotlx.com/en/manualsandtechnicaldocumentation

4.3. INSTR_REFDATA_CERTIFICATES_DERIVATIVES_yyyymmdd.csv

Refers to MIT305 full specification document for record layout, data layout and field value codes.
The latest version of MIT305 document can be found at the following links:
https://www.eurotlx.com/it/manualiedocumentazionetecnica
https://www.eurotlx.com/en/manualsandtechnicaldocumentation

4.4. INSTR_CURRENCY_EUROTLX_yyyymmdd.csv

Refers to MIT306 full specification document for record layout and data layout.
The latest version of MIT306 document can be found at the following links:
https://www.eurotlx.com/it/manualiedocumentazionetecnica
https://www.eurotlx.com/en/manualsandtechnicaldocumentation

4.5. TLX_CALENDAR.csv

Refers to MIT308 full specification document for record layout, data layout and field value codes.
The latest version of MIT308 document can be found at the following links:
https://www.eurotlx.com/it/manualiedocumentazionetecnica
https://www.eurotlx.com/en/manualsandtechnicaldocumentation

4.6. RFQ_MARKET_MAKER_LIST_yyyymmdd.csv

Refers to MIT309 full specification document for record layout and data layout.
The latest version of MIT309 document can be found at the following links:
https://www.eurotlx.com/it/manualiedocumentazionetecnica
https://www.eurotlx.com/en/manualsandtechnicaldocumentation

4.7. ANA_TargetMarketProfessionalOnly_NoKID.csv

The file (**ANA_TargetMarketProfessionalOnly_NoKID.~~txt~~csv**) indicates, for all the tradeable instruments or expected to be tradeable in a short period in EuroTLX market, whether the official documentation outlines a "Professional Only" Manufacturer's Target Market and/or the absence of the KID.

Field	Mandatory	Format	Len.	Ref.
ISIN Code	Yes	Char	12	4.7.1
Target Market Professional Only and/or No KID	No	Char	32	4.7.2

4.7.1. ISIN Code

The ISIN code for the financial instrument.

4.7.2. Target Market Professional Only and/or No KID

Where the official documentation outlines a "Professional Only" Manufacturer's Target Market and/or the absence of the KID the value displayed is "TMPONK", otherwise the field is not filled.

4.8. ANA_LP_OBLIGATIONS_TLX_yyyymmdd.csv

For each tradeable instrument, the file **(ANA_LP_OBLIGATIONS_TLX_yyyymmdd.csv)** displays the liquidity obligations of market makers and specialists.
It contains a record for each instrument/liquidity provider.

~~The file is 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~~
~~Character set~~	~~ISO/IEC 8859-15 (Latin-9)~~

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

Field	Mandatory	Format	Len.	Ref.
Market Code	Yes	Char	4	4.8.1
Obligations	Yes	Char	100	4.8.2
Liquidity Provider	Yes	Number	4	4.8.3
Isin Code	Yes	Char	12	4.8.4
Max Spread Value	Yes	Number	30,4	4.8.5
Minimum Quote Size	Yes	Number	30,4	4.8.6
Trading Date	Yes	Date	8	4.8.7

4.8.1. Market Code

It is always filled with "ETLX" which indicates the EuroTLX® market.

4.8.2. Obligations

The allowed values are:

- "MiFiD2" (Dual side obligation)
- "LPB" (Buy side obligation)
- "LPA" (Sell side obligation)

4.8.3. Liquidity Provider

The Market Maker or Specialist, identified by the participant CED code, that has liquidity obligation on the financial instrument identified by the Isin Code field.

4.8.4. Isin Code

The ISIN code for the financial instrument.

4.8.5. Max Spread Value

The maximum spread allowed for the financial instrument identified by the Isin Code field.
This value has to be considered only if Obligations is "MiFiD2".

4.8.6. Minimum Quote Size

The minimum amount of the financial instrument for which the Liquidity Provider shall display Quotes considering the Obligations' side.

4.8.7. Trading Date

Trading day in YYYYMMDD format