

MIT306 FTP SERVICES MOT EUROMOT INSTRUMENT CURRENCY SPECIFICATION

BIT- MILLENNIUM EXCHANGE

Issue 1.2 | SEPTEMBER 2015



BORSA ITALIANA

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1 INTRODUCTION

The FTP Services "MOT/EuroMOT Instrument Currency" provides a daily service for all customers directly connected to Borsa Italiana markets on the Millennium Exchange platform (MIT).

1.1 Purpose

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

1.2 Readership

This document outlines the detailed message type and fields for the MOT/EuroMOT Instrument Currency Data feed.

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

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

1.3 Document series

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

Trading

- MIT201 BIT – Guide to New Trading System
- MIT202 BIT – FIX Trading Gateway (FIX 5.0)
- MIT203 BIT – Native Trading Gateway Specification
- MIT204 BIT – Post Trade Gateway (FIX 5.0) Specification

- MIT205 BIT – Drop Copy Gateway (FIX 5.0) Specification

Market Data

- MIT301 BIT – Guide to Market Data Services
- MIT305 BIT – Markets Reference Data
- **MIT306 BIT – MOT/EuroMOT Instrument Currency (this document)**
- MIT308 BIT – Trading Calendars

This series principally covers non-regulatory information and does not override or supersede the Rules of Borsa Italiana Exchange.

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

Italian Version:

<http://www.borsaitaliana.it/borsaitaliana/intermediari/gestione-mercati/migrazionemillenniumit-mit/millenniumitmigration.htm>

English Version:

<http://www.borsaitaliana.it/borsaitaliana/intermediari/gestione-mercati/migrazionemillenniumit-mit/millenniumitmigration.en.htm>

1.4 Document History

This document has been through the follow iterations:

Issue	Date	Description
1.0	May 2012	First issue of this document published via the Borsa Italiana's website and distributed to

		customers.
1.1	October 2014	Updated version published via the Borsa Italiana's website and distributed to customers: - Section: 1.3
1.2	September 2015	Updated version published via the Borsa Italiana's website and distributed to customers: - Section: 1.3, 2.3

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

1.5 Enquiries

Please contact the Client and Market Services if you have any functional questions about the Millennium Exchange services outlined in this document. The Client and Market Services can be contacted at:

Client and Market Services Team

- Customer Relationship Management
 - +39 02 72 42 6 512
 - **Clients-Services@borsaitaliana.it**
- Market Access (configurations, enablements, conformance tests, etc.)
 - +39 02 72 42 6 668
 - **market-access@borsaitaliana.it**
- Client Support (customer support desk)
 - Toll Free: 0080026772000 - From mobile: +39 02 45411399
 - **Client-Support@borsaitaliana.it**

2 MOT/EUROMOT INSTRUMENT CURRENCY

The MOT/EuroMOT Instrument Currency FTP service allows the download of the daily file reporting Currency codes for all MOT/EuroMOT Instruments having Trading Currency different from Settlement Currency.

2.1 Calendar and Service hours

The MOT/EuroMOT Instrument Currency file is available on published trading days. This data will be available starting from 06:00 a.m. local market time.

2.2 Access to the service

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

2.3 Service features

The service provides a single reference data file reporting all the necessary data for MOT/EuroMOT market on the Millennium Exchange in order to manage the conversion between Currencies.

MARKET	FILE NAME
MOT	INSTR_CURRENCY_MOT_yyyymmdd.csv
EuroMOT	

The file contains one record for each MOT/EuroMOT instrument traded.

Moreover this file is accompanied by a checksum file which could be used to verify the file consistency.

Checksum file has the same name of MOT/Euro MOT instrument Currency file, with an additional suffix "md5" placed at the end of file name (INSTR_CURRENCY_MOT_yyyymmdd.csv.md5).

Checksum file contains a single row representing the md5sum value calculated upon the whole file.

2.4 Data layout

The files are created in accordance with the following specifications:

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

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

2.5 Record Layout

INSTR_CURRENCY_MOT_yyyymmdd.csv

Field Name	Datatype	Values Description
InstrumentId	char(11)	Instrument ID, unique instrument identifier across the MIT system
isinCode	char(12)	Instrument ISIN code
MarketId	char(4)	Market identifier value, see Segment and Sector Type
MarketSource	char(3)	Market identifier value, see Segment and Sector Type
SegmentId	char(4)	Identifies the segment within the market, see Segment and Sector Type
SectorId	char(4)	Identifies the sector related to a specific segment, see Segment and Sector Type
TradingCurrency	char(3)	Trading currency
SettlementCurrency	char(3)	Settlement currency
ExchangeRate	number 10int 8d	The previous day's exchange rate for foreign currency securities.

2.6 Field value codes

2.6.1 Segment and Sector Type

MARKET ID	MARKE T SOURCE	SEGME NT CODE	SEGMENT DESCRIPTION	SECTOR CODE	SECTOR DESCRIPTION
MOT	MOT	DMO	ITALIAN GOVERNMENT BONDS	ICC	ITALIAN CORPORATE B.- CLEAN
				ICD	ITALIAN

					CORPORATE B.-DIRTY
				IGC	ITALIAN GOVERNMENT B.-CLEAN
				IGD	ITALIAN GOVERNMENT B.-DIRTY
	MEM	EMO	EUROMOT VANILLA BONDS	ESC	EUROMOT STRUCT B.-CLEAN
ESD				EUROMOT STRUCT B.-DIRTY	
EVC				EUROMOT VANILLA B.-CLEAN	
EVD				EUROMOT VANILLA B.-DIRTY	
		UMO	UNREGULATED STRUCTURED BONDS	USC	UNREGULATED STRUCT B.-CLEAN
USD				UNREGULATED STRUCT B.-DIRTY	
UVC				UNREGULATED VANILLA B.-CLEAN	
UVD				UNREGULATED VANILLA B.-DIRTY	

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