

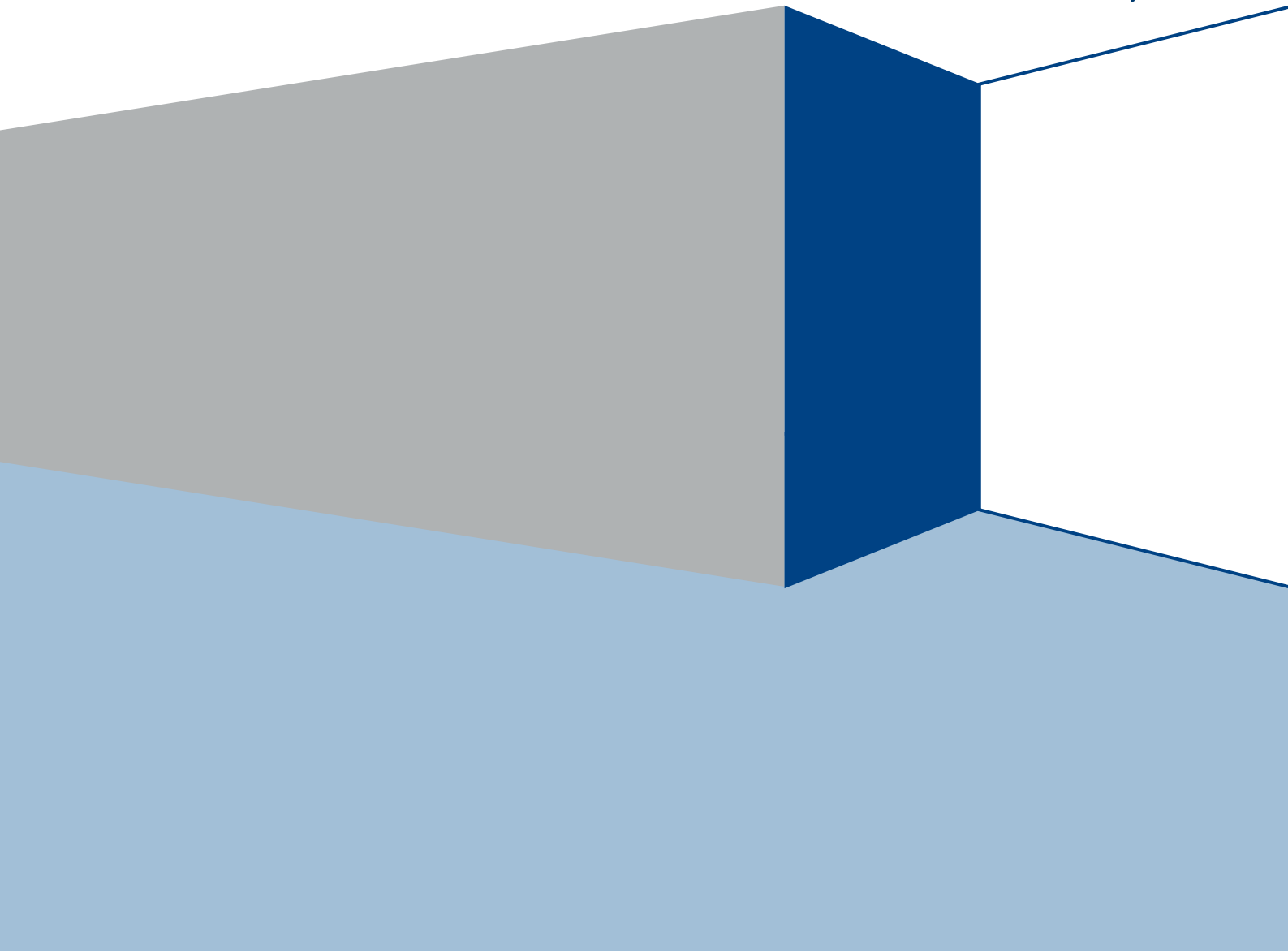


London
Stock Exchange Group

MIT603 – EuroTLX - MILLENNIUM EXCHANGE

FTP Services RFQ Status Report Specification

Issue 1.2 · January 2019



Contents

1	Introduction	4
1.1	Purpose	4
1.2	Readership	4
1.3	Document series	4
1.4	Document History	5
1.5	Enquiries.....	7
2	RFQ Status Report	8
2.1	Calendar and Service hours	8
2.2	Access to the service	8
2.3	Service features.....	8
2.4	Data layout.....	9
2.5	Record Layout TLX_RFQ_STATUS _REPORT_EUROTLX_yyyymmdd.csv	9

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1 Introduction

The FTP Service “RFQ Status Report” provides a free 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.

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 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 EuroTLX 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 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
 - 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

- **Reports**
 - **MIT603 EuroTLX – RFQ Status Report (this document)**

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
1.0	June 2018	First issue of this document published via the EuroTLX'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 following sections: 2.4



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 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 EuroTLX markets with the corresponding final status.

TYPE	FILE NAME
RFQ status Report	RFQ_STATUS_REPORT_EUROTLX_yyyymmdd.csv

The date “yyymmdd” 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_EUROTLX_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 TLX_RFQ_STATUS _REPORT_EUROTLX_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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