

External Specifications

# **BORSA ITALIANA MARKET REFERENCE DATA SPECIFICATION ADVANCED PACKAGE**

Relevant for: Cash markets

2 January 2025

Issue 1.9



## CONTENTS

<b>Introduction .....</b>	<b>3</b>
1.1 Document History .....	3
<b>Market Reference Data .....</b>	<b>4</b>
2.1 Service Overview .....	4
2.2 Access to the service .....	6
2.3 Calendar and Service hours .....	6
2.4 Data layout .....	6
2.5 Table A: Cash Instruments Record Layout .....	7
2.6 Table B: Bonds Instruments Record Layout .....	12
2.7 Table C: SeDeX Instruments Record Layout.....	18
2.8 Table E: Cash Dividends and Coupons Record Layout .....	24
2.9 Table F: Bond Coupons Record Layout .....	25
2.10 Table G: Bond Amortization Plan Record Layout .....	26
2.11 Table H: Securitized Derivatives Coupon Record Layout .....	27
2.12 Table L: Cash Events Record Layout .....	28
2.13 Table N: Cash Baskets Record Layout .....	28
2.14 Table O: Cash Codes Record Layout .....	29
2.15 Table P: Issuers Meetings Record Layout.....	29
2.16 Table Q: Corporate Events Record Layout .....	30
2.17 Table Z: ATFund Nav .....	30
2.18 Table D: Derivatives Instruments Record Layout.....	31
2.19 Table R: Derivatives Tick Tables Record Layout.....	33
2.20 Table V: Rectified Series Record Layout .....	34

# Introduction

## 1.1 Document History

This document has been through the follow iterations:

Issue	Date	Description
1.0	June 2022	New product for Equities and ETF Discard Basket file for MTA and TAH
1.1	Feb 2023	Fields update and ATFund introduction
1.2	April 2023	Addition of files for Securitized Derivatives and Fixed Income
1.3	July 2023	Additional information on fields length and description
1.4	August 2023	Previous SectorID field (obsolete) used to carry on Instrument trading grop information – change of label
1.5	October 2023	Previous obsolete fields used to carry on Extended trading hours , RFE period for Warrant and coupon type for fixed income
1.6	November 2023	New product for Derivatives
1.7	September 2024	Amendment of uncorrect details on fields
1.8	October 2024	Additional field for SeDeX and CertX
1.9	January 2025	Additional fields for Sedex and CertX

# Market Reference Data

## 2.1 Service Overview

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

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

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

MARKET	FILE NAME	LAYOUT TABLE
EURONEXT MILAN (MTAA)	BRED_REFDATA_PLUS_INSTR_MTA_yyyymmdd.csv	<b>Table A</b>
EGM (EXGM)	BRED_REFDATA_PLUS_INSTR_ETLX_yyyymmdd.csv	<b>Table A</b>
BEM (BGEM )	BRED_REFDATA_PLUS_DIV_MTA_yyyymmdd.csv	<b>Table E</b>
EURONEXT MIV MILAN (MIVX)	BRED_REFDATA_PLUS_EVE_MTA_yyyymmdd.csv	<b>Table L</b>
EUROTLX Equity	BRED_REFDATA_ISINNDG_MTA_yyyymmdd.csv	<b>Table O</b>
ETFplus (ETFP)	BRED_REFDATA_PLUS_INSTR ETF_yyyymmdd.csv	<b>Table A</b>
	BRED_REFDATA_PLUS_DIV ETF_yyyymmdd.csv	<b>Table E</b>
	BRED_REFDATA_PLUS_EVE ETF_yyyymmdd.csv	<b>Table L</b>
	BRED_REFDATA_PLUS_BASK ETF_yyyymmdd.csv	<b>Table N</b>
	BRED_REFDATA_ISINNDG ETF_yyyymmdd.csv	<b>Table O</b>
Trading After Hours (MTAH)	BRED_REFDATA_PLUS_INSTR_TAH_yyyymmdd.csv	<b>Table A</b>
	BRED_REFDATA_PLUS_DIV_TAH_yyyymmdd.csv	<b>Table E</b>
	BRED_REFDATA_PLUS_EVE_TAH_yyyymmdd.csv	<b>Table L</b>
ATFUND	BRED_REFDATA_PLUS_INSTR_ATF_yyyymmdd.csv	<b>Table A</b>
	BRED_NAV_ATF	<b>Table Z</b>

MOT (MOTX) ExtraMOT (XMOT)	BRED_REFDATA_PLUS_INSTR_MOT_yyyymmdd.csv BRED_REFDATA_PLUS_COUP_MOT_yyyymmdd.csv BRED_REFDATA_PLUS_AMT_MOT_yyyymmdd.csv BRED_REFDATA_PLUS_EVE_MOT_yyyymmdd.csv BRED_REFDATA_PLUS_BASK_MOT_yyyymmdd.csv BRED_REFDATA_ISINNDG_MOT_yyyymmdd.csv	<b>Table B</b> <b>Table F</b> <b>Table G</b> <b>Table L</b> <b>Table N</b> <b>Table O</b>
ETLX BOND-X	BRED_REFDATA_PLUS_INSTR_BONDX_yyyymmdd.csv BRED_REFDATA_PLUS_COUP_BONDX_yyyymmdd.csv BRED_REFDATA_PLUS_AMT_BONDX_yyyymmdd.csv BRED_REFDATA_PLUS_EVE_BONDX_yyyymmdd.csv BRED_REFDATA_PLUS_BASK_BONDX_yyyymmdd.csv BRED_REFDATA_ISINNDG_BONDX_yyyymmdd.csv	<b>Table B</b> <b>Table F</b> <b>Table G</b> <b>Table L</b> <b>Table N</b> <b>Table O</b>
SeDeX (SEDEX)	BRED_REFDATA_PLUS_INSTR_SDX_yyyymmdd.csv BRED_REFDATA_PLUS_EVE_SDX_yyyymmdd.csv BRED_REFDATA_PLUS_BASK_SDX_yyyymmdd.csv BRED_REFDATA_ISINNDG_SDX_yyyymmdd.csv BRED_REFDATA_PLUS_COUP_SDX_yyyymmdd.csv	<b>Table C</b> <b>Table L</b> <b>Table N</b> <b>Table O</b> <b>Table H</b>
ETLX CERTX	BRED_REFDATA_PLUS_INSTR_CERTX_yyyymmdd.csv BRED_REFDATA_PLUS_EVE_CERTX_yyyymmdd.csv BRED_REFDATA_PLUS_BASK_CERTX_yyyymmdd.csv BRED_REFDATA_ISINNDG_CERTX_yyyymmdd.csv BRED_REFDATA_PLUS_COUP_CERTX_yyyymmdd.csv	<b>Table C</b> <b>Table L</b> <b>Table N</b> <b>Table O</b> <b>Table H</b>
Corporate Events	BRED_REFDATA_NDG_MEETING_yyyymmdd.csv BRED_REFDATA_NDG_EVENT_yyyymmdd.csv	<b>Table P</b> <b>Table Q</b>
IDEM	BRED_REFDATA_PLUS_INSTR_DER_yyyymmdd.csv DerivativesTickSizeFile_yyyymmdd.xml RectifiedSeries_IDEM_YYYYMMDD.dat	<b>Table D</b> <b>Table R</b> <b>Table V</b>

## 2.2 Access to the service

Market Data Reference files are available at Euronext's Datashop service. Each Client will receive a username and password (or certificate) to access the service.

Files will be available in folder CSH\_EU\_BIT\_REF\_MASTER, except for the ETLX related files that require the specific licence and will be available in a separate folder CSH\_EU\_ETLX\_REF\_MASTER

Folder is organized by year and month. Files remain available in these folder starting from the service activation :

CSH\_EU\_BIT\_REF\_MASTER/ CSH\_EU\_BIT\_REF\_MASTERYYYY/  
CSH\_EU\_BIT\_REF\_MASTERYYYMM

## 2.3 Calendar and Service hours

Market Reference Data files are available on published trading days. All the files, will be available indicatively within 08:00 a.m. local market time.

## 2.4 Data layout

The files are created in accordance with the following specifications:

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

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

The first record of each file contains a header, which contains the name of each field.

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

I.e. for market MTA the file to download is BRED\_REFDATA\_PLUS\_MTA\_YYYYMMDD.ZIP containing files:

- BRED\_REFDATA\_PLUS\_INSTR\_MTA\_YYYYMMDD.csv
- BRED\_REFDATA\_PLUS\_DIV\_MTA\_YYYYMMDD.csv
- BRED\_REFDATA\_PLUS\_EVE\_MTA\_YYYYMMDD.csv
- BRED\_REFDATA\_ISINNDG\_MTA\_YYYYMMDD.csv

## 2.5 Table A: Cash Instruments Record Layout

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

Field	DataType	Trading day in YYYYMMDD format
<b>TradingDate</b>	number int8	Next trading day in YYYYMMDD format
<b>InstrumentID</b>	Number(10)	Instrument ID. unique instrument identifier across the MIT system
<b>ISINCode</b>	char(12)	Instrument ISIN code
<b>CountryOfRegister</b>	char(2)	Country of Register
<b>CurrencySign</b>	char(3)	Trading currency applied
<b>Market</b>	char(5)	Obsolete field maintained for compatibility
<b>SecurityDescription</b>	char(200)	Security description
<b>SecurityCode</b>	char(6)	Alphanumeric security code
<b>SecuritySubType</b>	char(50)	Security subtype
<b>MinimumLot</b>	number 16int 4d	Indicates the minimum quantity/nominal value tradable on the market for a security
<b>MinimumSize</b>	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
<b>ListingStartDate</b>	number 8int	Listing start date in the YYYYMMDD format
<b>ListingEndDate</b>	number 8int	Listing end date in the YYYYMMDD format. Set only after instrument revocation has been communicated

<b>ExpirationDate</b>	number 8int	Expiration date in the YYYYMMDD format
<b>NumberOfSharesInCirculation</b>	number 16int	Indicates the number of shares which constitute the share capital.
<b>AfterHoursTradingFlag</b>	char(1)	Obsolete field maintained for compatibility
<b>StrikePrice</b>	number 9int 6d	Strike price (exercise price)for equities warrant
<b>UnderlyingISINCode</b>	char(12)	Underlying ISIN code
<b>UnderlyingSecurityCode</b>	char(9)	Alphanumeric Underlying security code. In file BRED_REFDATA_INSTR ETF this field contains the Instrument Id .
<b>UnderlyingType</b>	char(40)	Type of the underlying
<b>UnderlyingDescription</b>	char(70)	Underlying description
<b>IssuerDescription</b>	char(70)	Issuer description
<b>NominalValue</b>	number 16int 4d	Instrument Nominal Value only for share
<b>SecurityType</b>	char(50)	Type of asset class
<b>SettlementSystem</b>	char(50)	Type of Settlement system
<b>SettlementDate</b>	number 8int	Settlement date in the YYYYMMDD format
<b>LastValidityDate</b>	number 8int	Last validity date in the YYYYMMDD format



<b>ExMarkerCode1</b>	char(100)	Type Of Corporate Event: 05 – Bonus (i.e. attribution) 04 – Split 09 – Reverse split/Spin off – 07 – Share allocation Merger 10 – Merger 06 – Subscription 01 – Dividend payment in cash or in stocks 11 – Final Fix Income redemption 02 – Interest payment
<b>TradingAllowed</b>	char(10)	Indicates if the instrument is tradable : 1 Instrument Not tradable 2 Instrument tradable in Continuous mode 3 Instrument tradable in Auction mode
<b>SettlementCycle</b>	number 4int	The number of business days for settlement
<b>ClearingType</b>	char(11)	Indicates whether the instrument is cleared or not 0 = No 1= Yes 2= Not Clearable
<b>CalendarCode</b>	char(6)	Obsolete field maintained for compatibility
<b>OfficialSegment</b>	char(70)	Segment identifier value
<b>ExerciseStartDate</b>	number int8	Date of start of Exercise
<b>ExerciseEndDate</b>	number int8	Date of end of Exercise
<b>NumberOfUnExercisedRights</b>	number 9int	Number of rights that remain unexercised

<b>SettlementCurrency</b>	char(3)	Currency of settlement
<b>ClassType</b>	char(100)	Set only when valid
<b>BenchmarkArea</b>	char(50)	Area of the Benchmark
<b>BenchmarkStyle</b>	char(50)	Benchmark Style
<b>LastPublishedValueDate</b>	number int8	Date of publication of the Last Published Value
<b>LastPublishedValue</b>	number 9int 4d	Last Published Value
<b>ReutersCode</b>	char(12)	Obsolete field maintained for compatibility
<b>BloombergCode</b>	char(12)	Obsolete field maintained for compatibility
<b>NumberOfOutstandingQuotes</b>	number 16int	Number of outstanding quotes
<b>OutstandingCapital</b>	number 16int 4d	Obsolete field maintained for compatibility
<b>NotionalCurrency</b>	char(5)	Notional Currency
<b>IssuePrice</b>	number 5int 5d	Issue Price
<b>CurrentCoupon</b>	char(10)	Number of the current coupon
<b>DetachedCoupon</b>	char(10)	Number of the detached coupon
<b>AccrualDate</b>	number int8	Date of Accrual
<b>Entitlement</b>	char(30)	Accrual Type
<b>Status</b>	char(30)	Status of Trading: traded,temporary suspended or permanent suspended
<b>LastRelevantNoticeDate</b>	Char(22)	Date of the last relevant Notice
<b>LastRelevantNoticeNumber</b>	Char(22)	Number of the last relevant Notice
<b>StartOfTradingNoticeDate</b>	number int8	Date of the Start of Trading Notice
<b>StartOfTradingNoticeNumber</b>	Char(22)	Number of the Start of Trading Notice
<b>TradingGroup</b>	char(4)	Previous sectorID. Instrument trading group in Optiq
<b>Settlement</b>	char(10)	Type of Settlement

<b>ExerciseRatio</b>	char(70)	Exercise Ratio
<b>Multiplier</b>	number 3int 6d	Obsolete field maintained for compatibility
<b>MaxSpread</b>	number 11int 4d	Obsolete field maintained for compatibility
<b>DividendFrequency</b>	char(50)	Frequency of the dividend
<b>AnnualManagementFees</b>	number 16int 6d	Annual Management Fees
<b>EntryFees</b>	number 16int 6d	Obsolete field maintained for compatibility
<b>PerformanceFees</b>	number 16int 6d	Obsolete field maintained for compatibility
<b>ExitFees</b>	number 16int 6d	Obsolete field maintained for compatibility
<b>MinimumBid_AskQuantities</b>	number 12int	Minimum Bid/Ask Quantities
<b>AdjustmentFactor</b>	number 28int 8d	Adjustment Factor
<b>NDG</b>	number int10	Identifying code for the Issuer
<b>LEI Code (Issuer or operator of the trading venue identifier )</b>	char(20)	Legal entity identifier for the issuer of the instrument
<b>MICCode</b>	char(4)	Identifies the MIC code
<b>RequestForAdmissionBy Issuer</b>	char(1)	Whether the issuer of the financial instrument has requested or approved the trading or admission to trading of their financial instruments on a trading venue
<b>ApprovalDateOfAdmission</b>	number int8	Date the issuer has approved admission to trading or trading in its financial instruments on a trading venue
<b>RequestDateForAdmission</b>	number int8	Date of the request for admission to trading on the trading venue.
<b>MiFIRIdentifier</b>	char(10)	Obsolete field maintained for compatibility
<b>AlternateSecurityType</b>	char(1)	Obsolete field maintained for compatibility
<b>Liquidity</b>	number 3int	Indicates whether the instrument is liquid or not:

		<ul style="list-style-type: none"> <li>- 0 Illiquid</li> <li>- 1 Liquid</li> <li>- 2 Not Applicable</li> </ul>
<b>PreTradeLIS</b>	number 15int	Used to specify the LIS thresholds for an instrument.
<b>ProfessionalStatus</b>	char(3)	Professional flag
<b>ESGProductClassification</b>	Char(50)	<p>possible values :</p> <p>Blank</p> <p>ESG Green/Environmental</p> <p>ESG Social</p> <p>ESG Governance</p> <p>ESG Sustainability</p> <p>ESG Sustainability linked</p> <p>ESG Blue</p> <p>ESG Transition</p> <p>ESG General</p> <p>ESG Clean Tech</p> <p>ESG ETF art. 8</p> <p>ESG ETF art. 9</p> <p>ESG art. 8</p> <p>ESG art. 9</p>
<b>KIDlink</b>	char(256)	Unique key investment document link per ISIN and MIC associated to a given ETP
<b>ExerciseRatioNB</b>	number 25int 8d	Underlying weight

## 2.6 Table B: Bonds Instruments Record Layout

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

Field Name	Datatype	Values Description
<b>TradingDate</b>	number int8	Trading day in YYYYMMDD format
<b>InstrumentID</b>	char(9)	Instrument ID. unique instrument identifier across the MIT system
<b>ISINCode</b>	char(12)	Instrument ISIN code
<b>COuntryofRegister</b>	char(2)	Country of Register
<b>CurrencySign</b>	char(3)	Trading currency applied
<b>Market</b>	char(5)	obsolete
<b>SecurityDescription</b>	char(200)	Security description
<b>InstrumentSubType</b>	char(50)	Security subtype
<b>LotSizet</b>	number int8	Indicates the minimum quantity/nominal value tradable on the market for a security
<b>MinimumSettlementAmount</b>	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
<b>ListingStartDate</b>	number int8	Listing start date in the YYYYMMDD format
<b>ListingEndDate</b>	number int8	Listing start date in the YYYYMMDD format  Set only after instrument revocation has been communicated
<b>ExpirationDate</b>	number int8	Expiration date in the YYYYMMDD format
<b>DirtyCleanPrice</b>	char(8)	Dirty/Clean price (TIPO CORSO): - SECCO (Ex-Coupon) - TEL QUEL (Cum-Coupon) - MIXED (both)
<b>GrossSettlementIndicator</b>	char(1)	This group defines literals defining whether a MOT instrument is settled in gross or not: Y, N or Blank
<b>TimeToMaturity</b>	number 6int	Time to maturity in number of days
<b>PoolFactor</b>	number 5int 15d	Current pool factor

<b>IssuerDescription</b>	char(70)	Issuer description
<b>ReferenceIndex</b>	char(100)	Index where Bond is linked
<b>SecurityType</b>	char(50)	Security Type
<b>SettlementSystem</b>	char(50)	Type of Settlement System
<b>SettlementDate</b>	number int8	Settlement date in the YYYYMMDD format
<b>LastValidityDate</b>	number int8	Last validity date in the YYYYMMDD format
<b>ExMarkerCode1</b>	char(100)	The value of an Ex-Marker
<b>TradingAllowed</b>	char(10)	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)
<b>SettlementCycle</b>	number 4int	The number of business days for settlement
<b>ClearingType</b>	char(11)	Indicates whether the instrument is cleared or not:  0 = No 1= Yes 2= Not Clearable
<b>CalendarCode</b>	char(6)	Obsolete
<b>OfficialSegment</b>	char(70)	Segment identifier value
<b>SettlementCurrency</b>	char(3)	All
<b>RePayment</b>	char(30)	Repayment mode-Redemption frequency
<b>OutStanding</b>	number 14int 4d	Current outstanding
<b>NotionalCurrency</b>	char(5)	Notional Currency
<b>AccrualDate</b>	number int8	First Accrual Date
<b>Subordination</b>	char(1)	Y or N
<b>CouponFrequency</b>	number 3int	Frequency of the Coupon – how many times in the year the coupon

		<p>is received , possible values(i.e. 1 = annually,12 = monthly)</p> <p>1=annually</p> <p>2=semi annually</p> <p>3 =every 4 months</p> <p>4 =every 3 months</p> <p>6 =every 6 months</p> <p>12= monthly</p> <p>24=every 15 days</p> <p>365=daily</p>
<b>StructureType</b>	char(20)	StructureType
<b>ClassType</b>	char(100)	ClassType
<b>IssueDate</b>	number int8	Date of issue
<b>OutstandingDate</b>	number int8	obsolete
<b>RedemptionPrice</b>	number 3int 5d	Price of Redemption
<b>NominalValue</b>	number 15int 4d	Nominal Value
<b>IssuePrice</b>	number 3int 5d	Issue Price
<b>CouponSpread</b>	number 2int 5d	Coupon Spread
<b>TypeOfInterestCalculation</b>	char(40)	Type of interest Calculation
<b>IssuerCategory</b>	Char(50)	Category of the Issuer
<b>LastRelevantNoticeDate</b>	number int8	Date of the last relevant Notice related to the instrument
<b>LastRelevantNoticeNumber</b>	char(22)	Number of the last relevant Notice
<b>MinimumDenomination</b>	number 9int 10d	obsolete
<b>Status</b>	char(30)	Status of trading
<b>IndexationSign</b>	char(1)	obsolete
<b>IndexationDescription</b>	char(4000)	obsolete

<b>PeriodCouponIndicator</b>	char(1)	Indicator of Period Coupon (Y or N)
<b>PreType</b>	char(50)	Fixing Method. Possible values : Before Interest Accrual Start Date, After Interest Accrual Start Date, [Blank]
<b>Adjusted</b>	char(1)	Indication of Adjusted (Y or N)
<b>FirstCouponType</b>	char(100)	obsolete
<b>CouponType</b>	char(100)	(ex Lastcoupons type) Type of coupon. Possible values are : Fixed Zero coupon Multi coupon Variable Step coupon One coupon Reverse
<b>TradingGroup</b>	char(4)	Previous sectorID. Instrument trading group in Optiq
<b>NDG</b>	number int10	Identifying code for the Issuer
<b>LEI Code (Issuer or operator of the trading venue identifier )</b>	char(20)	Legal entity identifier for the issuer of the instrument,
<b>MIC Code</b>	char(4)	Identifies the MIC code
<b>RequestForAdmission ByIssuer</b>	char(1)	Whether the issuer of the financial instrument has requested or approved the trading or admission to trading of their financial instruments on a trading venue
<b>ApprovalDateOfAdmission</b>	number int8	Date the issuer has approved admission to trading or trading in its financial instruments on a trading venue
<b>RequestDateForAdmission</b>	number int8	Date of the request for admission to trading on the trading venue.



<b>MiFIR identifier</b>	char(10)	Obsolete
<b>BondType</b>	char(10)	Bond type for Bonds: 'EUSB' - Sovereign Bond 'OEPB' - Other Public Bond 'CVTB' - Convertible Bond 'CVDB' - Covered Bond 'CRPB' - Corporate Bond 'OTHR' - Other
<b>AlternateSecurityType</b>	char(1)	Obsolete
<b>Liquidity</b>	number 3int	Indicates whether the instrument is liquid or not: - 0 Illiquid - 1 Liquid - 2 Not Applicable
<b>PreTradeLIS</b>	number 20int	Used to specify the LIS thresholds for an instrument.
<b>ProfessionalStatus</b>	char(3)	Indicates if only professional subjects can trade on this instrument (Y/N)
<b>ESGProductClassification</b>	char(50)	possible values : Blank ESG Green/Environmental ESG Social ESG Governance ESG Sustainability ESG Sustainability linked ESG Blue ESG Transition ESG General ESG Clean Tech ESG ETF art. 8 ESG ETF art. 9 ESG art. 8

		ESG art. 9
<b>TargetMarketKID</b>	char(50)	Possible values: Target Market: Professional only and No KID Target Market: Professional Only NO KID [Empty]
<b>CFICode</b>	Char(2)	Classification of Financial Instruments

## 2.7 Table C: SeDeX /CERTX Instruments Record Layout

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

Field Name	Datatype	Values Description
<b>TradingDate</b>	number int8	Trading day in YYYYMMDD format
<b>InstrumentID</b>	char(11)	Instrument ID. unique instrument identifier across the MIT system
<b>ISINCode</b>	char(12)	Instrument ISIN code
<b>CountryOfRegister</b>	char(2)	Country of Register
<b>CurrencySign</b>	char(3)	Trading currency applied
<b>Market</b>	char(5)	Obsolete
<b>SecurityDescription</b>	char(200)	Security description
<b>SecurityCode</b>	char(6)	Alphanumeric security code
<b>SecuritySubType</b>	char(50)	Security subtype
<b>LotSize</b>	number 16int 4d	Indicates the minimum quantity/nominal value tradable on the market for a security
<b>MinimumSettlementamount</b>	number 16int 4d	Correspond to minimum lot

<b>ListingStartDate</b>	number int8	Listing start date in the YYYYMMDD format
<b>ListingEndDate</b>	number int8	Listing start date in the YYYYMMDD format
<b>ExpirationDate</b>	number int8	Expiration date in the YYYYMMDD format
<b>NumberOfSharesincirculation</b>	number 16int	Indicates the number of shares which constitute the share capital.
<b>ExtHoursTime</b>	char(4)	(ex field AfterHoursTradingFlag) Indicate the trading start and end hours. Possible values are : 0817 = 08.00 - 17.30 8230 = 08.00 - 20.30 0822 = 08.00 - 22.00 9230 = 09.05 - 20.30 0922 = 09.05 - 22.00 Null = 09.05 - 17.30
<b>StrikePrice</b>	number 9int 6d	Strike price (exercise price for warrants)
<b>LeverageCertificatesBarrier</b>	number 9int 6d	Obsolete – see field
<b>OptionStyle</b>	char(10)	This instrument's option style. Possible values are :  A=American  E=European  B=Bermudan  P=Periodic  O and M=Other  S= Asian
<b>Parity</b>	number	The parity of the instrument
<b>UnderlyingISINCode</b>	char(12)	Underlying ISIN code

<b>UnderlyingSecurityCode</b>	char(6)	Alphanumeric Underlying security code
<b>UnderlyingType</b>	char(40)	Type of the underlying
<b>UnderlyingDescription</b>	char(50)	Underlying description
<b>IssuerDescription</b>	char(70)	Issuer description
<b>IssuerClass</b>	char(100)	Possible value Issuer/Inverstor
<b>SecurityType</b>	char(50)	Security Type
<b>SettlementSystem</b>	char(50)	Type of Settlement system
<b>SettlementDate</b>	number int8	Settlement date in the YYYYMMDD format
<b>LastValidityDate</b>	number int8	Last validity date in the YYYYMMDD format
<b>ExMarkerCode1</b>	char(100)	The value of an Ex-Marker
<b>TradingAllowed</b>	char(10)	- 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)
<b>SettlementCycle</b>	number 4int	The number of business days for settlement
<b>ClearingType</b>	char(11)	Indicates whether the instrument is cleared or not  0 = No 1= Yes 2= Not Clearable
<b>CalendarCode</b>	char(6)	Obsolete
<b>OfficialSegment</b>	char(70)	Segment identifier value
<b>SettlementCurrency</b>	char(3)	All
<b>SettlementType</b>	char(30)	Type of Settlement
<b>UnderlyingCurrency</b>	char(5)	Currency of the underlying instrument
<b>AutoCallable</b>	char(1)	Obsolete – see field
<b>BuyBackIndicator</b>	char(1)	For quote driven only .It indicates if instrument is in Buy Back state (previous bid ony quote driven)

<b>StopLossPerc</b>	number 9int 6d	obsolete
<b>StopLoss2Perc</b>	number 9int 6d	obsolete
<b>SecondBarrierEvent</b>	char(1)	obsolete
<b>Rebate</b>	number 9int 6d	Obsolete – see field coupon value on coupon plan
<b>InitialLevel</b>	number 9int 6d	Initial Level
<b>NotionalCurrency</b>	char(5)	Notional Currency
<b>TypeOfOption</b>	char(10)	Faculty : 0 = N/A 1= Put 2= Call
<b>Multiplier</b>	number 5int 6d	Obsolete
<b>MarketingName</b>	char(200)	Marketing Name
<b>SecondStrikePrice</b>	number 9int 6d	Obsolete
<b>NominalValue</b>	number 12int 6d	Nominal Value
<b>Participation</b>	number 5int 4d	Participation
<b>Bonus</b>	number 5int 4d	Bonus in absolute value
<b>LastRelevantNoticeDate</b>	number int8	Date of the last relevant Notice
<b>LastRelevantNoticeNumber</b>	char(22)	Number of the last relevant Notice
<b>Status</b>	char(30)	Status of trading
<b>Class</b>	char(20)	Class
<b>TradingGroup</b>	char(4)	Previous sectorID. Instrument trading group in Optiq
<b>BullBear</b>	char(6)	Long/Short Indicator : Bull Bear
<b>AcepiClass</b>	char(100)	ACEPI Class
<b>AcepiType</b>	char(100)	ACEPI Type
<b>NDG</b>	number int10	Identifying code for the Issuer

<b>LEI Code (Issuer or operator of the trading venue identifier )</b>	char(20)	Legal entity identifier for the issuer of the instrument
<b>MIC Code</b>	char(4)	Identifies the MIC code
<b>RequestForAdmissionBy Issuer</b>	char(1)	Whether the issuer of the financial instrument has requested or approved the trading or admission to trading of their financial instruments on a trading venue
<b>ApprovalDateOfAdmission</b>	number int8	Date the issuer has approved admission to trading or trading in its financial instruments on a trading venue
<b>RequestDateForAdmission</b>	number int8	Date of the request for admission to trading on the trading venue.
<b>MiFIR Identifier</b>	char(10)	Obsolete
<b>RFE Parameter</b>	Number 4int	(ex AlternateSecurityType field) RFE Refresh period , possible values are: 0 = 0 seconds 600 = 0,6 seconds 3000 = 3 seconds
<b>Liquidity</b>	number 3int	Indicates whether the instrument is liquid or not: - 0 Illiquid - 1 Liquid - 2 Not Applicable
<b>PreTradeLIS</b>	number 15int	Used to specify the LIS thresholds for an instrument.
<b>MicroCategory</b>	Char(70)	Security micro category
<b>SecondStopLoss</b>	number 15int 6d	Obsolete
<b>IssueDate</b>	Number 8int	Date of issue
<b>AdjustmentFactor</b>	number 28int 8d	Adjustment Factor
<b>LowerThreshold</b>	Number 13int 7d	Lower threshold of the leverage barrier

<b>UpperThreshold</b>	Number 13int 7d	Upper threshold of the leverage barrier
<b>BarrierCapitalObservation</b>	Char(20)	Barrier observation .Possible value : Closing Intraday Opening
<b>BarrierCapitalPercentage</b>	Number	Level of Barrier for capital protection
<b>BarrierCouponPercentage</b>	Number	Level of barrier for coupon payment
<b>AutocallObservation</b>	Char(20)	autocall observation .Possible value : Closing Intraday Opening
<b>BarrierAutocallPercentage</b>	Number	Barrier autocall
<b>PayoffAlteringBarrierPercentage</b>	Number	Barrier that, if reached by underlying asset, brings to the instrument recall by the issuer
<b>BonusPercentage</b>	Number	Bonus in percentage of nominal amount
<b>ESGProductClassification</b>	Char(50)	possible values : Blank ESG Green/Environmental ESG Social ESG Governance ESG Sustainability ESG Sustainability linked ESG Blue ESG Transition ESG General ESG Clean Tech ESG ETF art. 8

		ESG ETF art. 9 ESG art. 8 ESG art. 9
<b>TargetMarketKID</b>	char(50)	Possible values:  Target Market: Professional only and No KID  Target Market: Professional Only  NO KID  [Empty]
<b>KIDlink</b>	char(256)	Unique key investment document link per ISIN and MIC associated to a given Warrant
<b>Leverage</b>	Number	Amount of the leverage
<b>BarrierBreachedIndicator</b>	Char(1)	Indicator for the barrier breach. Equal to Y when the barrier is reached , otherwise equal to N
<b>BarrierLevel</b>	Number	Level at which the Barrier is reached
<b>ProtectionLevelPercentage</b>	Number	Percentage of protection in case of protected intruments

## 2.8 Table E: Cash Dividends and Coupons Record Layout

Shares, ETFs, ETCs, ETNs and funds Dividends and Coupons detached starting from 27.03.2023

Field Name	Datatype	Values Description
<b>TradingDate</b>	number int8	Trading day in YYYYMMDD format
<b>InstrumentID</b>	char(11)	Instrument ID. unique instrument identifier across the MIT system
<b>ISINCode</b>	char(12)	Instrument ISIN code



<b>AnnouncementDate</b>	number 8int	Date of announcement of the dividend
<b>PaymentDate</b>	number 8int	Date of payment of the dividend
<b>CouponDate</b>	number 8int	Date of coupon detachment
<b>CouponValue</b>	number 23int 7d	Value of the coupon
<b>NoticeDate</b>	number 8int	Date of official notice
<b>NoticeNumber</b>	Char(22)	Number of the official notice
<b>CouponCurrency</b>	char(5)	Currency of coupon
<b>DividendType</b>	char(20)	Type of dividend
<b>DividendOwnerType</b>	char(50)	Obsolete field maintained for compatibility
<b>DividendDefinitionType</b>	char(50)	Obsolete field maintained for compatibility

## 2.9 Table F: Bond Coupons Record Layout

Coupon plan starting from related to bonds available for trading.

Field Name	Datatype	Values Description
<b>TradingDate</b>	number int8	Trading day in YYYYMMDD format
<b>InstrumentID</b>	char(11)	Instrument ID. unique instrument identifier across the MIT system
<b>ISINCode</b>	char(12)	Instrument ISIN code
<b>StartAccrualDate</b>	number 8int	Date when the accrual start
<b>PaymentDate</b>	number 8int	Payment date
<b>CouponDetachmentDate</b>	number 8int	Date of coupon detachment
<b>Rate</b>	number 19int 8d	Interest Rate
<b>Cap</b>	number 10int 4d	Cap
<b>Floor</b>	number 10int 4d	Floor

<b>AnnualRate</b>	number 19int 8d	Annual coupon rate
<b>ZeroCouponIndicator</b>	char(1)	Oblsole (see Bred_refdata_plus_Instr_* for this info)
<b>RecordDate</b>	number 8int	Cut-off date
<b>CouponDate</b>	number 8int	Coupon Date

## 2.10 Table G: Bond Amortization Plan Record Layout

Amortization plan starting from related to bonds available for trading.

Field Name	Datatype	Values Description
<b>TradingDate</b>	number int8	Trading day in YYYYMMDD format
<b>InstrumentID</b>	char(11)	Instrument ID. unique instrument identifier across the MIT system
<b>ISINCode</b>	char(12)	Instrument ISIN code
<b>RedemptionDate</b>	number 8int	Date of amortization/redemption
<b>Amortizingquote</b>	number 18int 3d	Tranche-Amount of redemption
<b>Current_quote</b>	number 9int 3d	Redemption price-
<b>Redemption_Base</b>	number 11int	Base of amortization
<b>Spread</b>	number 5int 2d	Spread
<b>AmortisationPercentage</b>	number 12int 5d	Amortization percentage
<b>Poolfactor</b>	number 35int 15d	Pool factor

## 2.11 Table H: Securitized Derivatives Coupon Record Layout

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

Field Name	Datatype	Values Description
<b>TradingDate</b>	number int8	Trading day in YYYYMMDD format
<b>InstrumentID</b>	char(11)	Instrument ID. unique instrument identifier across the MIT system
<b>ISINCode</b>	char(12)	Instrument ISIN code
<b>CallPrice</b>	number 13int 5d	Call Price
<b>CallDate</b>	number 8int	Call Date
<b>ObservationDate</b>	number 8int	Date of the coupon record
<b>Ex-CouponDate</b>	number 8int	Date of the ex coupon
<b>RecordDate</b>	number 8int	Date of recording
<b>PaymentDate</b>	number 8int	Date of the coupon payment
<b>Autocallable</b>	Char(1)	Indicates whether the instrument's coupon is autocallable or not
<b>Unconditional Coupon</b>	Char(1)	Indicates whether the instrument's coupon is Unconditional or not
<b>Coupon Value</b>	Number 13int 7d	Coupon amount in absolute value
<b>Coupon Status</b>	Char(30)	Confirmation status of the coupon .Possible values : Imported Confirmed

## 2.12 Table L: Cash Events Record Layout

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

Field Name	Datatype	Values Description
<b>TradingDate</b>	number int8	Trading day in YYYYMMDD format
<b>InstrumentID</b>	char(11)	Instrument ID. unique instrument identifier across the MIT system
<b>ISINCode</b>	char(12)	Instrument ISIN code
<b>NDG</b>	number 10int	Identifying code for the Issuer
<b>EventDescription</b>	char(75)	Description of the Event
<b>NoticeNumber</b>	Char(22)	Number of the notice
<b>NoticeDate</b>	number int8	Date of the notice
<b>EventDate</b>	number int8	Date of the Event

## 2.13 Table N: Cash Baskets Record Layout

Cash and bonds baskets of instruments related to tradable ISINs each trading day. File is filled in case of multiple underlying (basket) for an instrument.

Field Name	Datatype	Values Description
<b>TradingDate</b>	number int8	Trading day in YYYYMMDD format
<b>InstrumentID</b>	char(11)	Instrument ID. unique instrument identifier across the MIT system
<b>ISINCode</b>	char(12)	Instrument ISIN code
<b>UnderlyingISINCode</b>	char(12)	Underlying ISIN code
<b>UnderlyingWeight</b>	number 25int 8d	Obsolete field maintained for compatibility

<b>UnderlyingDescription</b>	char(50)	Description of the Underlying
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## 2.14 Table O: Cash Codes Record Layout

Association between tradable ISINs and NDG codes

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

## 2.15 Table P: Issuers Meetings Record Layout

Shareholders meetings communicated to the market.

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

<b>NoticeNumber</b>	number 10int	Number of the notice
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## 2.16 Table Q: Corporate Events Record Layout

Corporate Events communicated to the market.

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

## 2.17 Table Z: ATFund Nav

Field Name	Datatype	Values Description
<b>TradingDate</b>	number int8	Trading day in YYYYMMDD format
<b>InstrumentID</b>	char(11)	Instrument ID. unique instrument identifier across the MIT system
<b>NAV</b>	number 19int 4d	Net Asset Value in currency
<b>Currency</b>	char(3)	Currency of NAV
<b>NAVinEur</b>	number 19int 4d	Net Asset Value in Eur
<b>OutstandingShares</b>	Number int15	Number of outstanding shares

## 2.18 Table D: Derivatives Instruments Record Layout

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

Field Name	Datatype	Values Description
<b>NextTradingDate</b>	number int8	Trading day in YYYYMMDD format
<b>ISINCode</b>	char(12)	Instrument ISIN code
<b>DerivativesInstrumentTradingCode</b>	char(30)	External Symbol (equivalent of series name in previous Borsa systems)
<b>UnderlyingISINCode</b>	char(12)	Underlying ISIN code
<b>ProductCode</b>	char(30)	Alphanumeric underlying security code
<b>ExpirationDate</b>	number int8	Expiration date in YYYYMMDD format
<b>StrikePrice</b>	number int11 dec4	Strike price
<b>LotMultiplier</b>	number int11 dec4	Contract_size
<b>UnderlyingType</b>	char(1)	Type of underlying, possible values
<b>DerivativesInstrumentType</b>	char(4)	Derivative type. Possible values are 0: Call 1: Put 3: Future
<b>ExerciseStyle</b>	char(1)	European or American : 0 : European 1 American
<b>ContractType</b>	char(6)	Indicates whether the instrument is an option or a future: O: Option F: Future

<b>CorporateActionCounter</b>	number int5	Indicates how often the series has been subjected to a corporate event (such as 0, 1, 2, 3, etc.) during its lifetime.
<b>SymbolIndex</b>	number int12	Instrument Symbol Index (ex SICO)
<b>StrikePriceCurrency</b>	char(3)	Currency of the nominal value for strike price
<b>SettlementMethod</b>	char(1)	Indication as to whether the financial instrument is settled physically or in cash: C: Cash P: Physical
<b>UnderlyingSubtypeName</b>	char(50)	Detailed type of underlaying
<b>FirstTradingDate</b>	Char(8)	Indicates the listing date on the Exchange of Reference
<b>LastTradingDate</b>	Char(8)	Last trading date
<b>TickTableID_COB</b>	number	Tick Table for Central Order Book
<b>TickTableID_WSL</b>	Number int3	Tick Table for Wholesales
<b>TickTableID_RFC</b>	Number int3	Tick Table for Request for Cross
<b>MaxOrderQtyCall_COB</b>	Number int3	Quantity limit for an incoming order in Call phase.
<b>MaxOrderQtyContinuous_COB</b>	Number int8	Quantity limit for an incoming order in Continuous phase
<b>MaxOrderQtyCall_WSL</b>	Number int8	Quantity limit for an incoming order in Call phase
<b>MaxOrderQtyContinuous_WSL</b>	Number int8	Quantity limit for an incoming order in Continuous phase
<b>MaxOrderQtyCall_RFC</b>	Number int8	Quantity limit for an incoming order in Call phase



<b>MaxOrderQtyContinuous_RFC</b>	Number int8	Quantity limit for an incoming order in Continuous phase
<b>ExpiryCycle</b>	Char (30)	Not yet present - Field will be added in Jan. Possible values:  Individual months  Group of months  Weekly flexible  Daily flexible

## 2.19 Table R: Derivatives Tick Tables Record Layout

Tick table file is mutated by Optiq tick size and it is in xml format.

It contains file contains different tables defining the variable ticksizes used for trading activity. A table is composed of an index (identifying a table instance) with a list of price ranges that have corresponding ticksizes. A contract is associated to a table for each EMM it is tradable through. The link the file with file BRED\_REFDATA\_PLUS\_INSTR\_DER is TickTableID=TickSizeIndexID

Field	Short Description	Format	Len
DerivativesTickSizes			
Tick Size Index ID	ID of the tick size table available in the Tick Table file.	Numerical ID	2
Tick Table Name	Name of the tick size table available in the Tick Table file.	Text	75
Tick Factor Max Period	Indicator expressed in Month. Instrument whose Time To Expiry are lower than the indicator are impacted by the TickFactor (to be calculated with Ratio / Multiplier Decimals)	Numerical	4
Tick Factor	Tick factor applied to update the TickSize for more liquid instruments available in the Tick Table file (to be calculated with Ratio / Multiplier Decimals).	Numerical	8

DerivativesTickSize			
Minimum Price	Minimum Price of the order.	Price	8
Tick Size	Tick Size applied between the current Minimum Price and the next Minimum Price.	Price	8
/DerivativesTickSize			
/DerivativesTickSizes			

## 2.20 Table V: Rectified Series Record Layout

File RectifiedSeries\_IDEM\_YYYYMMDD.dat substitute the adjusted series file and it has a fixed length record type. With Optiq migration the rectified series will no longer change ISIN (SOLA behaviour before migration) but will be identified with a new external identifier.

Header record (144 bytes)

CAMPO	TIPO	LUN.	VALORE
DATA CREAZIONE	A	8	Format aaaammgg
NUMERO DI SERIE RETTIFICATE	N	4	
TIPO TRASMISSIONE	N	1	2
FILLER	A	131	

Record format (144 bytes)

CAMPO	TIPO	LUN.	VALORE
CODE ISIN SERIE	A	12	'IT'+char(10)
STRIKE PRICE (NEW)	N	15(11,4)	Format iiiiiiidddd
NEW SERIE NAME (NEW)	A	32	
CONTRACT SIZE (NEW)	N	7(5,2)	Format iiiidd
CODE ISIN SOTTOSTANTE	A	12	'IT'+char(10)
DATA INIZIO VALIDITA	A	8	Format aaaammgg
FILLER	A	58	

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