

MIT308 TRADING TECHNICAL PARAMETERS

BIT- MILLENNIUM EXCHANGE

Issue 1.9 | OCTOBER 2021



BORSA ITALIANA

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1 INTRODUCTION

The FTP Services "Trading Calendars" provides a free 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 Trading Calendars 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
- **MIT308 BIT – Trading Calendars (this document)**

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	Dec 2014	First issue of this document published via the Borsa Italiana's website and distributed to customers.
1.1	Jan 2015	Updated version published via the Borsa Italiana's website and distributed to customers: - Section: 2.6.1.

1.2	Mar 2015	Updated version published via the Borsa Italiana's website and distributed to customers: - Section: 2.6.1.
1.3	July 2015	Updated version published via the Borsa Italiana's website and distributed to customers: - Section: 2.6.1.
1.4	September 2015	Updated version published via the Borsa Italiana's website and distributed to customers: - Section: 2.3
1.5	October 2015	Updated version published via the Borsa Italiana's website and distributed to customers: 2.6.1
1.6	November 2015	Updated version published via the Borsa Italiana's website and distributed to customers: - Section: 2.3
1.7	May 2017	Updated version published via the Borsa Italiana's website and distributed to customers: - Section: 2.6.1
1.8	September 2018	Updated version published via the Borsa Italiana's website and distributed to customers: - Section: 2.6.1
1.9	October 2021	Updated version published via the Borsa Italiana's website and distributed to customers: - Section: 2.6.1

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 TRADING CALENDARS

2.1 Calendar and Service hours

The Trading Calendars 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, for the current year, all Trading Dates for Borsa Italia markets.

TYPE	FILE NAME
Calendar	BIT_CALENDAR.csv

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

Checksum file has the same name of Trading Calendars file, with an additional suffix "md5" placed at the end of file name (BIT_CALENDAR.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	yyyymmdd

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

Field Name	Datatype	Values Description
Calendar Code	char(6)	Unique code used to identify the calendar.
Calendar Date	number 8int	Trading Date, format yyyymmdd.

2.6 Field value codes

2.6.1 Calendar Code

CALENDAR CODE	DESCRIPTION
BIT	MAIN MARKETS
MFD	MIFID
TAH	TRADING AFTER HOUR

The list of Calendar Codes described in the above table is partial and only contains the 3 main calendars used by the Main Markets (EURONEXT MILAN (MTA¹), MOT, SeDeX, ETF+, EURONEXT MIV MILAN and EURONEXT GROWTH MARKET (EGM)), the Trading After Hours market and the Post Trade Transparency Service.

Additional custom Calendar Codes, dedicated to a subset of instruments, may be created ad hoc and contained in the MIT308 file. Each instruments listed in MIT305 (Reference Data) Files contains the Calendar Code (either one of the 3 standard ones or a custom one) associated to the instrument and the corresponding Calendar is described in MIT 308 file.

¹ The acronym "MTA" is still used and it will be replaced in a later stage by "EXM", Euronext Milan, considering the migration of the Borsa Italiana markets in Optiq platform.

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