

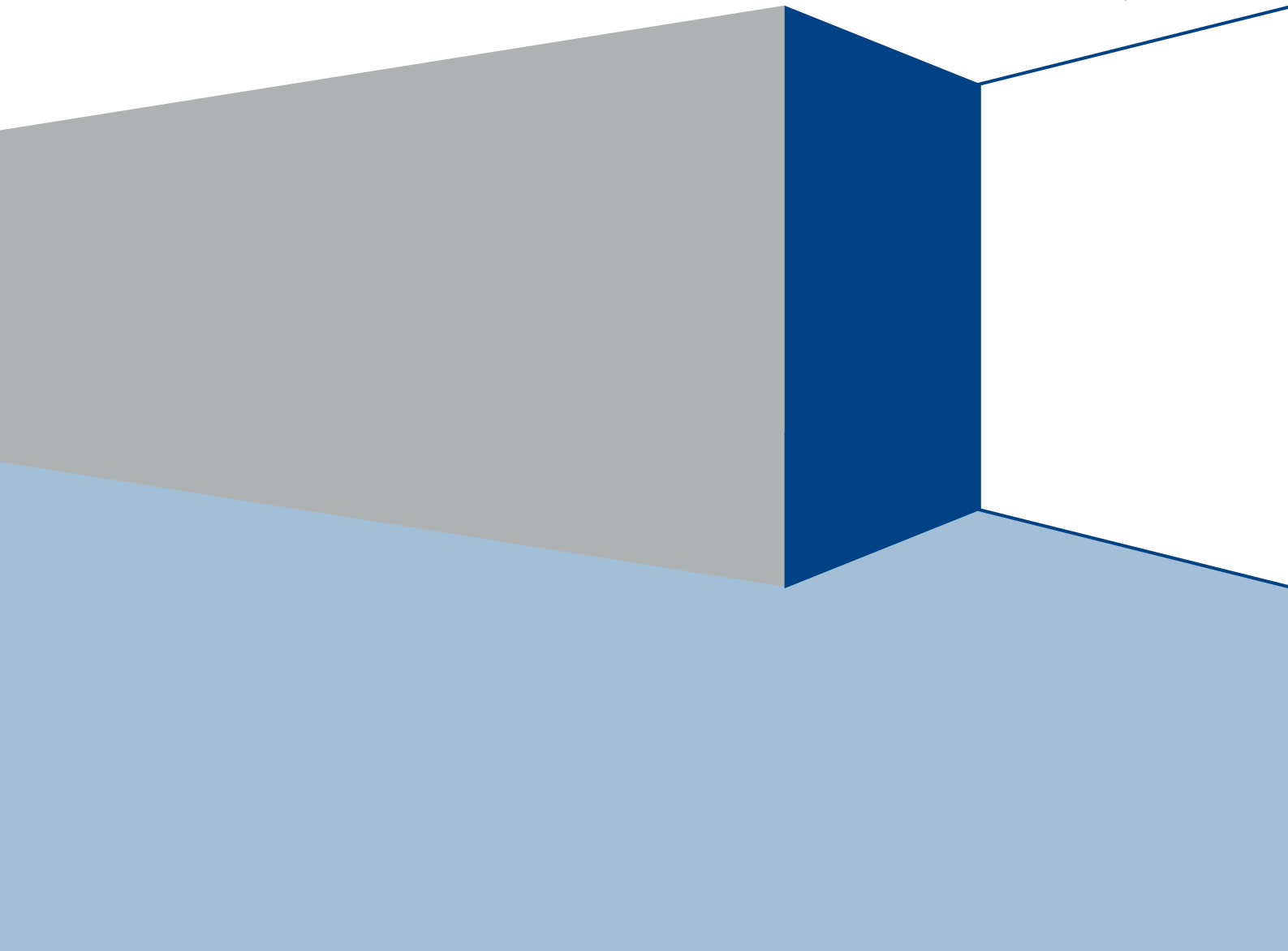


London
Stock Exchange Group

MIT306 – EuroTLX - MILLENNIUM EXCHANGE

FTP Services EuroTLX Instrument Currency

Issue 2.0 · July 2016



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Disclaimer

EuroTLX has taken reasonable effort to ensure that the information contained in this publication is correct at the time of going to press, but shall not be liable for decisions made in reliance on it. EuroTLX will always endeavour to provide notice to customers of changes being made to this document, but this notice cannot always be guaranteed. Therefore, please note that this publication may be updated at any time. The information contained is therefore for guidance only.

1 Introduction

The FTP Services “EuroTLX Instrument Currency” provides a daily service for all customers directly connected to EuroTLX 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.

All the technical documents should be read in conjunction with the Rules and Guide to Parameters of EuroTLX Market.

Rules of EuroTLX

The Rules Book of EuroTLX Market is available at the following links:

Italian Version:

<http://www.eurotlx.com/documenti/regolamentazione/regolamento>

English Version

<http://www.eurotlx.com/en/documenti/regolamentazione/regolamento>

Trading Services webpage

More details of the Exchange’s Trading Systems, including where this document and the *Millennium Exchange Business Parameters for BIT* document will be found following go-live can be seen at:

Italian Version:

<http://www.eurotlx.com/it/documentazionetecnica>

English Version:

<http://www.eurotlx.com/en/technicaldocumentation>

1.2 Readership

This document outlines the detailed message type and fields for the EuroTLX Instrument Currency Data feed.

This document is particularly relevant to technical staff within EuroTLX’s member firms, information vendors and other market participants interested in receiving EuroTLX 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 EuroTLX post the migration to Millennium Exchange. For reference the full range of documents is outlined below:

- **Trading**
 - MIT201 EuroTLX – Guide to New Trading System
 - MIT202 EuroTLX – FIX Trading Gateway (FIX 5.0)
 - MIT203 EuroTLX – Native Trading Gateway Specification
 - MIT204 EuroTLX – Post Trade Gateway (FIX 5.0) Specification
 - MIT205 EuroTLX – Drop Copy Gateway (FIX 5.0) Specification
- **Market Data**
 - MIT301 EuroTLX – Guide to Market Data Services
 - MIT303 EuroTLX – MITCH Specification
 - MIT305 EuroTLX – Markets Reference Data
 - **MIT306 EuroTLX – Instrument Currency (this document)**
 - MIT308 EuroTLX - Trading Calendars
 - MIT309 EuroTLX - RFQ Market Maker Reference Data
 - EuroTLX – ANA File Service – Basic
 - EuroTLX – ANA File Service – Enriched
- **Report Reconciliation Service**
 - MIT601 EuroTLX – Report Reconciliation Service
- **Other**
 - MIT501 EuroTLX- Guide to Testing Services
 - MIT701 EuroTLX – Connectivity Specification
 - EuroTLX – Members File Service
 - EuroTLX – RCG File Service
 - EuroTLX – Market Statistics - TLX_Listino.txt File Service

This series principally covers non-regulatory information.

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

http://www.eurotlx.com/news/migrazione_pub.php

http://www.eurotlx.com/news/migration_pub.php

1.4 Document History

This document has been through the follow iterations:

Issue	Date	Description
1.0	January 2014	First issue of this document published and distributed to customers
1.1	November 2014	Updated version published via EuroTLX's website and distributed to customers: "Level 2-ITCH" renamed as "MITCH"
1.2	September 2015	Updated version published via EuroTLX's website and distributed to customers: - Section: 1.3, 2.3
2.0	July 2016	Updated version published via EuroTLX's website and distributed to customers: - Section: 1.1, 1.3 - Section: 2.6.2

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 either Client Technology Services or your Technical Account Manager if you have any functional questions about the Millennium Exchange services outlined in this document. Client Technology Services (ITA) can be contacted at:

- Telephone: +39 0272426409 – 348 – 606 – 647
- Service Desk Free Toll Number: 00800 26772000
- Email: service-desk@borsaitaliana.it; clients-services@borsaitaliana.it

2 EuroTLX Instrument Currency

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

2.1 Calendar and Service hours

The EuroTLX 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 Exchange market on the Millennium Exchange in order to manage the conversion between Currencies.

MARKET	FILE NAME
EuroTLX	INSTR_CURRENCY_EUROTTLX_yyyymmdd.csv

The file contains one record for each 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 EuroTLX instrument Currency file, with an additional suffix "md5" placed at the end of file name (INSTR_CURRENCY_EUROTTLX_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	yyyymmdd
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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_EUROT LX_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 Market Type <table border="1" data-bbox="959 1144 1445 1240"> <thead> <tr> <th>MARKET ID</th> <th></th> </tr> </thead> <tbody> <tr> <td>1</td> <td>EUROT LX MARKET</td> </tr> </tbody> </table> <p>2.5.1 Segment and Sector Type</p> <p>See MIT305 EuroTLX – Markets Reference Data</p>	MARKET ID		1	EUROT LX MARKET
MARKET ID						
1	EUROT LX MARKET					
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 Market Type

MARKET ID	DESCRIPTION
1	EUROTLX MARKET

2.6.2 Segment and Sector Type

See MIT305 EuroTLX – Markets Reference Data



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