

MIT309 FTP SERVICES RFQ MARKET MAKER REFERENCE DATA SPECIFICATION

BIT- MILLENNIUM EXCHANGE

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1 INTRODUCTION

The FTP Service “RFQ Market Maker Reference Data” provides a free daily service for all customers directly connected to Borsa Italiana markets and EuroTLX 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 types and fields for the RFQ Market Maker Reference 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 and EuroTLX firms, information vendors and other market participants interested in RFQ functionality and in receiving RFQ Market Maker Reference 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 for Borsa Italiana and EuroTLX post the migration to Millennium Exchange.

For reference the full range of documents is available at the following link:

Italian Version:

www.borsaitaliana.it/borsaitaliana/gestione-mercati/migrazionemillenniumitmit/millenniumitmigration.htm

English Version:

www.borsaitaliana.it/borsaitaliana/gestione-mercati/migrazionemillenniumitmit/millenniumitmigration.en.htm

Group Ticker Plant

The full current versions of Group ticker plant documents can be found at:

<http://www.londonstockexchange.com/products-and-services/millennium-exchange/documentation/documentation.htm>

Documentation updates will be published throughout the course of the project.

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

1.4 Document History

This document has been through the follow iterations:

Issue	Date	Description
1.0	May 2016	First issue of this document published via the Borsa Italiana's website and distributed to customers.
1.1	August 2016	Updated version of this document published via the Borsa Italiana's website and distributed to customers. The changes are applied at the following sections: 2.4
1.2	May 2020	Updated version of this document published via the Borsa Italiana's website and distributed to customers. The changes are applied at the following sections: 1.3 review Document series

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 RFQ MARKET MAKER REFERENCE DATA

2.1 Calendar and Service hours

RFQ Market Maker Reference Data 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 instruments which are eligible to receive private RFQs and the firms of the eligible market makers for each of these instruments for Borsa Italia markets.

TYPE	FILE NAME
RFQ Market Maker	RFQ_MARKET_MAKER_LIST_yyyymmdd.csv

Each file contains records for each financial instrument with at least one market maker eligible to receive private RFQs.

If there are multiple market makers from different firms with permission to receive private RFQs for an instrument, then the instrument will be included multiple times in the file.

The file is accompanied by a checksum file which could be used to verify the file consistency. Checksum file has the same name of RFQ Market Maker file, with an

additional suffix "md5" placed at the end of file name (RFQ_MARKET_MAKER_LIST_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	,(comma)
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

RFQ_MARKET_MAKER_LIST_yyyymmdd.CSV

Field Name	Datatype	Values Description
Instrument ID	char(11)	Instrument ID of the instrument eligible to receive private RFQs. Populated with the ID of each instrument with at least one market maker eligible to receive private RFQs. If there are multiple market makers from different firms with permission to receive private RFQs for an instrument, then the instrument will be included multiple times in the file (once for each firm).
Firm IDs	char(11)	ID of the market maker's firm eligible to receive private RFQs. If there are multiple market makers eligible to receive private RFQs from the same firm for the same instrument, then the firm will only be included once under that instrument.

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