M I T 3 0 5 – E u r o T L X - M I L L E N N I U M E X C H A N G E

FTP Services
Market Reference Data

Issue 4.2 · September 2018

Contents

Disclaimer

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1 Introduction

The FTP Services “Markets Reference Data” provides a free daily service for all customers directly connected to the EuroTLX markets on the Millennium Exchange platform (MIT).

1.1 Purpose

The scope of this document is to provide all the technical detailed information necessary for connecting to the FTP Services and downloading the data to the participant’s sites.

All the technical documents should be read in conjunction with the Rules and Guide to Parameters of EuroTLX Market.

Rules of EuroTLX
The Rules Book of EuroTLX Market is available at the following links:

Italian Version:
http://www.eurotlx.com/documenti/regolamentazione/regolamento

English Version
http://www.eurotlx.com/en/documenti/regolamentazione/regolamento

Trading Services webpage
More details of the Exchange’s Trading Systems, including where this document and the *Millennium Exchange Business Parameters for BIT* document will be found following go-live can be seen at:
Italian Version:
http://www.eurotlx.com/it/documentazionetecnica

English Version:
http://www.eurotlx.com/en/technicaldocumentation

1.2 Readership

This document outlines the detailed message types and fields for the Market Reference Data feed.

When read in conjunction with the other Millennium Exchange guides, it is intended that these documents provide all of the details directly connected Exchange customers require to develop to the new services.

This document is particularly relevant to technical staff within Exchange’s member firms, information vendors and other market participants interested in receiving Exchange market data.

1.3 Document series

This document is part of a series of documents which provide an overview of the trading and information services available from EuroTLX post the migration to Millennium Exchange. For reference the full range of documents is outlined below:

- **Trading**
  - MIT201 EuroTLX – Guide to New Trading System
  - MIT202 EuroTLX – FIX Trading Gateway (FIX 5.0)
  - MIT203 EuroTLX – Native Trading Gateway Specification
  - MIT204 EuroTLX – Post Trade Gateway (FIX 5.0) Specification
  - MIT205 EuroTLX – Drop Copy Gateway (FIX 5.0) Specification

- **Market Data**
  - MIT301 EuroTLX – Guide to Market Data Services
  - MIT303 EuroTLX – MITCH Specification
  - **MIT305 EuroTLX – Markets Reference Data (this document)**
  - MIT306 EuroTLX – Instrument Currency
  - MIT308 EuroTLX - Trading Calendars
  - MIT309 EuroTLX - RFQ Market Maker Reference Data
  - EuroTLX – ANA File Service – Basic
  - EuroTLX – ANA File Service – Enriched

- ***Report Reconciliation Service***
  - MIT601 EuroTLX – Report Reconciliation Service

- ***Other***
  - MIT501 EuroTLX- Guide to Testing Services
  - MIT701 EuroTLX – Connectivity Specification
  - EuroTLX – Members File Service
  - EuroTLX – RCG File Service
  - EuroTLX – Market Statistics - TLX_Listino.txt File Service

This series principally covers non-regulatory information.

The latest version of this document series can be found at the following links:

http://www.eurotlx.com/it/documentazionetecnica

http://www.eurotlx.com/en/technicaldocumentation

1.4 Document History

This document has been through the follow iterations:

Issue	Date	Description
1.0	February 2014	First issue of this document and distributed to customers.
1.1	May 2014	Updated version of this document published via the EuroTLX's website and distributed to customers. The changes are applied in the following sections: 2.5, 2.8.2
1.2	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: 2.4, 2.7
1.3	September 2014	Updated version of this document published via the EuroTLX's website and distributed to customers. The changes are applied in the following sections: 2.6
1.4	November 2014	Updated version published via EuroTLX's website and distributed to customers: "Level 2-ITCH" renamed as "MITCH"
1.5	April 2015	The changes are applied in the following sections: 1.3, 1.5, 2.5, 2.6, 2.7, 2.8.6
1.6	May 2015	The changes are applied in the following sections: 2.7
1.7	July 2015	The changes are applied in the following sections: 2.5, 2.6, 2.7

1.8	September 2015	The changes are applied in the following sections: 2.3
1.9	June 2016	The changes are applied in the following sections: 2.8.2, 2.8.10
2.0	July 2016	The changes are applied in the following sections: 1.1, 1.3, 2.5, 2.6, 2.7
3.0	July 2017	The changes are applied in the following sections: 2.5, 2.6, 2.7, 2.8.2, 2.8.3, 2.8.8, 2.8.9
3.1	July 2017	The changes are applied in the following sections: 2.5, 2.6, 2.7, 2.8.9, 2.8.11
3.2	September 2017	The changes are applied in the following sections: 2.5, 2.6, 2.7, 2.8.10
3.3	February 2018	The changes are applied in the following sections: 2.5, 2.6, 2.7
4.0	June 2018	The changes are applied in the following sections: 2.5, 2.6, 2.7.
4.1	July 2018	The changes are applied in the following sections: 2.7, 2.8.3, 2.8.5
4.2	September 2018	The changes are applied in the following sections: 2.7

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

In subsequent issues, where amendments have been made to the version 4.0, these changes will be identified using a series of side bars as illustrated opposite.

1.5 Enquiries

Please contact either Client Technology Services or your Technical Account Manager if you have any functional questions about the Millennium Exchange services outlined in this document. Client Technology Services (ITA) can be contacted at:

- Telephone: +39 0272426409 – 348 – 606 – 647
- Service Desk Free Toll Number: 00800 26772000
- Email: service-desk@borsaitaliana.it; clients-services@borsaitaliana.it

2 Market Reference Data

2.1 Calendar and Service hours

Market Reference Data files are available on published trading days. This data will be available starting from 06:00 a.m. local market time.

2.2 Access to the service

The Group will provide username and password information to each Client, which will be required to download reference data.

2.3 Service features

The service provides a number of separate full market reference data files needed to provide all the necessary data for Italian markets on the Millennium Exchange.

MARKET	FILE NAME
EUROTLX – EQUITY SEGMENTS	**INSTR_REFDATA_EQUITY_yyyymmdd.csv**
EUROTLX - FIXED INCOME SEGMENTS	**INSTR_REFDATA_FIXED_INCOME_yyyymmdd.csv**
EUROTLX - CERTIFICATES DERIVATIVES SEGMENTS	**INSTR_REFDATA_CERTIFICATES_DERIVATIVES_yyyymmdd.csv**

Each file contains one record for each financial instrument traded.
Moreover market reference data files are accompanied by checksum files which could be used to verify each file consistency.
Checksum file has the same name of the corresponding reference data file, with an additional suffix "md5" placed at the end of file name eg. INSTR_REFDATA_EQUITY_yyyymmdd.csv.md5.
Each checksum file contains a single row representing the md5sum value calculated upon the whole file

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
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.

2.5 Record Layout INSTR_REFDATA_EQUITY_yyyymmdd.csv

Field Name	Datatype	Values Description
tradingDate	number int8	Trading day in YYYYMMDD format
isinCode	char(12)	Instrument ISIN code
countryOfRegister	char(2)	Country of Register
currencySign	char(3)	Trading currency applied
SegmentId	char(4)	Identifies the segment within the market, see Segment and Sector Type
SectorId	char(4)	Identifies the sector related to a specific segment, see Segment and Sector Type
MarketId	number int3	Market identifier value, see MarketType
securityDescription	char(40)	Security description
shortName	char(15)	Not used for EuroTLX
TIDM	char(4)	Not used for EuroTLX
securityCode	char(6)	Alphanumeric security code
securitySubtype	number int3	Security subtype, see SecuritySubType
securityType	char(2)	Security type, see SecurityType
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
MinDisclosedVal	number 19int 4d	Not used for EuroTLX
exchangeMarketSize	number 12int	The Exchange Market Size (EMS) is the maximum allowed quantity/nominal in an order or quote side in an individual security.
securityMaximumSpread	number 10int 8d	This field informs Participants about the maximum spread for an instrument - so that submitted quote messages are not rejected - calculated as a percentage of mid-price. If the value is 0 this means that a maximum spread is not present.
priceFormatCode	char(20)	A code which identifies the valid format in which prices can be

Field Name	Datatype	Values Description
		entered/displayed, see Price Format
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	Not used for EuroTLX
dirtyCleanPrice	char(8)	Not used for EuroTLX
numberOfSharesInCirculation	number 16int	Indicates the number of shares which constitute the share capital. This value could be set for shares only. If the value is 1 this means that the field has not been populated.
afterHoursTradingFlag	char(1)	This field is set to “N”
strikePrice	number 9int 4d	Not used for EuroTLX
underlyingISINCode	char(12)	Not used for EuroTLX
underlyingSecurityCode	char(6)	Not used for EuroTLX
underlyingType	number 3int	Not used for EuroTLX
underlyingDescription	char(50)	Not used for EuroTLX
underlyingTIDM	char(4)	Not used for EuroTLX
settlementSystem	char(2)	Settlement system type, see settlementSystem
settlementDate	number 8int	Settlement date in the YYYYMMDD format
lastValidityDate	number 8int	Last validity date in the YYYYMMDD format
prevDayOfficialPrice	number 10int 8d	Official price of a security determined at closure of the previous day’s session.
prevDayRefPrice	number 10int 8d	Reference price of a security determined at closure of the session from the previous day. It should be noted that in case of a corporate action the Official price is adjusted applying the K-coefficient determined by the Exchange (if available). No other events (such coupon payment, ordinary dividend payment etc) are taken in account.
lastPriceInPrecedingSession	number 10int 8d	Last trade’s execution price in a

Field Name	Datatype	Values Description
		session prior to the current day's session
lastPriceInPrecedingSessionDate	number 8int	Last trade's execution day in the YYYYMMDD format
exMarkerCode1	char(2)	The value of an Ex-Marker, see exMarkerCode
exMarkerCode2	char(2)	Not used for EuroTLX
exMarkerCode3	char(2)	Not used for EuroTLX
commodityGroup	number(6)	Note : for future uses, currently not managed
issuerDescription	char(100)	Issuer description
InstrumentId	char(11)	Instrument ID, unique instrument identifier across the MIT system
TradingAllowed	number 2int	Indicates whether the market which the instrument belongs to is open or not on current tradingDate: - 0 NotTraded (as the market is closed or the instrument is non negotiable in the current trading day) - 1 Traded (as the market is open)
SettlementCycle	number 9int	The number of business days for settlement
ClearingType	number 2int	Indicates whether the instrument is cleared or not: - 1 Cleared - 2 Not Cleared
LoadId	number 9int	Load Id on MIT system
MarketDataGroup	char(1)	Multicast Channel ID on MIT system
UnderlyingInstrumentId	char(11)	Not used for EuroTLX
MaximumQuantityEMSMultiplier	number 12int	Used to specify the maximum size of an order for an instrument in conjunction with EMS
BTFBidAskSpreadPercentage	number 3int 2d	Not used for EuroTLX
MinBTFVal	number 30int 10d	Not used for EuroTLX
CalendarCode	char(6)	Unique code used to identify the calendar listed in MIT308 file.
MaximumCrossQuantityEMSMultiplier	number 12int	Not used for EuroTLX
RefPriceAllowancePercentage	number 3int 2d	Not used for EuroTLX
MinRFQVal	number 30int 10d	Used to specify the minimum value of a RFQ for an instrument
RFQPriceDevPerc	number 3int 8d	Indicates the percentage deviation allowed from bid/ask prices, LTP or

Field Name	Datatype	Values Description
		previous close price of the normal book to validate quotes and quote responses for RFQs.
PvtRFQAnonymity	char(20)	Indicates the allowed RFQ model: - NAMED - ANONYMOUS - BOTH
PvtRFQDuration	number 10int	Indicated maximum allowed duration of the private quote negotiation process specified in seconds.
MaxQtyRFQEMSMultiplier	number 20int10d	Used to specify the maximum size of a RFQ for an instrument in conjunction with EMS.
MaxNumMM	number 10int	Indicates the maximum number of market makers (Firm Ids) allowed in a single private RFQ under the named model.
CrossOrders	number 3int	Indicates whether Cross orders are enabled or not: - 0 Disabled - 1 Enabled
BTFOrders	number 3int	Indicates whether BTF orders are enabled or not: - 0 Disabled - 1 Enabled
Liquidity	number 3int	Indicates whether the instrument is liquid or not: - 0 Illiquid - 1 Liquid - 2 Not Applicable
MinIcebergVal	number 19int 4d	Not used for EuroTLX
MaxBTFVal	number 30int 10d	Used to specify the maximum value of a BTF for an instrument
MaxCrossVal	number 30int 10d	Used to specify the maximum value of a Cross for an instrument
MaxRFQVal	number 30int 10d	Used to specify the maximum value of a RFQ for an instrument
MaxOrderVal	number 30int 10d	Used to specify the maximum value of an order for an instrument
PreTradeLIS	number 15int	Not used for EuroTLX
MinThldNPT	number 15int	Gives the minimum value of an RFQ starting from which no pre-trade transparency model (NPT) is applied.

Field Name	Datatype	Values Description
MinThldPPT	number 15int	Gives the minimum value of an RFQ starting from which partial pre-trade transparency model (PPT) is applied, up to the MinThldNPT.
PriceNotation	number 3int	Indication as to whether the price is expressed in monetary value, in percentage or in yield: - 0 MONE - 1 PERC - 2 YIEL
NotionalCurrency	char(3)	Currency in which the notional is denominated.
DenominatedParVal	number 30int 10d	Not used for EuroTLX
CodMIC	char(4)	Identifies the MIC code. see MIC Code
TradingFlag	char(1)	Indicates whether a security is traded (listingEndDate of instrument is not elapsed): - Y - N
CCPConfigTable	char(30)	Not used for EuroTLX

2.6 Record Layout INSTR_REFDATA_FIXED_INCOME_yyyymmdd.csv

Field Name	Datatype	Values Description
tradingDate	number int8	Trading day in YYYYMMDD format
isinCode	char(12)	Instrument ISIN code
countryOfRegister	char(2)	Country of Register
currencySign	char(3)	Trading currency applied
SegmentId	char(4)	Identifies the segment within the market, see Segment and Sector Type
SectorId	char(4)	Identifies the sector related to a specific segment, see Segment and Sector Type
MarketId	number int3	Market identifier value, see MarketType
securityDescription	char(40)	Security description.
shortName	char(15)	Not Used for EuroTLX
TIDM	char(4)	Not Used for EuroTLX
securitySubtype	number int3	Security subtype, see securitySubType
securityType	char(2)	Security type, see see SecurityType
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
MinDisclosedVal	number 19int 4d	Not Used for EuroTLX
exchangeMarketSize	number 12int	The Exchange Market Size (EMS) is the maximum allowed quantity/nominal in an order or quote side in an individual security.
securityMaximumSpread	number 10int 8d	This field informs Participants about the maximum spread for an instrument - so that submitted quote messages are not rejected - calculated as a percentage of mid-price. If the value is 0 this means that a maximum spread is not present.
priceFormatCode	char(20)	A code which identifies the valid format in which prices can be entered/displayed, see

Field Name	Datatype	Values Description
		Price Format
listingStartDate	number 8int	Listing start date in the YYYYMMDD format
listingEndDate	number 8int	Listing end date in the YYYYMMDD format
expirationDate	number 8int	Expiration date in the YYYYMMDD format
dirtyCleanPrice	char(8)	Dirty/Clean/partly dirty and partly clean price (TIPO CORSO): - SECCO (Ex-Coupon) - TEL QUEL (Cum-Coupon) - MISTO (Ex-Coupon for the clean part)
grossSettlementIndicator	char(1)	This group defines literals defining whether a MOT instrument is settled in gross or not: - Y - N or "Blank"
issuePrice	number 3int 5d	Issue Price
settlementSystem	char(2)	Settlement system type, see settlementSystem
settlementDate	number 8int	Settlement date in the YYYYMMDD format
lastValidityDate	number 8int	Last validity date in theYYYYMMDD format
prevDayOfficialPrice	number 10int 8d	Official price of a security determined at closure of the previous day's session.
prevDayRefPrice	number 10int 8d	Reference price of a security determined at closure of the session from the previous day. It should be noted that in case of a corporate action the Official price is adjusted applying the K-coefficient determined by the Exchange (if available). No other events (such coupon payment, ordinary dividend payment etc) are taken in account.
lastPriceInPrecedingSession	number 10int 8d	Last trade's execution price in a session prior to the current day's session
lastPriceInPrecedingSessionDate	number 8int	Last trade's execution day in the YYYYMMDD format
timeToMaturity	char(6)	Time to maturity (vita residua titolo)
originalTimeToMaturity	char(6)	Not used
Poolfactor	number 5int 15d	Current pool factor

Field Name	Datatype	Values Description
exMarkerCode1	char(2)	The value of an Ex-Marker, see exMarkerCode
exMarkerCode2	char(2)	Not used for EuroTLX
exMarkerCode3	char(2)	Not used for EuroTLX
“Dummy” currencySign	char(3)	Not used for EuroTLX
issuerDescription	char(100)	Issuer description
InstrumentId	char(11)	Instrument ID, unique instrument identifier across the MIT system
TradingAllowed	number 2int	Indicates whether the market which the instrument belongs to is open or not on current tradingDate: - 0 NotTraded (as the market is closed) - 1 Traded (as the market is open)
SettlementCycle	number 9int	The number of business days for settlement
ClearingType	number 2int	Indicates whether the instrument is cleared or not: - 1 Cleared - 2 Not Cleared
LoadId	number 9int	Load Id on MIT system
MarketDataGroup	char(1)	Multicast Channel ID on MIT system
Coupon	number 3int 8d	Current (most recent) coupon. It should be noted that this field is populated only in case of Ex-Date and dirtyCleanPrice is TEL QUEL or MISTO
InverseOrderBook	number 2int	Values: - 0 No - 1 Yes
MaximumQuantityEMSMultiplier	number 12int	Used to specify the maximum size of an order for an instrument in conjunction with EMS
BTFBidAskSpreadPercentage	number 3int 2d	Not used for EuroTLX
MinBTFVal	number 30int 10d	Not used for EuroTLX
CalendarCode	char(6)	Unique code used to identify the calendar listed in MIT308 file.
MaximumCrossQuantityEMSMultiplier	number 12int	Not used for EuroTLX
RefPriceAllowancePercentage	number 3int 2d	Not used for EuroTLX
MinRFQVal	number 30int 10d	Used to specify the minimum value of a

Field Name	Datatype	Values Description
		RFQ for an instrument
RFQPriceDevPerc	number 3int 8d	Indicates the percentage deviation allowed from bid/ask prices, LTP or previous close price of the normal book to validate quotes and quote responses for RFQs.
PvtRFQAnonymity	char(20)	Indicates the allowed RFQ model: - NAMED - ANONYMOUS - BOTH
PvtRFQDuration	number 10int	Indicated maximum allowed duration of the private quote negotiation process specified in seconds.
MaxQtyRFQEMSMultiplier	number 20int10d	Used to specify the maximum size of a RFQ for an instrument in conjunction with EMS.
MaxNumMM	number 10int	Indicates the maximum number of market makers (Firm Ids) allowed in a single private RFQ under the named model.
CrossOrders	number 3int	Indicates whether Cross orders are enabled or not: - 0 Disabled - 1 Enabled
BTFOrders	number 3int	Indicates whether BTF orders are enabled or not: - 0 Disabled - 1 Enabled
Liquidity	number 3int	Indicates whether the instrument is liquid or not: - 0 Illiquid - 1 Liquid - 2 Not Applicable
MinIcebergVal	number 19int 4d	Not used for EuroTLX
MaxBTFVal	number 30int 10d	Used to specify the maximum value of a BTF for an instrument
MaxCrossVal	number 30int 10d	Used to specify the maximum value of a Cross for an instrument
MaxRFQVal	number 30int 10d	Used to specify the maximum value of a RFQ for an instrument
MaxOrderVal	number 30int 10d	Used to specify the maximum value of an order for an instrument
PreTradeLIS	number 15int	Not used for EuroTLX

Field Name	Datatype	Values Description
MinThldNPT	number 15int	Gives the minimum value of an RFQ starting from which no pre-trade transparency model (NPT) is applied.
MinThldPPT	number 15int	Gives the minimum value of an RFQ starting from which partial pre-trade transparency model (PPT) is applied, up to the MinThldNPT.
PriceNotation	number 3int	Indication as to whether the price is expressed in monetary value, in percentage or in yield: - 0 MONE - 1 PERC - 2 YIEL
NotionalCurrency	char(3)	Currency in which the notional is denominated.
DenominatedParVal	number 30int 10d	Indicates the nominal value
CodMIC	char(4)	Identifies the MIC code. see MIC Code
TradingFlag	char(1)	Indicates whether a security is traded (listingEndDate of instrument is not elapsed): - Y - N
CCPConfigTable	char(30)	Not used for EuroTLX

2.7 Record Layout INSTR_REFDATA_CERTIFICATES_DERIVATIVES_yyyymmdd.csv

Field Name	Datatype	Values Description
tradingDate	number int8	Trading day in YYYYMMDD format
isinCode	char(12)	Instrument ISIN code
countryOfRegister	char(2)	Country of Register
currencySign	char(3)	Trading currency applied
SegmentId	char(4)	Identifies the segment within the market, see Segment and Sector Type
SectorId	char(4)	Identifies the sector related to a specific segment, see Segment and Sector Type
MarketId	Number int3	Market identifier value, see MarketType
securityDescription	char(40)	Security description.
shortName	char(15)	Not used for EuroTLX
TIDM	char(4)	Not used for EuroTLX
securityCode	char(6)	Alphanumeric security code
securitySubtype	number int3	Security subtype, see securitySubType
securityType	char(2)	Security type, see see SecurityType
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
MinDisclosedVal	number 19int 4d	Not used for EuroTLX
exchangeMarketSize	number 12int	The Exchange Market Size (EMS) is the maximum allowed quantity/nominal in an order or quote side in an individual security.
securityMaximumSpread	number 10int 8d	This field informs Participants about the maximum spread for an instrument - so that submitted quote messages are not rejected - calculated as a percentage of mid-price. If the value is 0 this means that a maximum spread is not present.
priceFormatCode	char(20)	A code which identifies the valid format in which prices can be entered/displayed, see Price Format
listingStartDate	number 8int	Listing start date in the YYYYMMDD format

Field Name	Datatype	Values Description
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 outstanding securities
afterHoursTradingFlag	char(1)	This field is set to “N”
strikePrice	number 9int 4d	Strike price
leverageCertificatesBarrier	number 9int 6d	Leverage Certificates Barrier
optionStyle	char(1)	This instrument's option style, see 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	number 3int	Type of the underlying, see underlyingType
underlyingDescription	char(50)	Underlying description
underlyingTIDM	char(4)	Not used for EuroTLX
settlementSystem	char(2)	Settlement system type, see settlementSystem
settlementDate	number 8int	Settlement date in the YYYYMMDD format
lastValidityDate	number 8int	Last validity date in theYYYYMMDD format
prevDayOfficialPrice	number 10int 8d	Official price of a security determined at closure of the previous day's session
prevDayRefPrice	number 10int 8d	Reference price of a security determined at closure of the session from the previous day. It should be noted that in case of a corporate action the Official price is adjusted applying the K-coefficient determined by the Exchange (if available). No other events (such coupon payment, ordinary dividend payment etc) are taken in account.
lastPriceInPrecedingSession	number 10int 8d	Last trade's execution price in a session prior to the current day's session
lastPriceInPrecedingSessionDate	number 8int	Last trade's execution day in the YYYYMMDD format
exMarkerCode1	char(2)	The value of an Ex-Marker, see exMarkerCode
exMarkerCode2	char(2)	Not used for EuroTLX

Field Name	Datatype	Values Description
exMarkerCode3	char(2)	Not used for EuroTLX
issuerDescription	char(100)	Issuer description
InstrumentId	char(11)	Instrument ID, unique instrument identifier across the MIT system
TradingAllowed	number 2int	Indicates whether the market which the instrument belongs to is open or not on current tradingDate: - 0 NotTraded (as the market is closed) - 1 Traded (as the market is open)
SettlementCycle	number 9int	The number of business days for settlement
ClearingType	number 2int	Indicates whether the instrument is cleared or not: - 1 Cleared - 2 Not Cleared
LoadId	number 9int	Load Id on MIT system
MarketDataGroup	char(1)	Multicast Channel ID on MIT system
UnderlyingInstrumentId	char(11)	Code that is used to identify an underlying instrument
MaximumQuantityEMSMultiplier	number 12int	Used to specify the maximum size of an order for an instrument in conjunction with EMS
BTFBidAskSpreadPercentage	number 3int 2d	Not used for EuroTLX
MinBTFVal	number 30int 10d	Not used for EuroTLX
CalendarCode	char(6)	Unique code used to identify the calendar listed in MIT308 file.
IssuerClass	char(100)	Not used for EuroTLX
MaximumCrossQuantityEMSMultiplier	number 12int	Not used for EuroTLX
RefPriceAllowancePercentage	number 3int 2d	Not used for EuroTLX
MinRFQVal	number 30int 10d	Used to specify the minimum value of a RFQ for an instrument
RFQPriceDevPerc	number 3int 8d	Indicates the percentage deviation allowed from bid/ask prices, LTP or previous close price of the normal book to validate quotes and quote responses for RFQs.
PvtRFQAnonymity	char(20)	Indicates the allowed RFQ model: - NAMED - ANONYMOUS - BOTH

Field Name	Datatype	Values Description
PvtRFQDuration	number 10int	Indicated maximum allowed duration of the private quote negotiation process specified in seconds.
MaxQtyRFQEMSMultiplier	number 20int10d	Used to specify the maximum size of a RFQ for an instrument in conjunction with EMS.
MaxNumMM	number 10int	Indicates the maximum number of market makers (Firm Ids) allowed in a single private RFQ under the named model.
CrossOrders	number 3int	Indicates whether Cross orders are enabled or not: - 0 Disabled - 1 Enabled
BTFOrders	number 3int	Indicates whether BTF orders are enabled or not: - 0 Disabled - 1 Enabled
Liquidity	number 3int	Indicates whether the instrument is liquid or not: - 0 Illiquid - 1 Liquid - 2 Not Applicable
MinIcebergVal	number 19int 4d	Not used for EuroTLX
MaxBTFVal	number 30int 10d	Used to specify the maximum value of a BTF for an instrument
MaxCrossVal	number 30int 10d	Used to specify the maximum value of a Cross for an instrument
MaxRFQVal	number 30int 10d	Used to specify the maximum value of a RFQ for an instrument
MaxOrderVal	number 30int 10d	Used to specify the maximum value of an order for an instrument
PreTradeLIS	number 15int	Not used for EuroTLX
MinThldNPT	number 15int	Gives the minimum value of an RFQ starting from which no pre-trade transparency model (NPT) is applied.
MinThldPPT	number 15int	Gives the minimum value of an RFQ starting from which partial pre-trade transparency model (PPT) is applied, up to the MinThldNPT
PriceNotation	number 3int	Indication as to whether the price is expressed in monetary value, in percentage or in yield: - 0 MONE

Field Name	Datatype	Values Description
		- 1 PERC - 2 YIEL
NotionalCurrency	char(3)	Currency in which the notional is denominated.
CodMIC	char(4)	Identifies the MIC code. see MIC Code
CommoditiesDerivative	number 1int	Indicates the Venue internal classification of the instrument as a commodities derivative or not : - 1 True - 0 False
TradingFlag	char(1)	Indicates whether a security is traded (listingEndDate of instrument is not elapsed): - Y - N
CCPConfigTable	char(30)	Not used for EuroTLX
SecuritySubSubType	number 3int	Security subsubtype. See SecuritySubSubType
CommoditiesDerivative2	number 1int	Indicates the Venue internal classification of the instruments on physical commodities or indices/baskets on physical commodities (>50%), excluding instruments with underlying a commodity derivative: - 1 True - 0 False

2.8 Field value codes

2.8.1 Market Type

MARKET ID	DESCRIPTION
1	EUROTLX MARKET

2.8.2 Segment and Sector Type

MARKET	SEGMENT CODE	SEGMENT DESCRIPTION	SECTOR CODE	SECTOR DESCRIPTION
EUROTLX	EEQ	ETLX EQUITIES	IEQ	INTERNATIONAL EQUITY
			EEQO	INTERNATIONAL EQUITY OPV
	DCE	DOMESTIC SETTLED CERTIFICATES	DLNP	DOMESTIC SETTL LEVA E CAP NON PROT
			DPPP	DOMESTIC SETTL CAP PROT E PARZ PROT
			DCEO	DOMESTIC SETTL CERT-X OPV
			DCEA	DOMESTIC SETTL CERT-X OPAS
	FCE	FOREIGN SETTLED CERTIFICATES	FLNP	FOREIGN SETTL LEVA E CAP NON PROT
			FPPP	FOREIGN SETTL CAP PROT E PARZ PROT
			FCEO	FOREIGN SETTL CERT-X OPV
			FCEA	FOREIGN SETTL CERT-X OPAS
	DGS	DOMESTIC SETTLED GOVIES & SOVEREIGN	DIG	DOMESTIC SETT ITALIAN AND FOREIGN GOVIES

			DGSO	DOMESTIC SETT ITALIAN AND FOREIGN GOVIES OPV
			DGSA	DOMESTIC SETT ITALIAN AND FOREIGN GOVIES OPAS
	FGS	FOREIGN SETTLED GOVIES & SOVEREIGN	FSG	FOREIGN SETT GOVIES GER FRA
			FSGO	FOREIGN SETT GOVIES OTHER
			FSS	FOREIGN SETT SOVEREIGN
			FGSO	FOREIGN SETT GOVIES AND SOVEREIGN OPV
			FGSA	FOREIGN SETT GOVIES AND SOVEREIGN OPAS
	DCF	DOMESTIC SETTLED CORPORATE, FINANCIAL, SUPRA, EMERGING, OTHER BONDS	DSCF	DOMESTIC SETT CORPORATE, FINANCIAL AND SUPRA
			DSEO	DOMESTIC SETT EMERGING AND OTHER BONDS
			DCFO	DOMESTIC SETT CORPORATE, FINANCIAL, SUPRA, EMERGING AND OTHER BONDS OPV
			DCFA	DOMESTIC SETT CORPORATE, FINANCIAL, SUPRA, EMERGING AND OTHER BONDS OPAS
	FCF	FOREIGN SETTLED CORPORATE, FINANCIAL, SUPRA, EMERGING, OTHER BONDS	FSCF	FOREIGN SETT CORPORATE, FINANCIAL AND SUPRA
			FSEO	FOREIGN SETT EMERGING AND OTHER BONDS
			FSCE	FOREIGN SETT CORP, FIN, SUPRA, EMERG AND OTHER BONDS NOT MAJOR CURR

			FCFO	FOREIGN SETT CORPORATE, FINANCIAL,SUPRA, EMERGING AND OTHER BONDS OPV
			FCFA	FOREIGN SETT CORPORATE, FINANCIAL,SUPRA, EMERGING AND OTHER BONDS OPAS
	DBB	DOMESTIC SETTLED BANKING BONDS	DBBP	DOMESTIC SETTL BANKING BOND PLAIN
			DBBN	DOMESTIC SETTL BANKING BOND NON PLAIN
			DBBO	DOMESTIC SETTL BANKING BOND OPV
			DBBA	DOMESTIC SETTL BANKING BOND OPAS
	FBB	FOREIGN SETTLED BANKING BONDS	FBBP	FOREIGN SETTL BANKING BOND PLAIN
			FBBN	FOREIGN SETTL BANKING BOND NON PLAIN
			FBBO	FOREIGN SETTL BANKING BOND OPV
			FBBA	FOREIGN SETTL BANKING BOND OPAS
	FBP	FOREIGN SETTLED BOND PROFESSIONAL	FBPP	FOREIGN SETTLED BOND PROFESSIONAL PLAIN
			FBPN	FOREIGN SETTLED BOND PROFESSIONAL NON PLAIN
			FBPO	FOREIGN SETTLED BOND PROFESSIONAL OPV
	FPR	FOREIGN SETTLED PROFESSIONAL REQUEST	FPRP	FOREIGN SETTLED PROFESSIONAL REQUEST PLAIN
			FPRN	FOREIGN SETTLED PROFESSIONAL REQUEST NON PLAIN

			FPRO	FOREIGN SETTLED PROFESSIONAL REQUEST OPV

2.8.3 SecurityType

MARKET	CODE	DESCRIPTION
EUROTLX (EQUITY Segments)	IE	INTERNATIONAL EQUITY
EUROTLX (FIXED INCOME Segments)	FX	FIXED RATE
	FR	FLOATING RATE
	ZC	ZERO COUPON
	OC	ONE COUPON
	MC	MULTI COUPON
	RV	REVERSE
	SC	STEP COUPON
	PS	PROFESSIONAL SEGMENT
EUROTLX (CERTIFICATES segments)	WP	LEVERAGE PRODUCTS COVERED WARRANT PUT
	WC	LEVERAGE PRODUCTS COVERED WARRANT CALL
	LC	LEVERAGE PRODUCTS BULL
	LP	LEVERAGE PRODUCTS BEAR
	LE	LEVERAGE PRODUCTS EXOTIC
	IP	INVESTMENT PRODUCTS
	PF	PROFESSIONAL INSTRUMENT

2.8.4 SecuritySubType

MARKET	CODE	DESCRIPTION
EUROTLX (EQUITY Segments)	1	ORDINARY
	2	PREFERRED
	3	SAVING
	4	CONVERTIBLE SAVING
	5	DEPOSITORY RECEIPT
	55	SPECIAL
EUROTLX (CERTIFICATES Segments)	30	PLAIN VANILLA
	31	STRUCTURED/EXOTIC
	32	INVESTMENT CERTIFICATES
	33	LEVERAGE CERTIFICATES
EUROTLX (FIXED INCOME Segments)	9	BOT
	10	BTP
	11	CTZ
	12	CCT
	6	ALTRI TITOLI DI STATO UE

	7	BTP INDICIZZATI
	8	BTAN
	13	BTF
	14	OAT
	15	OAT INDICIZZATI
	17	BOBL
	18	BUND
	19	SCHATZE
	20	T-NOTE
	21	T-BOND
	22	TIPS
	23	OBBLIGAZIONI CORPORATE
	24	SOVEREIGN
	25	NEW EUROPE
	26	OBBLIGAZ BANCARIE NON EUROBOND
	27	OBBLIGAZIONI MERCATI EMERGENTI
	28	OBBLIGAZIONI FINANZIARIE
	29	COVERED BOND
	34	OBBLIGAZ SOVRANAZIONALI/AGENCY
	35	TITOLI DI DEBITO
	36	ALTRI TITOLI DI STATO NON EU
	16	ABS

2.8.5 SecuritySubSubType

CODE	DESCRIPTION
1	PLAIN VANILLA
2	INVESTMENT CERTIFICATES
3	LEVERAGE CERTIFICATES
4	STRUTTURATI/ESOTICI

2.8.6 Ex Marker Code

CODE	DESCRIPTION
XS	EX-STOCK DISTRIBUTION
XW	EX-STOCK SPLIT
XV	EX-REVERSE STOCK SPLIT
XA	EX-CORPORATE ACTION
XR	EX-RIGHTS
XD	EX-DIVIDEND
XP	EX-REPAYMENT OF CAPITAL

XC	EX-CORPORATE ACTION (EX-STOCK DISTRIBUTION / EX-RIGHTS)
XE	EX-CORPORATE ACTION (EX-STOCK DISTRIBUTION / EX-DIVIDEND)
XF	EX-CORPORATE ACTION (EX-RIGHTS / EX-DIVIDEND)
XG	EX-DIVIDEND
EC	EX-COUPON
XH	EX-CORPORATE ACTION (EX-REVERSE STOCK SPLIT / EX-CORPORATE ACTION)
XI	EX-CORPORATE ACTION (EX-STOCK SPLIT / EX-CORPORATE ACTION)

2.8.7 Settlement System

CODE	DESCRIPTION
00	NO SETTLEMENT SYSTEM
02	EXPRESS II (NET)
51	EUROCLEAR/CLEARSTREAM LUX
60	TARGET2 SECURITIES

2.8.8 Underlying Type

CODE	DESCRIPTION
0	OTHERS
1	SHARE
2	CURRENCY
3	INDEX
4	COMMODITY
5	FOREIGN INDEX
6	FUTURE
7	FOREIGN SHARE
8	BASKET
9	EXCHANGE RATE

2.8.9 Option Style

CODE	DESCRIPTION
1	AMERICAN
2	EUROPEAN
3	PERIODIC
4	BERMUDAN
5	ASIAN
6	OTHER

2.8.10 Price Format

PriceFormatCode	Description	Min Value	Max Value	Tick Value
TS_EQT	Dynamic Tick	0,0001	0,003	0,0001
		0,003	0,3	0,0005
		0,3	1,5	0,001
		1,5	3	0,005
		3	10000000	0,01
TS_EQT1MF	Dynamic Tick	0.0005	0,1	0.0005
		0,1	0,2	0.001
		0,2	0,5	0.002
		0,5	1	0.005
		1	2	0.01
		2	5	0.02
		5	10	0.05
		10	20	0.1
		20	50	0.2
		50	100	0.5
		100	200	1
		200	500	2
		500	1000	5
		1000	2000	10
		2000	5000	20
		5000	10000	50
		10000	20000	100
		20000	50000	200
		50000	10000000	500
TS_EQT2MF	Dynamic Tick	0.0002	0,1	0.0002
		0,1	0,2	0.0005
		0,2	0,5	0.001
		0,5	1	0.002
		1	2	0.005
		2	5	0.01
		5	10	0.02
		10	20	0.05
		20	50	0.1
		50	100	0.2
		100	200	0.5
		200	500	1

		500	1000	2
		1000	2000	5
		2000	5000	10
		5000	10000	20
		10000	20000	50
		20000	50000	100
		50000	10000000	200
TS_EQT3MF	Dynamic Tick	0.0001	0,1	0.0001
		0,1	0,2	0.0002
		0,2	0,5	0.0005
		0,5	1	0.001
		1	2	0.002
		2	5	0.005
		5	10	0.01
		10	20	0.02
		20	50	0.05
		50	100	0.1
		100	200	0.2
		200	500	0.5
		500	1000	1
		1000	2000	2
		2000	5000	5
		5000	10000	10
		10000	20000	20
		20000	50000	50
		50000	10000000	100
TS_EQT4MF	Dynamic Tick	0.0001	0,1	0.0001
		0,1	0,2	0.0001
		0,2	0,5	0.0002
		0,5	1	0.0005
		1	2	0.001
		2	5	0.002
		5	10	0.005
		10	20	0.01
		20	50	0.02
		50	100	0.05
		100	200	0.1
		200	500	0.2
		500	1000	0.5
		1000	2000	1

		2000	5000	2
		5000	10000	5
		10000	20000	10
		20000	50000	20
		50000	10000000	50
TS_EQT5MF	Dynamic Tick	0.0001	0,1	0.0001
		0,1	0,2	0.0001
		0,2	0,5	0.0001
		0,5	1	0.0002
		1	2	0.0005
		2	5	0.001
		5	10	0.002
		10	20	0.005
		20	50	0.01
		50	100	0.02
		100	200	0.05
		200	500	0.1
		500	1000	0.2
		1000	2000	0.5
		2000	5000	1
		5000	10000	2
		10000	20000	5
		20000	50000	10
		50000	10000000	20
TS_EQT6MF	Dynamic Tick	0.0001	0,1	0.0001
		0,1	0,2	0.0001
		0,2	0,5	0.0001
		0,5	1	0.0001
		1	2	0.0002
		2	5	0.0005
		5	10	0.001
		10	20	0.002
		20	50	0.005
		50	100	0.01
		100	200	0.02
		200	500	0.05
		500	1000	0.1
		1000	2000	0.2
		2000	5000	0.5
		5000	10000	1

		10000	20000	2
		20000	50000	5
		50000	10000000	10
TS_CER	Dynamic Tick	0,0001	0,003	0,0001
		0,003	0,3	0,0005
		0,3	1,5	0,001
		1,5	3	0,005
		3	10000000	0,01
TS_A	Static Tick	0,0001	10000000	0,0001
TS_B	Static Tick	0,0005	10000000	0,0005
TS_C	Static Tick	0,001	10000000	0,001
TS_D	Static Tick	0,005	10000000	0,005
TS_E	Static Tick	0,01	10000000	0,01

2.8.11 Market Data Group (Production)

Primary Market Data Group	Channel name
A	DGS-FGS
B	DCF-FCF-FPR-DBB-FBB-FBP
C	DCE-FCE-EEQ
D … Z	Reserved for future use

It’s highlighted that the market data groups on MITCH of the Secondary feed are lowercase.

2.8.12 MIC Code

MIC CODE	DESCRIPTION
ETLX	EUROTLX

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