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# CC&G Operational Notice

25<sup>th</sup> May 2020  
ON\_05/2020

## CC&G: BCS – Updates

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**To the attention of:** *Members of Derivatives Sections*  
**Priority:** *Medium*  
**Topic:** *Test BCS*

Dear Clients,

Following the [Operational Notice of April 24, 2020](#), we inform you that the new **TVTIC** and **Execution Source Code** fields have been integrated into the **D01R** Data File (in TXT and XML format), now available in the CDS test environment of BCS and ICWS.

Please find attached the D01R file with the evidence of the applied changes. Please note that the new fields are optional, however we strongly recommend you check the compatibility of your applications for the file download.

Starting from **June 15, 2020** a new version of BCS (5.8.0) will be available for testing. The new BCS version includes **E-mail notifications** and an improvement in the **subscription filter** function of the API that allows you to receive contracts for a specific market. Both functionalities, already illustrated in the Release Notes of 10 March 2020, are optional.

Please note that, as per request of some of the clients to extend the testing period, the **go-live in the production environment** of all new functionalities is postponed to **September 14, 2020**, subject to successful completion of the tests.

Should you require assistance during the testing or for any additional inquiries, please contact:

### Operations

Tel. +39.06.32395.321-227-246  
e-mail: [helpdesk.clearing.@ccg.it](mailto:helpdesk.clearing.@ccg.it)

### Service Desk

Tel. +39 02 45411399  
Tel. 0080026772000  
e-mail: [service-desk@borsaitaliana.it](mailto:service-desk@borsaitaliana.it)

### Membership

Tel. +39.02.72426.627-358  
e-mail: [client.services@lseg.com](mailto:client.services@lseg.com)



**London**  
Stock Exchange Group

# Market Notice

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## Annex

### 5. D01R – Derivatives Contracts

Corresponding reports: N/A

Send phase: Daily - post batch

Data File ID: **D01R**

Record Length: 267

**Content:** Contains Contracts executed on the Derivatives Markets.

Description	Len	Type	Notes
Date	8,0	N	Format yyyyymmdd
Member ABI Code	5,0	N	
Account	1	A	See Annex
Symbol	6	A	
Expiry	8,0	N	Format aaaammgg
Strike price	13,6	N	
Put/Call	1	A	'C'=Call,'P'=Put (Valued only for Options)
Type	1	A	F=Futures, O=Option
ISIN Code	12	A	
Buy/Sell	1	A	B=Buy, S=Sell
Price	13,6	N	
Quantity	13,3	N	
Reference number	12,0	N	
Negotiator ABI Code	5,0	N	Valued for a received Give-up Contract
General ABI Code	5,0	N	
SubAccount	4	A	
Client Code	9	A	
Client Info	16	A	
Open Close Indicator	1	A	O=Open C=Close
Market Id	2	N	See annex
Multiplier	6,1	N	
Contract Time	6	N	Format hhmmss
FeeAmount	10,2	N	Fee Amount
Currency	3	A	
Reversal Indicator	1	A	See annex
Series name	30	A	
Order Number	8	A	
Trader ID	8	A	
Market Contract Number	8,0	N	
Market Contract State	1	A	
UTI	52	A	
TVTIC	16	A	
Execution Source Code	1	A	