TQD702 · TECHNICAL SPECIFICATION

Turquoise Derivatives BCS API Application Data Layouts

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Contents

Introduction

This document describes the classes (data layouts) to be used for writing a clearing application.

The following chapters are organized according to the major clearing functionalities and operations. Each chapter includes and describes all data layouts, each one related to a specific function class.

The names of the classes, whose data layouts are listed below, adopt the following naming convention:

- Inquire<ClassName> is an inquire class that identifies the message structure to be used when invoking an Inquire function.
- Subscribe<ClassName> is a subscription class that identifies the message structure to be used when invoking a Subscribe function.
- Submit<ClassName> is a submit class that identifies the message structure to be used when invoking a Submit function.
- Notify<ClassName> is a notify class that identifies the message structure to be used when invoking a call-back function to notify new data.

Please note that in the following tables the length column stands for the maximum length of the field and the data order (the couple key=value) is not important in the data flow so the client parser must not expect the data in the same order they are written in the layout description.

Note

Some data fields of the classes cannot contain special characters. Short indicators in the table description of the field, where applicable, have been added as it follows:

(°) the field cannot include symbol ';' or '='

(*) when the field includes symbol FS (0x1C) or RS (0x1E), replace them with ';' and '=' respectively

(^) the field cannot contain lower-case characters

Unique Identifier of a Contract

Please note that the unique identifier of a contract is always the 3 way key (date + contract number + side)

Zipped API library

Selected existing functions have been duplicated with the zipped version in order to speed transmission of large quantity of data.

The data layout of the zipped API has not been changed.

The zipped API is listed below:

	Inquire API	Notify API
1.	InquireZipClasses	NotifyZipClasses
2.	InquireZipSeries	NotifyZipSeries
3.	InquireZipExpiredSeries	NotifyZipExpiredSeries
4.	InquireZipPositions	NotifyZipPositions
5.	InquireZipContracts	NotifyZipContracts
6.	InquireZipContractsByTime	NotifyZipContractsByTime
7.	InquireZipReportData	NotifyZipReportData

Markets

1.1 InquireMarkets

Information request about available markets. Data are notified by NotifyMarkets.

Field	Type	Length	Description
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

1.2 NotifyMarkets

Notify information data about available markets

Field	Type	Length	Description
MarketId	string	2	Market identification code
MarketAcronym	string	3	Market acronym
MarketCodeAlfa	string	1	Alphanumeric market code
Description	string	40	Description

Classes

1.3 InquireClasses (or InquireZipClasses)

Information request about Classes. Data are notified by NotifyClasses

Field	Type	Length	Description
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

1.4 NotifyClasses (or NotifyZipClasses)

Notify information data about classes. In NotifyZipClasses clear notifications are separated by **\n**; after last notification is loctated **\n.**

Field	Type	Length	Description
Symbol	string	6	Class symbol
ProductType	string	1	Product type (F=Future, O = Option)
MarketId	string	2	Market identification code
ProductGroup	string	3	Product group
ISINCode	string	12	The underlying ISIN code which uniquely identifies a specific securities issue (International Securities Identification Number)
UnderlyingId	string	6	Underlying symbol
Description	string	35	Description
MarginInterval	real	3.2	Margin interval
SettlementType	string	3	Settlement type (ST=settled, CSH= cash settlement, FUT = future style)
ContractSize	real	7.8	Number of Underlying entities per contract
OptionType	string	1	Option type (B=bond, E = equity, I = Index)
OptionStyle	string	1	Option Style (A = American, E = European)
SettlementDays	integer	2	Days between expiry and settlement date

Clearing Members

1.5 InquireClearingMemberCodes

Information request about Clearing participants. Data are notified by NotifyClearingMemberCodes.

Field	Type	Length	Description
MarketId	string	2	Market identification code
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

1.6 NotifyClearingMemberCodes

Notify information data about Clearing participants.

Field	Type	Length	Description
AbiCode	integer	5	Member ABI code
Mnemonic	string	4	Mnemonic code
MarketId	string	2	Marked identification code
PartecipantCode	string	4	Member Clearing code
Description	string	40	Description
MemberType	string	1	Type (I = Individual, N = Non Clearing Member, G = General Clearing Member)
CedCode	string	8	Member CED code

1.7 InquireNonClearingMemberCodes

Information request about Non Clearing participants. Data are notified by NotifyNonClearingMembers

Field	Type	Length	Description
MarketId	string	2	Market identification code
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

1.8 NotifyNonClearingMemberCodes

Notify information data about Non Clearing member.

Field	Type	Length	Description
AbiCode	integer	5	Member ABI code
Mnemonic	string	4	Mnemonic code
MarketId	string	2	Marked identification code
PartecipantCode	string	4	Clearing code
Description	string	40	Description
MemberType	string	1	Type (I = Individual, N = Non Clearing Member, G = General Clearing Member)
CedCode	string	8	Member CED code

Series

1.9 InquireSeries (or InquireZipSeries)

Information request about tradable Series. Data are notified by NotifySeries

Field	Type	Length	Description
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

1.10 NotifySeries (or NotifyZipSeries)

Notify Information data about tradable series. In NotifyZipSeries clear notifications are separated by **\n**; after last notification is located a **\n.**

In the layouts, the field ExpirationMonth is wrongly labeled “ExpiryPeriod”.

Field	Type	Length	Description
Symbol	string	6	Class symbol
ProductType	string	1	Product type (F= future, O = option)
ExpiryPeriod	string	6	Expiration month (YYYYMM)
StrikePrice	real	7.6	Strike price
PutCall	string	1	Put/Call option (P= put, C= call, blank)
MarketId	string	2	Market Id
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
ExpirationDate	string	8	Expiry date (YYYYMMDD)
LastTradingDay	string	8	Last trading day (YYYYMMDD)
ClosingPrice	real	7.8	Closing price
LastDayPrice	real	7.8	Previous day Closing price
ClosingPriceDate	string	8	Closing price date (YYYYMMDD)
UnderlyingPrice	real	7.8	Underlying closing price
OpenInterest	integer	7	Open interest
Volatility	real	3.2	Volatility
SeriesId	string	30	Series name
DeliveryType	string	1	Delivery Type C=Cash P=Physical

1.11 SubscribeIntradaySeries

Information request about intraday tradable Series. This class alerts about new intraday series generated. Alerts are notified by NotifySubIntradaySeries.

Field	Type	Length	Description
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

1.12 NotifySubIntradaySeries

This class alerts about new intraday tradable series available from the subscription to SubscribeIntradaySeries class on.

Field	Type	Length	Description
Symbol	string	6	Class symbol
ProductType	string	1	Product type (F= future, O = option)
ExpiryPeriod	string	6	Expiration month (YYYYMM)
StrikePrice	real	7.6	Strike price
PutCall	string	1	Put/Call option (P= put, C= call, blank)
MarketId	string	2	Market Id
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
ExpirationDate	string	8	Expiry date (YYYYMMDD)
LastTradingDay	string	8	Last trading day (YYYYMMDD)
ClosingPrice	real	7.8	Closing price
LastDayPrice	real	7.8	Previous day Closing price
ClosingPriceDate	string	8	Closing price date (YYYYMMDD)
UnderlyingPrice	real	7.8	Underlying closing price
OpenInterest	integer	7	Open interest
Volatility	real	3.2	Volatility
SeriesId	string	30	Series name
DeliveryType	string	1	Delivery Type C=Cash P=Physical

1.13 InquireIntradaySeries

Information request about intraday tradable Series. Data are notified by NotifyInqIntradaySeries

Field	Type	Length	Description
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

1.14 NotifyInqIntradaySeries

Notify Information data about intraday tradable series. In the layouts, the field ExpirationMonth is wrongly labeled “ExpiryPeriod”.

Field	Type	Length	Description
Symbol	string	6	Class symbol
ProductType	string	1	Product type (F= future, O = option)
ExpiryPeriod	string	6	Expiration month (YYYYMM)
StrikePrice	real	7.6	Strike price
PutCall	string	1	Put/Call option (P= put, C= call, blank)
MarketId	string	2	Market Id
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
ExpirationDate	string	8	Expiry date (YYYYMMDD)
LastTradingDay	string	8	Last trading day (YYYYMMDD)
ClosingPrice	real	7.8	Closing price
LastDayPrice	real	7.8	Previous day Closing price
ClosingPriceDate	string	8	Closing price date (YYYYMMDD)
UnderlyingPrice	real	7.8	Underlying closing price
OpenInterest	integer	7	Open interest
Volatility	real	3.2	Volatility
SeriesId	string	30	Series name
DeliveryType	string	1	Delivery Type C=Cash P=Physical

Positions

1.15 InquirePositions (or InquireZipPositions)

Information request about available positions. Data are notified by NotifyPositions

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	string	5	ABI member code (*ALL = non clearing members included)
AccountType	string	1	Account type (P = proper, C = client)
PositionGroup	string	1	Position type (O = ordinary)
Symbol	string	6	Class symbol (optional)
ExpirationDate	string	8	Expiry date (optional)
StirkePrice	real	7.6	Strike price (optional, last 6 numbers are the decimal part)
PutCall	string	1	Put/Call option (P= put, C= call) (optional)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number) (optional)
ProductType	string	1	Product type (O = option, F = future, C = equity and fund quotes, W = warrant, V = convertible, B = bond, R = repo) (optional)
OpeningDate	string	8	The day when the position was opened (YYYYMMDD) (optional)
SettlementDate	string	8	Settlement date (YYYYMMDD) (optional)
SubAccount	string	4	Sub Account (Optional) (°)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

Only a General clearing member can use the wildcard *ALL. A NCM or a direct member must use his own ABI code. You are a GCM if InquireNonClearingMemberCodes returns more than one entry.

1.16 NotifyPositions (or NotifyZipPositions)

Notify Information data about available positions. In NotifyZipPositions clear notifications are separated by **\n**; after last notification is located a **\n.**

Field	Type	Length	Description
AbiCode	integer	5	ABI member code (own company or NCM)
AccountType	string	1	Account type (P = proper, C = client)
Symbol	string	6	Class symbol
ExpirationMonth	string	6	Expiry month (YYYYMM)
StrikePrice	real	7.6	Strike price
PutCall	string	1	Put/Call option (P= put, C= call, blank)

OpeningDate	string	8	Position opening date (YYYYMMDD)
LastOperation	string	8	Last operation date (YYYYMMDD)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
CurrentLong	integer	9	Current long position
CurrentShort	integer	9	Current short position
OpeningLong	integer	7	Long position at market opening
OpeningShort	integer	7	Short position at market opening
MarketId	string	2	Market identification code
ExpirationDate	string	8	Expiry date (YYYYMMDD)
Description	string	30	Description (for future uses)
PositionValue	real	15.2	Position amount (for future uses)
AccrualValue	real	15.2	Accrual amount (for future uses)
LegSide	string	1	Position type (blank = ordinary, P = short leg, T = long leg) (for future uses)
LiquidatorAbiCode	integer	5	ABI liquidator code (for future uses)
LiquidatorAccount	integer	5	Liquidator account (for future uses)
TransferPrice	real	7.4	Transfer Price
InAdvanceExercise	real	7.3	Early exercise for day
InAdvanceAssignement	real	7.3	Early Assignment for day
Exercise	real	7.3	Early exercise
Assignement	real	7.3	Assignment
InTheMoneyAmount	real	7.6	In the money amount
EndValidityDate	string	8	End validity date (YYYYMMDD) (for future uses)
Type	string	1	Position type (O= ordinary, U= Unsettled IDEM, F = fail)
ProductType	string	1	Product type (O = option, F = future, C = equity and fund quotes, W = warrant, V = convertible, B = bond, R = repo)
FailExecution	string	1	F= fail, E = execution (for future uses)
LetterMoney	string	1	T = securities, C = cash (for future uses)
BonisMalis	string	1	B = bonis, M = malis (for future uses)
SubAccount	string	4	Sub Account **(*)**
SeriesId	string	30	Series name

1.17 SubmitGrossPositionsRectification

Request of position rectification.

Field	Type	Length	Description
AbiCode	integer	5	ABI member code (own company or NCM)
AccountType	string	1	Account type (P = proper, C = client)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
Operation	string	1	Operation (+ = increase, - = decrease)
Volume	real	7.6	Volume
SubAccount	string	4	Sub Account (optional) (for future uses) (°)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

1.18 InquireRectifications

Information request about rectified positions. Data are notified by NotifyRectifications

Field	Type	Length	Description
RectificationDate	string	8	Rectification date (YYYYMMDD)
AbiCode	string	5	ABI member code (*ALL = non clearing members included)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

1.19 NotifyRectifications

Information data about rectified positions at the specified date.

Field	Type	Length	Description
AbiCode	integer	5	Member ABI code
AccountType	string	1	Account type (P = proper, C = client)
Symbol	string	6	Class symbol
ExpirationMonth	string	6	Expiry date (YYYYMM)
StrikePrice	real	7.6	Strike Price
PutCall	string	1	Put/Call option (P= put, C= call, blank)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
OperationType	string	1	Operation type (+ = increase, - = decrease)
Volume	real	9.6	Volume
OpResult	string	1	Operation result (Y= executed, N = not executed)
ReturnCode	string	1	Return code

ExternalKey	string	27	Transaction Id (for future uses)
ClearingKey	string	53	Key for other operations (for future uses)
RectificationDate	string	8	Rectification date (YYYYMMDD)
SubAccount	string	4	Sub Account (*)
SeriesId	string	30	Series name

1.20 InquirePositionTransfers

Information request about delivered or received positions. Data are notified by NotifyPositionTransfers

Field	Type	Length	Description
TransferDate	string	8	Transfer date (YYYYMMDD)
TransferType	string	1	Transfer type (D = delivered, R = received)
AbiCode	string	5	ABI member code (*ALL = non clearing members included)
TransferState	string	1	Transfer Status (Optional) (H = holding, P = processed, R = rejected,C = cancelled)
CounterpartAbiCode	string	5	Counterparty ABI Code (Optional)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

1.21 NotifyPositionTransfers

Information data about delivered or received positions at the specified date

Field	Type	Length	Description
DeliverAbiCode	integer	5	Deliver member ABI code
DeliverAccountType	string	1	Deliver member account type (P = proper, C = client)
ReceiverAbiCode	integer	5	Receiver member ABI code
ReceiverAccountType	string	1	Receiver member account type (P = proper, C = client)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
Symbol	string	6	Class symbol
ProductType	string	1	Product type (F = future, O = option)
Expiration Month	string	6	Expiry month (YYYYMM)
StrikePrice	real	7.6	Strike price
PutCall	string	1	Put/Call option (P= put, C= call, blank)
MarketId	string	2	Market identification code
Volume	real	9.6	Volume
PositionType	string	1	Position type (L= Long, S= Short)
TransferState	string	1	Status of the transfer operation H = holding (sent but not confirmed or rejected yet)

			P = processed (accepted by the counterparty) R = rejected (refused by the counterparty) C = cancelled (for future uses) (request deleted by the participant that sent the request)
ReturnCode	integer	4	Return Code
EntryTime	string	17	Entry time (YYYYMMDDHHMMSS)
ExecutionTime	string	17	Execution time (YYYYMMDDHHMMSS)
RequestKey	string	53	Request key (*)
DeliverName	string	30	Description of deliver member
ReceiverName	string	30	Description of receiver member
AdditionalInfo	string	50	Free text information. The returned value is the same set on the corresponding field of SubmitTransferPositionRequest function. (*)
DeliverCode	string	9	Client code of deliver member. The returned value is the same set on the corresponding field of SubmitTransferPositionRequest function. (*)
DeliverInfo	string	16	Free text client information (ClientInfo) of deliver member. The returned value is the same set on the corresponding field of SubmitTransferPositionRequest function. (*)
TransferDate	string	8	Date of the position transfer (YYYYMMDD)
Price	real	7.4	Price of the position transfer
OpenClose	integer	1	Open / Close flag (1 = open, 2 = close)
SubAccount	string	4	Sub Account (*)
PositionValue	real	17,2	Counter Value
ReceiverCode	string	9	Client Code of receiver member (*)
ReceiverInfo	string	16	Free text information of receiver member (ClientInfo) (*)
SeriesId	string	30	Series name

Contracts

1.22 InquireContracts (or InquireZipContracts)

Additional information request about available trades retrieved by NotifySubClearingContracts. Data are notified by NotifyContracts.

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code (*ALL = non clearing members included)
AccountType	string	1	Account type (P = proper, C = client)
Symbol	string	6	Class symbol (Optional)
ContractDate	string	8	Contract date (YYYYMMDD)
Side	string	1	Contract side (B = buy, S = sell)
Price	real	7.6	Contract price (Optional)
Price2	real	7.6	Contract price (Optional)
ClientCode	string	9	Client code set on IDEM trading platform (Optional) (°)
ContractNumber	integer	12	Contract number assigned by the Clearing House (Optional)
ExpirationDate	string	6	Expiry date (Optional) (YYYYMM)
StrikePrice	real	7.6	Strike price (Optional)
PutCall	string	1	Put/Call option (P= put, C= call) (Optional)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

1.23 NotifyContracts (or NotifyZipContracts)

Information data about trade list received by the Clearing House system. The contract list is kept updated with transfer operations. In NotifyZipContracts clear notifications are separated by **\n**; after last notification is located a **\n.**

Unique Key: <ContractDate, ContractNumber, Side>

Field	Type	Length	Description
AbiCode	integer	5	ABI member code (own company or NCM)
AccountType	string	1	Account type (P = proper, C = client)
Symbol	string	6	Class symbol
ExpirationMonth	string	6	Expiry month (YYYYMM)
StrikePrice	real	7.6	Strike price

PutCall	string	1	Put/Call option (P= put, C= call, blank)
ContractDate	string	8	Contract date (YYYYMMDD)
ContractTime	string	6	Contract time (HHMMSS)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
Quantity	integer	10	Contract quantity
Price	real	7.6	Contract price
OpenClose	integer	1	Open / Close flag (1 = open, 2 = Close)
MarketId	string	2	Market identification code
ClientCode	string	9	Client code set on IDEM trading platform. (*)
ContractNumber	integer	12	Contract number assigned by the Clearing House
GiveUpAbiCode	integer	5	In case of a local give up trade, it is the member ABI code of the company that executed the contract, otherwise it is set to 00000.
Side	string	1	Contract Side (B = buy, S = sell)
ClientInfo	string	16	Free text client information set on IDEM trading platform. (*)
TradeDescription	string	30	Trade description (for future uses) (*)
Value	real	16.2	Contract countervalue (for future uses) (Value has the same meaning of ContractValue)
Accrual	real	16.2	Accrual value (for future uses)
SettlementDate	string	8	Settlement date (YYYYMMDD) (for future uses)
RepoIndex (TradeSource)	string	1	M=Market, G=International/Automatic Give-Up, S=Split, D=Data Entry
RepoRate	real	3.3	Repo rate (for future uses)
TransferredQuantity	integer	8	Transferred quantity
TransferredRequest	integer	8	Transferred quantity requested
SubAccount	string	4	Sub Account (*)
OrigContractNumber	integer	12	Original contract number before splitting
SeriesId	string	30	Series name
OrderNumber	string	8	Identifier or the order
TraderId	string	8	Trader identifier
ContractState	string	1	T = Trade C = Trade Cancel
MarketContractNumber	integer	12	Contract number assigned by the market

MarketSource	integer	1	1 = RegularTrade 2 = AsOfTrade 3 = Strategy 4 = LateTrade 5 = Implied 6 = ExchangeGranted1 7 = ExchangeGranted2 D = Cross B = Cross Block T = Committed K = Committed Block
BuyMakerTaker	string	1	Buy Side Maker/Taker M=Maker T=Taker Blank for Cross, Cross Block, Committed, Committed Block trades
SellMakerTaker	string	1	Sell Side Maker/Taker M=Maker T=Taker Blank for Cross, Cross Block, Committed, Committed Block trades

1.24 InquireContractsByTime (or InquireZipContractsByTime)

Information request about available trades inside a specified time interval. The funciotn can be executed only in the current business day. Data are notified by NotifyContractsBy Time.

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code (*ALL = non clearing members included)
StartingTime	string	6	Interval start time (HHMMSS)
EndingTime	string	6	Interval end time (HHMMSS)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

1.25 NotifyContractsByTime (or NotifyZipContractsByTime)

Information data about trades during a specified time interval. In NotifyZipContractsByTime clear notifications are separated by **\n**; after last notification is located find a **\n.**

Field	Type	Length	Description
AbiCode	integer	5	ABI member code (own company or NCM)
AccountType	string	1	Account type (P = proper, C = client)
Symbol	string	6	Class symbol
ExpirationMonth	string	6	Expiry month (YYYYMM)
StrikePrice	real	7.6	Strike price
PutCall	string	1	Put/Call option (P= put, C= call, blank)
ContractDate	string	8	Contract date (YYYYMMDD)
ContractTime	string	6	Contract time (HHMMSS)
ISINCode	string	12	The code which uniquely identifies a specific

			securities issue (International Securities Identification Number)
Quantity	integer	10	Contract quantity
Price	real	7.6	Contract price
OpenClose	integer	1	Open / Close flag (1 = open, 2 = Close)
MarketId	string	2	Market identification code
ContractNumber	integer	10	Contract number assigned by the Clearing House
OrigContractNumber	integer	10	Original contract number before splitting
GiveUpAbiCode	integer	5	In case of a local give up trade, it is the member ABI code of the company that executed the contract, otherwise it is set to 00000.
Side	string	1	Contract Side (B = buy, S = sell)
ClientInfo	string	16	Free text client information set on IDEM trading platform. (*)
TradeDescription	string	30	Trade description (for future uses) (*)
Value	real	16.2	Contract countervalue (for future uses) (Value has the same meaning of ContractValue)
Accrual	real	16.2	Accrual value (for future uses)
SettlementDate	string	8	Settlement date (YYYYMMDD) (for future uses)
RepoIndex (TradeSource)	string	1	M=Market, G=International/Automatic Give-Up, S=Split, D=Data Entry
RepoRate	real	3.3	Repo rate (for future uses)
TransferredQuantity	integer	8	Transferred quantity
TransferredRequest	integer	8	Transferred quantity requested
ClientCode	string	15	Client code set on IDEM trading platform. (*)
SubAccount	string	4	Sub Account (*)
SeriesId	string	30	Series name
OrderNumber	string	8	Identifier or the order
TraderId	string	8	Trader identifier
ContractState	string	1	T = Trade C = Trade Cancel
MarketContractNumber	integer	12	Contract number assigned by the market
MarketSource	integer	1	1 = RegularTrade 2 = AsOfTrade 3 = Strategy 4 = LateTrade 5 = Implied 6 = ExchangeGranted1 7 = ExchangeGranted2

			D = Cross B = Cross Block T = Committed K = Committed Block
BuyMakerTaker	string	1	Buy Side Maker/Taker M=Maker T=Taker Blank for Cross, Cross Block, Committed, Committed Block trades
SellMakerTaker	string	1	Sell Side Maker/Taker M=Maker T=Taker Blank for Cross, Cross Block, Committed, Committed Block trades

1.26 SubmitTransferContractRequest

Request of contract transfer. This message allows to perform a contract transfer done in T or T-1. The field "Quantity" has to be equal to the contract quantity. In the future development this field will be removed.

Field	Type	Length	Description
ContractNumber	integer	12	Contract number assigned by the Clearing House
ContractDate	string	8	Contract date (YYYYMMDD)
AccountType	string	1	Account type (P = proper, C = client)
Side	string	1	Contract side (B = buy, S = sell)
Quantity	integer	7	Transferred quantity (It must be equal to the total trade quantity).
ReceiverAbiCode	integer	5	Receiver member ABI code
RectifyPosition	string	1	Rectify position (Y = yes, N = no)
AdditionalInfo	string	100	Free text information. (°)
ClientCode	string	9	Client code (°)
ClientInfo	string	16	Free text client information (°)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

1.27 SubmitTransferContractConfirm

Request to confirm a contract received by another clearing member.

Field	Type	Length	Description
AccountType	string	1	Account type (P = proper, C = client)
AcceptRefuse	string	1	Accept or reject the transferred contract (A = accept, R = refuse)
RequestKey	string	53	Request key of received contract (°)

ClientCode	string	9	Client code (°)
ClientInfo	string	16	Free text client information (°)
OpenClose	integer	1	Open / Close flag (1 = open, 2 = close)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

1.28 SubmitTransferContractDelete

Request to delete a contract sent to another clearing member.

The *RequestKey* code must be obtained by the *InquireContractTransfers*. Only pending transfers, i.e. in state H (holding), can be removed. The function can be executed only in the same day when the contract transfer has been requested.

Field	Type	Length	Description
AbiCode	integer	5	ABI member code (own company or NCM)
MarketId	string	2	Market identification code
RequestKey	string	53	Request key of received position (°)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

1.29 InquireContractTransfers

Information request about delivered or received contracts . Data are notified by NotifyContractTransfers

Field	Type	Length	Description
ContractDate	string	8	Transfer date (YYYYMMDD)
AbiCode	integer	5	ABI member code (*ALL = non clearing members included)
TransferType	string	1	Type (D = delivered, R = received)
TransferState	string	1	Transfer Status (Optional) (H = holding, P = processed, R = rejected,C = cancelled)
CounterpartAbiCode	string	5	Counterparty ABI Code (Optional)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

1.30 NotifyContractTransfers

Information data about delivered or received contracts at the specified date.

Unique Key: <RequestKey>

Field	Type	Length	Description
DeliverAbiCode	integer	5	Deliver member ABI code
DeliverAccountType	string	1	Deliver member account type (P = proper, C = client)
ReceiverAbiCode	integer	5	Receiver member ABI code
ReceiverAccountType	string	1	Receiver member account type

			(P = proper, C = client, blank if not confirmed)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
Symbol	string	6	Class symbol
ContractNumber	integer	12	Contract number assigned by the Clearing House
ContractDate	string	8	Contract date (YYYYMMDD)
ProductType	string	1	Product type (F = future, O = option)
ExpirationMonth	string	6	Expiry month (YYYYMM)
StrikePrice	real	7.6	Strike price
PutCall	string	1	Put/Call option (P= put, C= call, blank)
MarketId	string	2	Market identification code
Quantity	integer	9	Transferred Quantity
Side	string	1	Contract side (B= Buy, S= Sell)
TransferState	string	1	Status of the transfer operation H = holding (sent but not confirmed or rejected yet) P = processed (accepted by the counterparty) R = rejected (refused by the counterparty) C = cancelled (for future uses) (request deleted by the participant that sent the request)
ReturnCode	integer	4	Return Code
EntryTime	string	17	Entry time (YYYYMMDDHHMMSSmmm)
ExecutionTime	string	17	Execution time (YYYYMMDDHHMMSSmmm)
RequestKey	string	53	Request key **(*)**
DeliverName	string	30	Description of deliver member
ReceiverName	string	30	Description of receiver member
AdditionalInfo	string	50	Free text information. The returned value is the same set on the corresponding field of SubmitTransferContractRequest function. **(*)**
DeliverCode	string	9	Client code of deliver member set on IDEM trading platform **(*)**
DeliverInfo	string	16	Free text client information (ClientInfo) of deliver member set on IDEM trading platform. **(*)**
TransferDate	string	8	Date of the contract transfer
Price	real	7.4	Price of the contract transfer
SubAccount	string	4	Sub Account **(*)**
ReceiverCode	string	9	Client code of receiver member set on IDEM trading platform **(*)**
ReceiverInfo	string	16	Free text client information (ClientInfo) of receiver member set on IDEM trading platform. **(*)**
OpenClose	integer	1	Open / Close flag (1 = open, 2

TransferMode	string	1	= close) Transfer mode (A = Automatic, M = Manual)
SeriesId	string	27	Series name
MarketContractNumber	integer	10	Contract number assigned by the market

1.31 SubmitOpenCloseContract

Request to modify the open/close flag on a client account

Field	Type	Length	Description
ContractNumber	integer	12	Contract number assigned by the Clearing House
MarketId	string	2	Market identification code
Side	string	1	Contract side (B = buy, S = sell)
OpenClose	string	1	Open / Close flag (1 = open, 2 = close)
ContractDate	string	8	Contract date (YYYYMMDD)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

1.32 InquireOpenCloseContractChanges

Information request about the list of changed open/close flag contracts . Data are notified by NotifyOpenCloseContractsChanges

Field	Type	Length	Description
AbiCode	integer	5	ABI member code (*ALL = non clearing members included)
RequestDate	string	8	Date (YYYYMMDD) when the contract has been modified (up to 5 days before today)
ContractDate (optional)	string	8	Contract date (YYYYMMDD)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

1.33 NotifyOpenCloseContractChanges

Notify information about the list of contracts whose open/close flag has been changed

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code (*ALL = non clearing members included)
ContractDate	string	8	Contract date (YYYYMMDD)

ContractNumber	integer	12	Contract number assigned by the Clearing House
AccountType	string	1	Account type (P = proper, C = client)
SubAccount	string	4	Sub Account (Optional) (*)
Symbol	string	6	Class symbol
ExpirationDate	string	8	Expiry date (YYYYMMDD)
StrikePrice	real	7.6	Strike price
PutCall	string	1	Put/Call option (P= put, C= call, blank)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
Quantity	integer	10	Contract quantity
Side	string	1	Contract side (B = buy, S = sell)
OpenClose	string	1	Open / Close flag (1 = open, 2 = close)
RequestTime	string	6	Request time (HHMMSS)
RequestState	string	1	Status (P = processed, R = refused)
ReturnCode	integer	4	Return Code
ClientInfo	string	16	Free text client information (optional) (*)
ClientCode	string	9	Client code (optional) (*)
SeriesId	string	30	Series name
MarketContractNumber	integer	12	Contract number assigned by the market

1.34 SubmitClientCodeContractChange

Request to modify the client code of a given contract.

Field	Type	Length	Description
ContractDate	string	8	Contract date (YYYYMMDD)
ContractNumber	integer	12	Contract number assigned by the Clearing House
MarketId	string	2	Market identification code
Side	string	1	Contract side (B = buy, S = sell)
ClientCode	string	9	Client code (°)
GrossPositionRectification	string	1	Gross position rectification (Y = yes, N = no)
ClientInfo	string	16	Free text client information (optional) (°)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

1.35 InquireClientCodeContractChanges

Information request about the list of changed client code contracts. Data are notified by NotifyClientCodeContractChanges

Field	Type	Length	Description
AbiCode	integer	5	ABI member code (*ALL =

			non clearing members included)
RequestDate	string	8	Date (YYYYMMDD) when the contract has been modified (up to 5 days before today)
ContractDate (optional)	string	8	Contract date (YYYYMMDD)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

1.36 NotifyClientCodeContractChanges

Notify information about the list of contracts whose client code has been changed

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code (*ALL = non clearing members included)
ContractDate	string	8	Contract date (YYYYMMDD)
ContractNumber	integer	10	Contract number assigned by the Clearing House
Side	string	1	Contract side (B = buy, S = sell)
AccountType	string	1	Account type (P = proper, C = client)
OpenClose	string	1	Open / Close flag (1 = open, 2 = close)
OrigClientCode	string	9	Client code before modifications **(*)**
OrigSubAccount	string	4	Sub Account (Optional) before modifications (for future uses) **(*)**
ClientCode	string	9	Client code **(*)**
SubAccount	string	4	Sub Account (Optional) **(*)**
GrossPositionRectification	string	1	Gross position rectification (Y = yes, N = no)
Symbol	string	6	Class symbol
ExpirationDate	string	6	Expiry date (YYYYMM)
StrikePrice	real	7.6	Strike price
PutCall	string	1	Put/Call option (P= put, C= call, blank)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
Quantity	integer	10	Contract quantity
RequestTime	string	6	Request time (HHMMSS)
RequestState	string	1	Status (P = processed, R = refused)
ReturnCode	integer	4	Return Code
ClientInfo	string	16	Free text client information (optional) **(*)**
SeriesId	string	30	Series name
MarketContractNumber	integer	12	Contract number assigned by the market

1.37 InquireTradeHistory

Information request about the list of clearing operations made on a specified contract. Data are notified by NotifyTradeHistory.

MarketId	string	2	Market identification code
ContractNumber	integer	10	Contract number assigned by the Clearing House
Side	string	1	Contract side (B = buy, S = sell)
ContractDate	string	8	Contract date (YYYYMMDD)
ABiCode	integer	5	ABI member code (*ALL = non clearing members included)

1.38 NotifyTradeHistory

Notify information about the list of clearing operations made on a specified contract.

MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code (*ALL = non clearing members included)
AccountType	string	1	Account type (P = proper, C = client)
Symbol	string	6	Class symbol
ExpirationDate	string	6	Expiry date (YYYYMM)
StrikePrice	real	7.6	Strike price
PutCall	string	1	Put/Call option (P= put, C= call, blank)
SeriesId	string	30	Series name
ContractDate	string	8	Contract date (YYYYMMDD)
ContractTime	string	6	Contract time (HHMMSS)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
Quantity	integer	10	Contract quantity
Price	real	7.6	Contract price
OpenClose	string	1	Open / Close flag (1 = open, 2 = close)
ContractNumber	integer	10	Contract number assigned by the Clearing House
OrigContractNumber	integer	10	Original contract number before splitting
Side	string	1	Contract side (B = buy, S = sell)
ClientInfo	string	16	Free text client information (optional) (*)
ClientCode	string	9	Client code (*)
SubAccount	string	4	Sub Account (Optional) (*)
DeliverAbiCode	integer	5	Deliver member ABI code
ReceiverAbiCode	integer	5	Receiver member ABI code
DeliverAccountType	string	1	Deliver member account type (P = proper, C = client)
ReceiverAccountType	string	1	Receiver member account type (P = proper, C = client)
MarketContractNumber	integer	12	Contract number assigned by the market
Operation	string	20	Clearing operation done on the trade

1.39 SubmitSplitContract

Request to split a contract. The contract must be split at least into 2 contracts. A maximum of 8 split contracts is allowed but a spit trade can be split.

The number of the fields ContractSplitQuantity determines the number of the new trades: if the ClientCode or the ClientInfo are not specified the are inherited by the original contract (if they are specified and the related ContractSplitQuantity is not, they are discarded)

Field	Type	Length	Description
ContractNumber	integer	12	Contract number assigned by the Clearing House
ContractDate	string	8	Contract date (YYYYMMDD)
Side	string	1	Contract side (B = buy, S = sell)
RectifyPosition	string	1	Rectify position (Y = yes, N = no)
ContractSplitQuantity1	integer	8	Split contract quantity (mandatory)
ClientCode1	string	9	Client code (optional) (°)
ClientInfo1	string	16	Free text client information (optional) (°)
ContractSplitQuantity2	integer	8	Split contract quantity (mandatory)
ClientCode2	string	9	Client code (optional)(°)
ClientInfo2	string	16	Free text client information (optional). (°)
ContractSplitQuantity3	integer	8	Split contract quantity (optional)
ClientCode3	string	9	Client code (optional) (°)
ClientInfo3	string	16	Free text client information (optional). (°)
ContractSplitQuantity4	integer	8	Split contract quantity (optional)
ClientCode4	string	9	Client code (optional) (°)
ClientInfo4	string	16	Free text client information (optional). (°)
ContractSplitQuantity5	integer	8	Split contract quantity (optional)
ClientCode5	string	9	Client code (optional) (°)
ClientInfo5	string	16	Free text client information (optional). (°)
ContractSplitQuantity6	integer	8	Split contract quantity (optional)
ClientCode6	string	9	Client code (optional) (°)
ClientInfo6	string	16	Free text client information (optional). (°)
ContractSplitQuantity7	integer	8	Split contract quantity (optional)
ClientCode7	string	9	Client code (optional) (°)
ClientInfo7	string	16	Free text client information (optional). (°)
ContractSplitQuantity8	integer	8	Split contract quantity (optional)
ClientCode8	string	9	Client code (optional) (°)
ClientInfo8	string	16	Free text client information (optional).

			(°)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

1.40 SubscribeSplitContracts

Request information about split contracts originated by a SubmitSplitContract. This class has to be subscribed before SubmitSplitContract in order to receive data of the result of the transaction. Data are notified by NotifySubSplitContracts

Field	Type	Length	Description
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

1.41 NotifySubSplitContracts

Notify information data about split contracts. A maximum of 8 split contracts is allowed

Field	Type	Length	Description
OrigContractNumber	integer	12	Original Contract number assigned by the Clearing House
ContractDate	string	8	Contract date (YYYYMMDD)
AccountType	string	1	Account type (P = proper, C = client)
Side	string	1	Contract side (B = buy, S = sell)
SeriesId	string	30	Series name
MarketContractNumber	integer	12	Contract number assigned by the market
ContractNumber1	integer	12	New Contract number assigned by the Clearing House
ContractQuantity1	integer	8	Contract quantity
ClientCode1	string	9	Client Code (*)
ClientInfo1	string	16	Free text client information (*)
ContractNumber2	integer	12	New Contract number assigned by the Clearing House
ContractQuantity2	integer	8	Contract quantity
ClientCode2	string	9	Client Code (*)
ClientInfo2	string	16	Free text client information (*)
ContractNumber3	integer	12	New Contract number assigned by the Clearing House
ContractQuantity3	integer	8	Contract quantity

ClientCode3	string	9	Client Code (*)
ClientInfo3	string	16	Free text client information (*)
ContractNumber4	integer	12	New Contract number assigned by the Clearing House
ContractQuantity4	integer	8	Contract quantity
ClientCode4	string	9	Client Code (*)
ClientInfo4	string	16	Free text client information (*)
ContractNumber5	integer	12	New Contract number assigned by the Clearing House
ContractQuantity5	integer	8	Contract quantity
ClientCode5	string	9	Client Code (*)
ClientInfo5	string	16	Free text client information (*)
ContractNumber6	integer	12	New Contract number assigned by the Clearing House
ContractQuantity6	integer	8	Contract quantity
ClientCode6	string	9	Client Code (*)
ClientInfo6	string	16	Free text client information (*)
ContractNumber7	integer	12	New Contract number assigned by the Clearing House
ContractQuantity7	integer	8	Contract quantity
ClientCode7	string	9	Client Code (*)
ClientInfo7	string	16	Free text client information (*)
ContractNumber8	integer	12	New Contract number assigned by the Clearing House
ContractQuantity8	integer	8	Contract quantity
ClientCode8	string	9	Client Code (*)
ClientInfo8	string	16	Free text client information (*)

1.42 InquireSplitContracts

Request information about split contracts at a specified date. Data are notified by NotifyInqSplitContracts

Field	Type	Length	Description
ContractDate	string	8	Contract date (YYYYMMDD)
AbiCode	integer	5	ABI member code (*ALL = non clearing members included)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

1.43 NotifyInqSplitContracts

Notify information data about all split contracts at a specified date.

Field	Type	Length	Description
OrigContractNumber	integer	12	Original Contract number assigned by the Clearing

			House
ContractDate	string	8	Contract date (YYYYMMDD)
AccountType	string	1	Account type (P = proper, C = client)
Side	string	1	Contract side (B = buy, S = sell)
SeriesId	string	30	Series name
MarketContractNumber	integer	12	Contract number assigned by the market
ContractNumber1	integer	12	New Contract number assigned by the Clearing House
ContractQuantity1	integer	8	Contract quantity
ClientCode1	string	9	Client Code (*)
ClientInfo1	string	16	Free text client information (*)
ContractNumber2	integer	12	New Contract number assigned by the Clearing House
ContractQuantity2	integer	8	Contract quantity
ClientCode2	string	9	Client Code (*)
ClientInfo2	string	16	Free text client information (*)
ContractNumber3	integer	12	New Contract number assigned by the Clearing House
ContractQuantity3	integer	8	Contract quantity
ClientCode3	string	9	Client Code (*)
ClientInfo3	string	16	Free text client information (*)
ContractNumber4	integer	12	New Contract number assigned by the Clearing House
ContractQuantity4	integer	8	Contract quantity
ClientCode4	string	9	Client Code (*)
ClientInfo4	string	16	Free text client information (*)
ContractNumber5	integer	12	New Contract number assigned by the Clearing House
ContractQuantity5	integer	8	Contract quantity
ClientCode5	string	9	Client Code (*)
ClientInfo5	string	16	Free text client information (*)
ContractNumber6	integer	12	New Contract number assigned by the Clearing House
ContractQuantity6	integer	8	Contract quantity
ClientCode6	string	9	Client Code (*)
ClientInfo6	string	16	Free text client information (*)
ContractNumber7	integer	12	New Contract number assigned by the Clearing House
ContractQuantity7	integer	8	Contract quantity
ClientCode7	string	9	Client Code (*)
ClientInfo7	string	16	Free text client

			information **(*)**
ContractNumber8	integer	12	New Contract number assigned by the Clearing House
ContractQuantity8	integer	8	Contract quantity
ClientCode8	string	9	Client Code **(*)**
ClientInfo8	string	16	Free text client information **(*)**

Option Exercise

1.44 SubmitEarlyExerciseRequest2

Request to submit an early exercise for an option

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code (own company or NCM)
AccountType	string	1	Account type (P = proper, C = client)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
Quantity	integer	10	Quantity to exercise
SubAccount	string	4	Sub Account (°)
ClientInfo	string	16	Free text client information (°)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

1.45 InquireEarlyExercises

Information request about early exercises submitted by the function SubmitEarlyExerciseRequest2. Data are notified by NotifyEarlyExercises

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code (*ALL = non clearing members included)
AccountType	string	1	Account type (P = proper, C = client) (Optional)
SubAccount	string	4	Sub Account (Optional for future uses) (°)
Symbol	string	6	Class symbol (Optional)
ExpirationDate	string	6	Expiry date (YYYYMM) (Optional)
StrikePrice	real	7.6	Strike price (Optional)
PutCall	string	1	Put/Call option (P= put, C= call, blank) (Optional)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number) (Optional)
RequestDate	string	8	Date (YYYYMMDD) when the contract has been modified (up to 5 days before today) (IOptional)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di

			Compensazione e Garanzia)

1.46 NotifyEarlyExercises

Notify information data about early exercises

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code
AccountType	string	1	Account type (P = proper, C = client)
Symbol	string	6	Class symbol
ExpirationDate	string	6	Expiry date (YYYYMM)
StrikePrice	real	7.6	Strike price
PutCall	string	1	Put/Call option (P= put, C= call, blank)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
RequestKey	integer	6	Request key (altrove e' piu' lunga)
ExerciseTime	string	6	Exercise time (HHMMSS)
Quantity	integer	10	Exercise quantity
InOutTheMoneyAmount	real	13,6	In/ouy of the money amount
SubAccount	string	4	Sub Account **(*)**
RequestState	string	1	Status of request (P = processed, C = cancelled)
ExerciseDate	string	8	Exercise date (YYYYMMDD)
TotalExerciseQuantity	integer	10	Total Exercise quantity
InOutTheMoney	string	1	In/out of the money flag (I = in, O = out)
SeriesId	string	30	Series name

1.47 SubmitEarlyExerciseDelete

Request to delete an early exercise submitted either by SubmitEarlyExerciseRequest2 or by SubmitEarlyExerciseRequest The RequestKey must be obtained by the notification of InquireEarlyExercises

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code (own company or NCM)
RequestKey	integer	6	Request key (altrove e' piu' lunga) **(°)**
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

1.48 SubmitExByExRequest2

Request to submit an exercise by exception for an option.

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code (own company or NCM)
AccountType	string	1	Account type (P = proper, C =

			client)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
Quantity	integer	10	Quantity to exercise
SubAccount	string	4	Sub Account (°)
ClientInfo	string	16	Free text client information (°)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

1.49 InquireExByEx

Information request about exeption exercises submitted by the function SubmitExbyExRequest2. Data are notified by NotifyExByEx

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code (*ALL = non clearing members included)
AccountType	string	1	Account type (P = proper, C = client) (Optional)
SubAccount	string	4	Sub Account (Optional for future uses) (Optional) (°)
Symbol	string	6	Class symbol (Optional)
StrikePrice	real	7.6	Strike price (Optional)
PutCall	string	1	Put/Call option (P= put, C= call, blank) (Optional)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number) (Optional)
InOutTheMoney	string	1	In/out of the money flag (I = in, O = out) Optional
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

1.50 NotifyExByEx

Notify information data about exception exercises

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code
AccountType	string	1	Account type (P = proper, C = client)
SubAccount	string	4	Sub Account (Optional for future uses) (*)
Symbol	string	6	Class symbol
ExpirationDate	string	6	Expiry date (YYYYMM)
StrikePrice	real	7.6	Strike price
PutCall	string	1	Put/Call option (P= put, C= call, blank)
ProductType	string	1	Derivative instrument Type (O

			= option/ F = future)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
RequestTime	string	6	Request time (HHMMSS)
ProposedQuantity	integer	10	Proposed quantity to exercise
RequestedQuantity	integer	10	Requested quantity to exercise
ClientInfo	string	16	Free text client information (*)
RequestState	string	1	Status (P = processed, R = refused)
InOutTheMoney	string	1	In/out of the money flag (I = in, O = out) Optional
InOutTheMoneyAmount	real	13,6	In/ouy of the money amount
UnderlyingPrice	real	13.6	Price of the derivative instrument / commodity
ReturnCode	integer	4	Return Code
SeriesId	string	30	Series name

1.51 InquireExerciseAtExpiry

Information request about either expiring exercises proposed by the Cleasing System or those submitted by the function SubmitExbyExRequest2. Data are notified by NotifyExerciseAtExpiry

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code (*ALL = non clearing members included)
ExpiryExerciseType	string	1	Type of exercise (A = all, P = proposed, E = by exception)
AccountType	string	1	Account type (P = proper, C = client) (Optional)
SubAccount	string	4	Sub Account (Optional for future uses) (°)
Symbol	string	6	Class symbol (Optional)
StrikePrice	real	7.6	Strike price (Optional)
PutCall	string	1	Put/Call option (P= put, C= call, blank) (Optional)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number) (Optional)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

1.52 NotifyExerciseAtExpiry

Notify information data about expiry exercises

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code
AccountType	string	1	Account type (P = proper, C = client)
SubAccount	string	4	Sub Account (*)

Symbol	string	6	Class symbol
ExpirationDate	string	8	Expiry date (YYYYMMDD)
StrikePrice	real	7.6	Strike price
PutCall	string	1	Put/Call option (P= put, C= call, blank)
ProductType	string	1	Derivative instrument Type (O = option, F = future)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
ProposedQuantity	integer	10	Proposed quantity to exercise
RequestedQuantity	integer	10	requested quantity to exercise
ExpiryExerciseType	string	1	Type of exercise (P = proposed, E = by exception)
InOutTheMoney	string	1	In/out of the money flag (I = in, O = out) Optional
InOutTheMoneyAmount	real	13,6	In/ouy of the money amount
UnderlyingPrice	real	13.6	Price of the derivative instrument / commodity
AbandonedQuantity	integer	10	Abandoned quantity
AvailableQuantity	integer	10	Available quantity
SeriesId	string	30	Series name

1.53 InquireAssignments

Information request aboutassigments . Data are notified by NotifyAssignments

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code (*ALL = non clearing members included)
AssignmentDate	string	8	Assignment date (YYYYMMDD)
AccountType	string	1	Account type (P = proper, C = client) (Optional)
Symbol	string	6	Class symbol (Optional)
ExpirationDate	string	6	Expiry date (YYYYMM) (Optional)
StrikePrice	real	7.6	Strike price (Optional)
PutCall	string	1	Put/Call option (P= put, C= call, blank) (Optional)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number) (Optional)
SubAccount	string	4	Sub Account (°)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

1.54 NotifyAssignments

Notify information data about assignments

Field	Type	Length	Description
AssignmentDate	string	8	Assignment date (YYYYMMDD)
AbiCode	integer	5	ABI member code
AccountType	string	1	Account type (P = proper, C = client)
SubAccount	string	4	Sub Account **(*)**
Symbol	string	6	Class symbol
ExpirationDate	string	6	Expiry date (YYYYMM)
StrikePrice	real	7.6	Strike price
PutCall	string	1	Put/Call option (P= put, C= call, blank)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
AssignedQuantity	integer	10	Assigned quantity
MarketId	string	2	Market identification code
SeriesId	string	30	Series name

Report

1.55 SubscribeReport

Request to be notified when specific information (eg. Report) is available. Data are notified by NotifyIReport

Field	Type	Length	Description
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

1.56 NotifyReport

Notify information data about specific report available.

Field	Type	Length	Description
InfoType	integer	12	Type of report
BusinessDate	string	8	Date (YYYYMMDD)
SentDate	string	8	Sent date
SentTime	string	6	Sent time (HHMMSS)
FileType	string	1	P = PDF T = TXT X = XML
ParticipantCode	string	4	Partecipant Code of the customer the report refers to

1.57 InquireZipReportData

Information request at about a specific report to be downloaded. Data are notified by NotifyZipReportData

Field	Type	Length	Description
InfoType	integer	12	Type of report (only 600, 601 and 608 are available with InquireZipReportData)
Date	string	8	Date (YYYYMMDD)
FileType	string	1	P = PDF T = TXT X = XML
PartecipantCode	string	4	Partecipant Code of the customer the report refers to
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

1.58 NotifyZipReportData

Clear notifications are separated by **\r\n**; after last notification is located a **\r\n.**

Field	Type	Length	Description
TextBuffer	string	8096	Text buffer **(*)**

1.59 InquireReportSent

Information request about all notification sent (NotifyReport) about available report. Data are notified by NotifyReportSent

Field	Type	Length	Description
BusinessDate	string	8	Date (YYYYMMDD)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

1.60 NotifyReportSent

Notify information data about all notification of available report

Field	Type	Length	Description
InfoType	integer	12	Type of report
BusinessDate	string	8	Date (YYYYMMDD)
SentDate	string	8	Sent date (YYYYMMDD)
SentTime	string	6	Sent time (HHMMSS)
FileType	string	1	P = PDF T = TXT X = XML
ParticipantCode	string	4	Participant Code of the customer the report refers to

Sub Account

The following three functions allows to transfers positions between sub accounts belonging to the same account and to require the list of transferred positions between sub accounts.

1.61 SubmitSubAccountTransfer

Request to transfer positions between sub account belonging to same account.

Field	Type	Length	Description
AbiCode	integer	5	ABI member code
AccountType	string	1	Account type (P = proper, C = client)
OrigSubAccount	string	4	Sub Account before modifications (°)
SubAccount	string	4	Sub Account (°)
GrossPositionRectification	string	1	Gross position rectification (Y = yes, N = no)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
Quantity	integer	10	Quantity
AdditionalInfo	string	100	Free text information (°)
PositionType	string	1	Position type (L= Long, S= Short)

1.62 InquireSubAccountTransfers

Request information data about transferred position between sub accounts. Data are notified by NotifySubAccountTransfers.

Field	Type	Length	Description
AbiCode	integer	5	ABI member code (*ALL = non clearing members included)
RequestDate	string	8	Transfer date (YYYYMMDD)
RequestState	string	1	Status (optional)

1.63 NotifySubAccountTransfers

Notify information data about transferred position between sub accounts.

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code
RequestDate	string	8	Request date (YYYYMMDD)
RequestTime	string	6	Request time (HHMMSS)
PositionType	string	1	Position type (L= Long, S= Short)
AccountType	string	1	Account type (P = proper, C =

			client)
OrigSubAccount	string	4	Sub Account before modifications (*)
SubAccount	string	4	Sub Account (*)
GrossPositionRectification	string	1	Gross position rectification (Y = yes, N = no)
Symbol	string	6	Class symbol
ExpirationDate	string	6	Expiry date (YYYYMM)
StrikePrice	real	7.6	Strike price
PutCall	string	1	Put/Call option (P= put, C= call)
ProductType	string	1	Derivative instrument Type (O = option/ F = future)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
Quantity	integer	10	Quantity
TransferPrice	real	7.4	Transfer Price
RequestState	string	1	Status
RetCode	integer	4	Return Code
PositionCounterValue	real	15.2	PositionCounterValue
SeriesId	string	30	Series name

The following two functions allows to view the sub accounts parameters

1.64 InquireSubAccountParameters

Request information data about available sub accounts and their parameters. Data are notified by NotifySubAccountParameters

Field	Type	Length	Description
AbiCode	integer	5	ABI member code (*ALL = non clearing members included)
MarketId	string	2	Market identification code
AccountType	string	1	Account type (P = proper, C = client) (optional)
SubAccount	string	4	Sub Account (optional) (°)

1.65 NotifySubAccountParameters

Notify information data about available sub accounts.

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code
ActivationDate	string	8	Activation date (YYYYMMDD)
MarginazioneNettaFlag	string	1	MarginazioneNettaFlag
AccountType	string	1	Account type (P = proper, C = client)
SubAccount	string	4	Sub Account (*)
NettingPosizioniFlag	string	1	Netting Positions flag
DisablingDate	string	8	Disabling date (YYYYMMDD)
CreationDate	string	8	Creation date (YYYYMMDD)
ModifyDate	string	8	Last modification date (YYYYMMDD)
MarketMakerFlag	string	1	Market Maker flag
LiquidityProviderFlag	string	1	Liquidity Provider flag
SubAccountStatus	string	1	Status

SeriesId	string		Series name

The following four functions allow to view the link between a Client Code an a Sub Account.

1.66 InquireSubAccountClientCodeLinks

Request information data about available relations between clients and sub accounts. Data are notified by NotifySubAccountClientCodeLinks

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code (*ALL = non clearing members included)
AccountType	string	1	Account type (P = proper, C = client) (optional)
SubAccount	string	4	Sub Account (optional) (°)
ClientCode	string	9	Client code (optional) (beginning with ...) (°)

1.67 NotifySubAccountClientCodeLinks

Notify information data about available relations between client and sub accounts.

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code
CreationDate	string	8	Creation date (YYYYMMDD)
ModifyDate	string	8	Modification date (YYYYMMDD)
ClientCode	string	9	Client code (*)
AccountType	string	1	Account type (P = proper, C = client)
SubAccount	string	4	Sub Account (*)
SubAccountStatus	string	1	Sub Account Status

1.68 InquireSubAccountClientCodeLinkChange

Request information data about modified relations between clients and sub accounts during the current day. Data are notified by NotifySubAccountClientCodeLinkChange

Field	Type	Length	Description
AbiCode	integer	5	ABI member code (*ALL = non clearing members included)

1.69 NotifySubAccountClientCodeLinkChange

Notify information data about modified relations between client and sub accounts.

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	integer	5	ABI member code
SubAccountChangeTime	string	6	Modification time ((HHMMSS)
ClientCode	string	9	Client code (*)
AccountType	string	1	Account type (P = proper, C = client)
SubAccount	string	4	Sub Account (*)
SubAccountChangeRequest	string	1	Modification type (I : insert; M : modification; C : deletion)

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