



**London**  
Stock Exchange Group

MIT309 – EuroTLX - MILLENNIUM EXCHANGE

# FTP Services RFQ Market Maker Reference Data Specification

Issue 1.10 · ~~August~~ June 2016

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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 EuroTLX 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.

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 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 Exchange customers require to develop to the new services.

This document is particularly relevant to technical staff within Exchange's member 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 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
  - MIT308 EuroTLX - Trading Calendars
  - **MIT309 EuroTLX - RFQ Market Maker Reference Data (this document)**
  - 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/it/documentazionetecnica>

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

## 1.4 Document History

This document has been through the follow iterations:

Issue	Date	Description
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1.0	June 2016	First issue of this document published via the EuroTLX's website and distributed to customers.
<a href="#">1.1</a>	<a href="#">August 2016</a>	<a href="#">The changes are applied in the following sections:</a> <a href="#">2.4</a>

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](mailto:service-desk@borsaitaliana.it); [clients-services@borsaitaliana.it](mailto:clients-services@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.

TYPE	FILE NAME
RFQ Market Maker	<a href="#">RFQ MARKET MAKER LIST yyyyymmdd.csv</a>

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	.; (commasemicolon)
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\_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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