

MIT603 FTP SERVICES RFQ REPORT STATUS SPECIFICATION

BIT- MILLENNIUM EXCHANGE

Issue 1.3 | MAY 2020



BORSA ITALIANA

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1 INTRODUCTION

The FTP Service "RFQ Status Report" 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 types and fields for the RFQ Status 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 Euro TLX 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/migrazionemillenniumit-mit/millenniumitmigration.htm

English Version:

www.borsaitaliana.it/borsaitaliana/gestione-mercati/migrazionemillenniumit-mit/millenniumitmigration.en.htm

Group Ticker Plant

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

<https://www.borsaitaliana.it/borsaitaliana/gestione-mercati/group-ticker-plant/overview.htm>

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	June 2018	First issue of this document published via the Borsa Italiana's website and distributed to customers.
1.1	August 2018	Updated version of this document published via the Borsa Italiana's website and distributed to customers. Changes are applied in the following sections: 2.3
1.2	January 2019	Updated version of this document published via the Borsa Italiana's website and distributed to customers Changes are applied in the section 2.4
1.3	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
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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 RFQ STATUS REPORT

2.1 Calendar and Service hours

RFQ Status Report 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 valid RFQs submitted on T-3¹ for each instrument on Borsa Italia markets with the corresponding final status.

TYPE	FILE NAME
RFQ status Report	RFQ_STATUS_REPORT_BIT_YYYYMMDD.csv

The date "YYYYMMDD" included in the file name represents the T-3 trading day where the RFQ were submitted.

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 Status Report file, with an additional suffix "md5" placed at the end of file name (RFQ_STATUS_REPORT_BIT_YYYYMMDD.csv.md5).

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

¹ T refers to the date of the file publication based on the instrument's trading calendar.

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 RFQ_STATUS _REPORT_BIT_yyyymmdd.csv

Field Name	Datatype	Values Description
RFQ ID	char(10)	Unique identifier assigned to the RFQ.
Instrument ID	char(11)	Instrument ID. Unique instrument identifier across the MIT system
IsinCode	char(12)	Instrument ISIN code
Status	number int3	Specifies a value representing the final RFQ status: <ul style="list-style-type: none">• 3 - Matched: RFQ executed• 4 - Expired: RFQ duration elapsed• 5 - Terminated: eg. RFQ rejected by all MMS• 6 - Cancelled: RFQ cancelled by the requester
Time	char(24)	Time of the RFQ final status. In UTC YYYYMMDD-HH:MM:SS.uuuuuu

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