

MIT602 FTP SERVICES NAV FEED SERVICES

BIT- MILLENNIUM EXCHANGE

Issue 1.5 | DECEMBER 2019



BORSA ITALIANA

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1 INTRODUCTION

The FTP Services "NAV Feed Service" provides a free daily service for all customers directly connected to ATFund Market 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 NAV Feed Service for ATFund Market.

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 – FTP Services Trading Calendars Specification

Price

- **MIT602 BIT – NAV Service Specification (this document)**

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.

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:

1.4 Document History

This document has been through the follow iterations:

Issue	Date	Description
1.0	October 2013	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	December 2014	Updated version published via the Borsa Italiana's website and distributed to customers: Section: 1.3, 2.1
1.3	February 2015	Updated version published via the Borsa Italiana's website and distributed to customers: Section: 2.5
1.4	September 2015	Updated version published via the Borsa Italiana's website and distributed to customers: Section: 2.3

1.5	December 2019	<p>Updated version published via the Borsa Italiana's website and distributed to customers:</p> <p>Section: 1 and 2.3 (Market description changed from ETF to ATFund)</p>
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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 NAV DATA FEED

2.1 Calendar and Service hours

NAV file is available on published trading days. This data will be available starting from 05:45 p.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 full NAV data file needed to provide all the necessary data for Italian markets on the Millennium Exchange.

MARKET	FILE NAME
ATFund (Open end funds)	NAV_DATA_ETF_yyyymmdd.csv

Each file contains one record for each financial 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 NAV file, with an additional suffix "md5" placed at the end of file name (NAV_DATA_ETF_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

NAV_DATA_ETF_yyyymmdd.csv

Field Name	Datatype	Values Description
tradingDate	number int8	Trading day in YYYYMMDD format
InstrumentId	char(11)	Instrument ID, unique instrument identifier across the MIT system
isinCode	char(12)	Instrument ISIN code
NAVPrice	number 10int 4d	NAV price of a security determined at tradingDate
StatusIndicator	number 2int	0: NAV created 1: NAV amended

It should be noted that for each instrument it will be populated the last four Borsa Italiana's trading dates with the relevant NAVPrices and StatusIndicator (unless specific exceptions such as the first trading day, etc.).

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