EuroTLX
-
ANA file service
-
Enriched

Code: ANA Enriched
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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).

2.3. Document history

This document has been through the follow iterations:

Issue	Date	Description
3.0	February 2014	First issue of this document published via the EuroTLX's website and distributed to customers.
4.0	April 2014	Updated version of this document published via the EuroTLX's website and distributed to customers. The changes are applied in the following sections: 4.1.10, 4.1.18, 4.3
4.1	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: 4.1.6, 4.1.17, 4.1.18, 4.1.27, 4.1.29, 4.4.6, 4.7, 4.7.4
4.2	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, 4.4.7

4.3	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, 4.1.31, 4.7.4, 4.10.4
4.5	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, 4.3.12 (added)
4.6	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, 4.10 The release 4.6 has been posponed (see EuroTLXNews of 16 June 2015)
4.7	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 4.5
4.8	July 2015	Updated version of this document published via the EuroTLX's website and distributed to customers. The changes, as planned in 4.6 release, are applied in the following sections: 4.3.10, 4.10
4.9	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, 4.1.26, 4.1.28, 4.1.29, 4.1.31, 4.3.7, 4.3.8, 4.5.2, 4.11(added), 4.12(added), 4.13(added), 4.14(added), 4.15(added), 4.16 (added)
4.10	Novembre 2017	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, 4.4.7
4.11	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: 4.17 (added), 4.18 (added)

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 4.2)**
   No more available

3. **ANA_Instrument_Market.txt (see 4.3)**
   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 4.4)**
   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_Instrument_MarketMaker.txt (see 4.5)**
   For each tradeable instrument, or expected to be tradeable in a short period, it lists the market makers or specialists who have liquidity obligations on it.
   It contains a record for each instrument/market maker or specialist.

6. **ANA_Market_Date.txt (see 4.6)**
   It shows the date when the files were created.
   Contains one record only.

7. **ANA_Instrument_Coupon.txt (see 4.7)**
   It contains the coupon plans of the tradeable instruments, or expected to be tradeable in a short period, in EuroTLX® market.

8. **ANA_NextSettlementDate.txt (see 4.8)**
   For tradeable instruments, it indicates the settlement date that refers to the following trading date respect to the current date.

9. **ANA_CCP.txt (see 4.9)**
   It indicates the list of the Central CounterParties in EuroTLX® market.

10. **ExDividend.txt (see 4.10)**
    It contains the coupon plans of the tradeable instruments, or expected to be tradeable in a short period, and the corrisponding record dates when applicable.

11. **INSTR_REFDATA_EQUITY_yyyymmdd.csv (see 4.11)**
    It contains the equity segment reference data (referred to as "MIT305").

12. **INSTR_REFDATA_FIXED_INCOME_yyyymmdd.csv (see 4.12)**
    It contains the fixed income segments reference (referred to as "MIT305").

13. **INSTR_REFDATA_CERTIFICATES_DERIVATIVES_yyyymmdd.csv (see 4.13)**
It contains the certificate segments reference data (referred to as "MIT305").

14. **INSTR_CURRENCY_EUROTLX_yyyymmdd.csv (see 4.14)**
It contains the data to manage the conversation between trading and settlement currencies (referred to as "MIT306").

15. **TLX_CALENDAR.csv (see 4.15)**
It contains the EuroTLX trading calendar (referred to as "MIT308").

16. **RFQ_MARKET_MAKER_LIST_yyyymmdd.csv (see 4.16)**
It contains for each financial instrument at least one market maker eligible to receive private RFQ (referred to as "MIT309").

17. **ANA_TargetMarketProfessionalOnly_NoKID.txt (see 4.17)**
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.

18. **ANA_LP_OBLIGATIONS_TLX.csv (see 4.18)**
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.

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	Mandatory	Format	Len.	Ref.
ISIN Code	No	Char	12	4.1.1
Long description	Yes	Char	50	4.1.2
Short description	No	Char	20	4.1.3
Issuer	No	Char	50	4.1.4
Issue currency	No	Char	3	4.1.5
General type	Yes	Char	50	4.1.6
Maturity date	No	Date	8	4.1.7
Underlying description	No	Char	50	4.1.8
Strike price currency	No	Char	3	4.1.9
Strike price	No	Number	10.4	4.1.10
Barrier	No	Number	10.4	**Error! Reference source not found.**
Protection level	No	Number	10.4	4.1.12
Discount	No	Number	10.4	4.1.13
Weekly accrual	No	Number	10.4	4.1.14
CAP	No	Number	10.4	4.1.15
FLOOR	No	Number	10.4	4.1.16
Option style	No	Char	1	4.1.17
Option type	No	Char	1	4.1.17
Notional/Multiplier	No	Number	10.4	4.1.19
Issue underlying value	No	Number	10.4	4.1.20
Specification	No	Char	50	4.1.21

Field	Mandatory	Format	Len.	Ref.
Knock in	No	Number	10.4	4.1.22
Knock out	No	Number	10.4	4.1.23
Minimum denomination	No	Number	10.4	4.1.24
Clause	No	Char	50	4.1.25
Accrual method	No	Char	50	4.1.26
Coupon type	No	Char	50	4.1.27
Frequency	No	Number	2	4.1.28
Current coupon	No	Number	10.5	4.1.29
Minimum coupon	No	Number	10.4	4.1.30
Calculation method	No	Char	50	4.1.31
Conversion ratio	No	Number	10.4	4.1.32
Underlying reference institution	No	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

The entity issuing the financial instrument.

4.1.5. Issue currency

The currency in which the instrument is issued, indicated by its ISO code.

4.1.6. General type

The type of financial instrument. The allowed values are:

"BOND"
"CERTIFICATE"
"COVERED WARRANT"
"EQUITY"

“DR”

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

Description of the underlying asset of the financial instrument. This field applies only to instruments with an underlying asset.

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

It represents the kind of option (American/European/Periodic/Bermudian/Asian/Other) and it will be filled for instruments that provide an option. The allowed values are:

“A”
“E”

"P"
"B"
"S"
"O"

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

The minimum value unit, or face value, of a security.

4.1.25. Clause

Any clauses in relation to the financial instrument; a value may be specified for instruments such as bonds. Consists of a free text.

4.1.26. Accrual method

The method used for calculating the accrual rate.
At the moment, the allowed values are:

"30E/360"
"Actual/360"
"Actual/Actual"
"Actual/Actual Annual"
"Actual/365"

This information should not be considered during 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 4.11, 4.12, 4.13).

4.1.27. Coupon type

The method to determine the coupon type.
At the moment, the allowed values are:

"MULTI COUPON"
"ONE COUPON"
"REVERSE"
"STEP COUPON"
"TITOLO CON CEDOLE TF"
"TITOLO CON CEDOLE TV"
"ZERO COUPON"

4.1.28. Frequency

Frequency at which the coupon is detached, expressed as a number of months. For example, a value of 3 would mean quarterly, and 6 would mean every semester (6 months), etc.

This information should not be considered during 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 4.11, 4.12, 4.13).

4.1.29. Current coupon

The value of the current coupon. See 4.7.4 Coupon below.

This information should not be considered during 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 4.11, 4.12, 4.13).

4.1.30. Minimum coupon

Not Filled.

4.1.31. Calculation method

It represents the trading method for the bonds: dirty, clean or partly dirty and partly clean price.
At the moment, the allowed values are:
"SECCO" (ex coupon)
"TEL QUEL" (cum coupon)
"MISTO" (ex coupon for the clean part)

This information should not be considered during 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 4.11, 4.12, 4.13).

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	Mandatory	Format	Len.	Ref.
ISIN Code	Yes	Char	12	4.3.1
Trading circuit	Yes	Char	50	4.3.2
Trading segment	Yes	Char	50	4.3.3
Trading code	Yes	Char	20	4.3.4
Trading currency	Yes	Char	3	4.3.5
Lot size	Yes	Number	10.4	4.3.6
Start Trading date	Yes	Date	8	4.3.7
End Trading date	Yes	Date	8	4.3.8
RIC Code	Yes	Char	15	0
Settlement circuit	Yes	Char	50	4.3.10
Settlement date	No	Date	8	4.3.11
Settlement Currency	Yes	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 4.11, 4.12, 4.13).

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 4.11, 4.12, 4.13).

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

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

ORDINARIA
PRIVILEGIATA
RISPARMIO
RISPARMIO CONVERTIBILE
SPECIALE
DEPOSITORY RECEIPT
INVESTMENT CERTIFICATES
LEVERAGE CERTIFICATES
PLAIN VANILLA
STRUTTURATI/ESOTICI
BOT
BTP
CTZ
CCT
ALTRI TITOLI DI STATO UE
BTP INDICIZZATI
BTAN
BTF
OAT
OAT INDICIZZATI
BOBL
BUND
SCHATZE
T-NOTE
T-BOND
TIPS
OBBLIGAZIONI CORPORATE
SOVEREIGN
NEW EUROPE
OBBLIGAZ BANCARIE NON EUROBOND
OBBLIGAZIONI MERCATI EMERGENTI
OBBLIGAZIONI FINANZIARIE
COVERED BOND

OBBLIGAZ SOVRANAZIONALI/AGENCY
TITOLI DI DEBITO
ALTRI TITOLI DI STATO NON EU
ABS

4.4.7. Sub category

The sub-category of the financial instrument identified by the ISIN Code field.
At the moment, the allowed values are:

INTERNATIONAL EQUITY
INVESTMENT PRODUCTS
LEVERAGE PRODUCTS EXOTIC
LEVERAGE PRODUCTS BEAR
LEVERAGE PRODUCTS BULL
LEVERAGE PROD. COV WARR PUT
LEVERAGE PROD. COV WARR CALL
FIXED RATE
FLOATING RATE
ZERO COUPON
ONE COUPON
MULTI COUPON
REVERSE
STEP COUPON
PROFESSIONAL SEGMENT

4.4.8. Family

Not Filled.

4.5. Instrument Market Maker

This file (**ANA_Instrument_MarketMaker.txt**) contains, for each tradeable instrument, the lists of the market makers and specialists with liquidity obligations on it. Also financial instruments that are going to be traded in a future date are included.

Field	Mandatory	Format	Len.	Ref.
Trading Code	Yes	Char	12	4.5.1
Market Maker	Yes	Char	50	4.5.2

4.5.1. Trading Code

This is the unique code within the EuroTLX® market that identifies the financial instrument .
For Bonds it is equal to the ISIN code.

4.5.2. Market Maker

The market maker or specialist, identified by the participant CED code, that has liquidity obligation on the financial instrument identified by the Trading Code field.

During the distribution period the participant CED code is the Distributor autorized to offer the instrument identified by the Trading Code field.
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 4.11, 4.12, 4.13).

N.B. In the case of instruments with more than one market maker/specialist, there will be more than one number of records with the same Trading Code, but with different participants.

4.6. Market date

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

Field	Mandatory	Format	Len.	Ref.
Date	Yes	Date	8	4.6.1
Time	Yes	Time	6	4.6.2

4.6.1. Date

The date.

4.6.2. Time

The time.

4.7. Instrument Coupon

This file (**ANA_Instrument_Coupon.txt**) contains the scheduled coupon payments of the tradable instruments in EuroTLX®, when there is one coupon or part of this traded clean price. Also financial instruments that are going to be traded in a future date can be included.

Field	Mandatory	Format	Len.	Ref.
ISIN Code	Yes	Char	12	4.7.1
Interest Start Date	Yes	Date	8	4.7.2
Interest End Date	Yes	Date	8	4.7.3
Coupon	Yes	Number	10,5	4.7.4
Coupon Flag	Yes	Char	15	4.7.5

4.7.1. ISIN Code

The ISIN code of the financial instrument described in the following fields.

4.7.2. Interest Start Date

The first accrual date of the coupon identified in the field "coupon", referred to the instrument identified by the ISIN Code.

4.7.3. Interest End Date

The end of the accrual period of the coupon identified on the field "coupon", referred to the instrument identified by the ISIN Code.

4.7.4. Coupon

The coupon value on annual basis, whose accrual period begins from the "Interest Start Date" and ends on the "Interest End date".
In case of "Frequency" different from "12" , "Accrual method" equal to "Actual/Actual" and accrual period irregular (Short or long period), the coupon value is equal to the effective periodic rate on annual basis.
In case of "Frequency" different from "12" ,"Accrual method" equal to "Actual/Actual", the coupon value is equal to the periodic rate multiplied by the Frequency.

4.7.5. Coupon Flag

The field always assumes the value: "Fixed"

4.8. Next Settlement Date

This file (**ANA_NextSettlementDate.txt**) contains, for each financial tradable instrument in EuroTLX®, the settlement date that refers to the following trading day, respect to the current trading date.

Field	Mandatory	Format	Len.	Ref.
ISIN Code	Yes	Char	12	4.8.1
Trading Code	Yes	Char	20	4.8.2
Trading Date	Yes	Date	8	4.8.3
Settlement Date	Yes	Date	8	4.8.4

4.8.1. ISIN Code

The ISIN code of the financial instrument univocally identified by the Trading Code field.

4.8.2. Trading Code

This is the unique code within the EuroTLX® market that identifies the financial instrument.
It is equal to the ISIN code for Bonds.

4.8.3. Trading Date

For each financial instrument it indicates the trading date whom the settlement date in the Settlement Date field refers to (the trading date successive to the current one).

4.8.4. Settlement Date

For each financial instrument it indicates the settlement date that refers to the trading date in the Trading Date field.

4.9. Central CounterParties

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

Field	Mandatory	Format	Len.	Ref.
CCP Code	Yes	String	5	4.9.1
CCP Description	Yes	String	50	4.9.2

4.9.1. 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"

4.9.2. CCP Description

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

"Cassa di Compensazione e Garanzia"

4.10. ExDividend

The file (**ExDividend.txt**) contains the scheduled coupon payments of the tradeable instruments in EuroTLX® and the corresponding record dates, when applicable and only for financial instruments with Settlement circuit equal to "EuroClear / ClearStream" or "Monte Titoli - Express II" or "T2S". 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	4.10.1
Interest Start Date	Yes	Date	8	4.10.2
Interest End Date	Yes	Date	8	4.10.3
Coupon	Yes	Number	10,5	4.10.4
Coupon Flag	Yes	Char	15	4.10.5
Data Ex	No	Date	8	4.10.6

4.10.1. ISIN Code

The ISIN code for the financial instrument described in the following fields.

4.10.2. Interest Start Date

The first accrual date of the coupon identified on the field "coupon", referred to the instrument identified by the ISIN Code.

4.10.3. Interest End Date

The end of the accrual period of the coupon identified on the field "coupon", referred to the instrument identified by the ISIN Code.

4.10.4. Coupon

The coupon value, whose accrual period begins from the "Interest Start Date" and ends on the "Interest End date".
In case of "Frequency" different from "12" , "Accrual method" equal to "Actual/Actual" and accrual period irregular (Short or long period), the coupon value is equal to the effective periodic rate on annual basis.
In case of "Frequency" different from "12" ,"Accrual method" equal to "Actual/Actual", the coupon value is equal to the periodic rate multiplied by the Frequency.

4.10.5. Coupon Flag

The field always assumes the value: "Fixed"

4.10.6. Data Ex

The record date that refers to the coupon period beginning from the "Interest Start Date" and ending on the "Interest End date".

4.11. 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:
http://www.eurotlx.com/it/documentazionetecnica
http://www.eurotlx.com/en/technicaldocumentation

4.12. 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:
http://www.eurotlx.com/it/documentazionetecnica
http://www.eurotlx.com/en/technicaldocumentation

4.13. 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:
http://www.eurotlx.com/it/documentazionetecnica
http://www.eurotlx.com/en/technicaldocumentation

4.14. 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:
http://www.eurotlx.com/it/documentazionetecnica
http://www.eurotlx.com/en/technicaldocumentation

4.15. 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:
http://www.eurotlx.com/it/documentazionetecnica
http://www.eurotlx.com/en/technicaldocumentation

4.16. 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:
http://www.eurotlx.com/it/documentazionetecnica
http://www.eurotlx.com/en/technicaldocumentation

4.17. ANA_TargetMarketProfessionalOnly_NoKID

The file (**ANA_TargetMarketProfessionalOnly_NoKID.txt**) 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	4.17.1
Target Market Professional Only and/or No KID	No	Char	32	4.17.2

4.17.1. ISIN Code

The ISIN code for the financial instrument.

4.17.2. 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.

4.18. 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	4.18.1
Obligations	Yes	Char	100	4.18.2
Liquidity Provider	Yes	Number	4	4.18.3
Isin Code	Yes	Char	12	4.18.4
Max Spread Value	Yes	Number	30,4	4.18.5
Minimum Quote Size	Yes	Number	30,4	4.18.6
Trading Date	Yes	Date	8	4.18.7

4.18.1. Market Code

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

4.18.2. Obligations

The allowed values are:

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

4.18.3. 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.

4.18.4. Isin Code

The ISIN code for the financial instrument.

4.18.5. 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".

4.18.6. Minimum Quote Size

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

4.18.7. Trading Date

Trading day in YYYYMMDD format