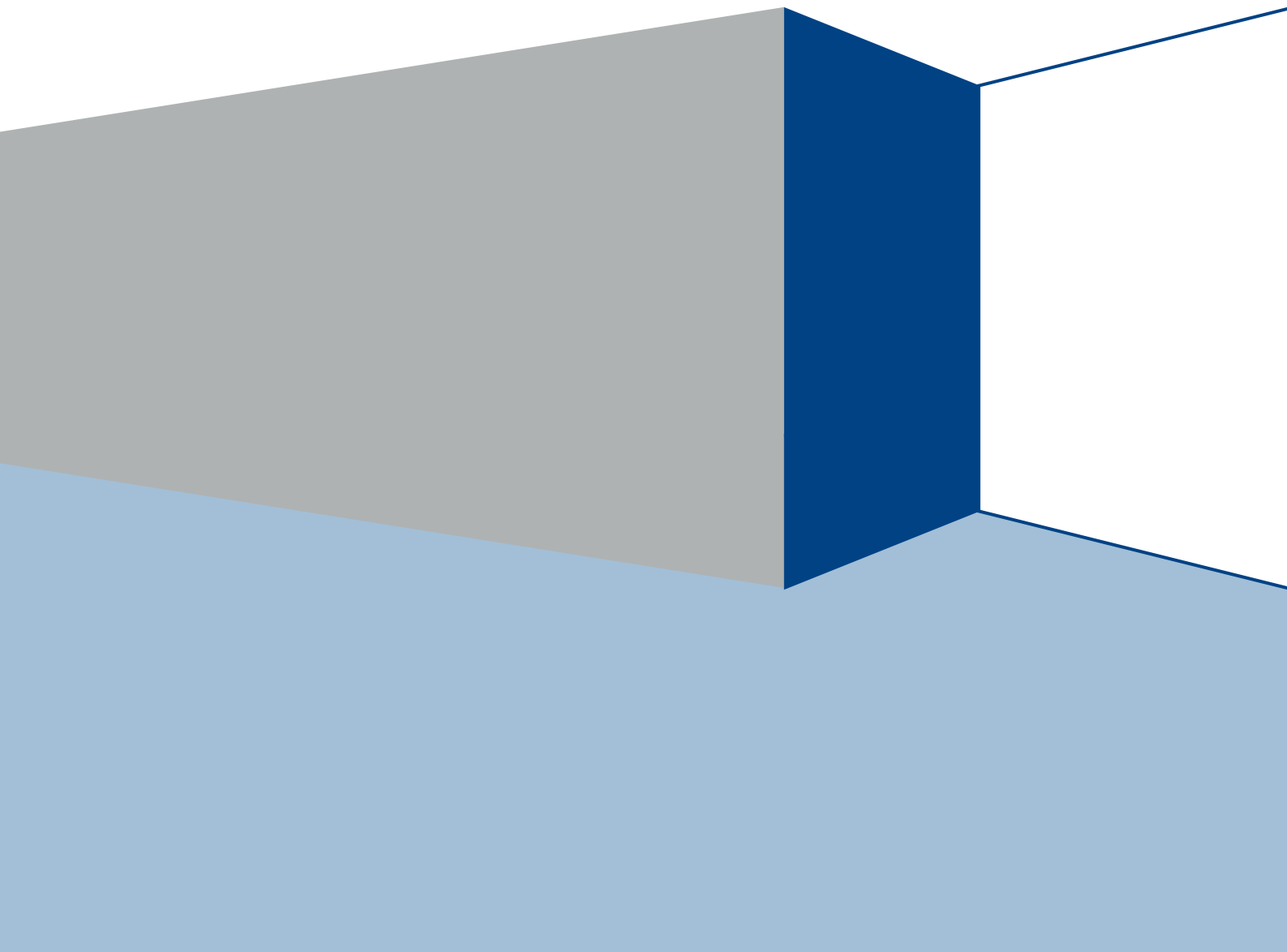




**Borsa Italiana**  
*London Stock Exchange Group*

VERSION 1.5 - 24/10/2008

# Guide to testing services for the MTA and AIM Italia markets on TradElect CDS



## Overview

With the pending migration of the Borsa Italiana MTA market to the London Stock Exchange TradElect (and Infolect) platform, the Exchange has updated its current test environment to provision the new market structure for customers to test on.

The Blt MTA test service is a fully functioning simulation of the Exchange's production environment and will be made up of a Live Simulation Service and a Model Based Testing Service.

The Live Simulation Service was launched on the 31<sup>st</sup> March, 2008. The Model Based Testing service will be added as an enhancement to the CDS at a later date.

### Blt CDS Live Simulation Service

The Live Simulation Service is configured to replicate the anticipated MTA go-live configuration including live securities, live service timings and full live service rules. These will be detailed throughout this document.

At launch, all background activity will be generated by market participants. However, as part of later enhancements a test tool will be added to generate a background of realistic and orderly trading data.

Further information about the CDS and testing services can be found on the LSE web site at the following link  
<http://www.londonstockexchange.com/en-gb/products/membershiptrading/techlib/>

## Market Configuration

A new Market has been added to the CDS to support the Blt MTA Live Simulation Service with a number of Market Segments and Sectors.

Table 1 lists all Segments and Sectors configured under the new Blt Market.

**Table 1 – Blt Live Simulation Service Segments and Sectors**

Segment code	Segment Description	Sector code	Sector Description
MB1	BLUE CHIPS	IBSS	BLUE CHIPS SPMIB SHARES
		IBS	BLUE CHIPS NO SPMIB SHARES
		IBW	BLUE CHIPS WARRANTS
		IBC	BLUE CHIPS CONV. BONDS
		IBR	BLUE CHIPS PRE-EMPTIVE RIGHTS
MR1	STAR	IRS	STAR SHARES
		IRW	STAR WARRANTS
		IRC	STAR CONV. BONDS
		IRR	STAR PRE-EMPTIVE RIGHTS
MM1	MTA INTERNATIONAL	MTI	MTAI SHARES
MS1	STANDARD 1	IS1S	STANDARD 1 SHARES
		IS1W	STANDARD 1 WARRANTS
		IS1C	STANDARD 1 CONV. BONDS
		IS1R	STANDARD 1 PRE-EMPTIVE RIGHTS
MX1	EXPANDI 1	IX1S	EXPANDI 1 SHARES
		IX1W	EXPANDI 1 WARRANTS
		IX1C	EXPANDI 1 CONV. BONDS
		IX1E	EXPANDI 1 REAL-SHARES
		IX1R	EXPANDI 1 PRE-EMPTIVE RIGHTS
MS2	STANDARD 2	IS2S	STANDARD 2 SHARES
		IS2W	STANDARD 2 WARRANTS
		IS2C	STANDARD 2 CONV. BONDS
		IS2R	STANDARD 2 PRE-EMPTIVE RIGHTS
MX2	EXPANDI 2	IX2S	EXPANDI 2 SHARES
		IX2W	EXPANDI 2 WARRANTS
		IX2C	EXPANDI 2 CONV. BONDS
		IX2R	EXPANDI 2 PRE-EMPTIVE RIGHTS
M1C	MTF 1	IM1I	INV. COMP. SHARES
		IM1W	INV. COMP. WARRANTS
		IM1C	INV. COMP. CONV. BONDS
		IM1R	INV. COMP. PRE-EMPTIVE RIGHTS
M2C	MTF2	IM2Q	CLOSED FUNDS
		IM2I	INVESTMENT COMPANIES
		IM2I	INV. COMP. SHARES

Segment code	Segment Description	Sector code	Sector Description
		IM2E	REAL-ESTATE COMPANIES
		IM2W	INV. COMP. WARRANTS
		IM2C	INV. COMP. CONV. BONDS
		IM2R	INV. COMP. PRE-EMPTIVE RIGHTS
M3	UN-EXERCISED RIGHTS	IS3R	UNEX AUC RIGHT SHORT TIME
		IL3R	UNEX AUC RIGHT LONG TIME
M4	SINGLE AUC SECURITIES	IS4S	SINGLE AUCTION SHORT TIME
		IL4S	SINGLE AUCTION LONG TIME
MBEX	EXTENDED HOURS BLUE CHIPS	IBEX	EXTENDED HOUR BLUE CHIPS SPMIB
MA1	AIM ITALIA 1	AI1S	AIM ITALIA SHARES
		AI1W	AIM ITALIA WARRANTS
		AI1C	AIM ITALIA CONV. BONDS
		AI1R	AIM ITALIA PRE-EMPTIVE RIGHTS
		AI1I	AIM ITALIA INVESTMENT CO'S
		AI1X	AIM ITALIA INSTRUMENT NO MO
MA2	AIM ITALIA 2	AI2S	AIM ITALIA SHARES
		AI2W	AIM ITALIA WARRANTS
		AI2C	AIM ITALIA CONV. BONDS
		AI2R	AIM ITALIA PRE-EMPTIVE RIGHTS
		AI2I	AIM ITALIA INVESTMENT CO'S
		AI2X	AIM ITALIA INSTRUMENT NO MO
MA3	AIM ITALIA 3	AIUR	AIM ITALIA UNEX AUC RIGHTS

## Periods

A number of new periods will be configured to support the MTA markets. Each of the above Sectors will follow the anticipated default period schedules. These are described in the following section.

### **Blue Chip SPMIB Shares - Segment MB1, Sectors IBSS, IBS, IBW, IBC, IBR.**

<b>Start Time</b>	<b>Period Name</b>	<b>Period Description</b>
07:00	INI	Opening Initial Period
08:00	ACO	Opening Auction
09:00	VLO	Opening Validation
09:03	FRO	Validation 2
09:05	CNT	Continuous
17:15	VWP	VWAP
17:25	ACC	Closing Auction Call
17:30	VLC	Closing Validation
17:33	CAN	Post Auction
17:40	FRC	Order Book Close
18:00	CLS	Market Closed
18:01	ADM	Market Administration Period
18:16	EOD	Market End of Day

### **STAR Shares - Segment MR1, Sectors IRS, IRW, IRC, IRR.**

<b>Start Time</b>	<b>Period Name</b>	<b>Period Description</b>
07:00	INI	Opening Initial Period
08:00	ACO	Opening Auction
09:00	VLO	Opening Validation
09:03	FRO	Validation 2
09:05	CNT	Continuous
17:15	VWP	VWAP
17:25	ACC	Closing Auction Call
17:30	VLC	Closing Validation
17:33	CAN	Post Auction
17:40	FRC	Order Book Close
18:00	CLS	Market Closed
18:01	ADM	Market Administration Period
18:16	EOD	Market End of Day

**MTAi – Segment MM1, Sector MTI.**

<b>Start Time</b>	<b>Period Name</b>	<b>Period Description</b>
07:00	INI	Opening Initial Period
08:00	ACOX	Opening Auction
09:00	VLOX	Opening Validation – No Market Orders
09:03	FROX	Validation 2 No Market Orders
09:05	CNTX	Continuous No Market Orders
17:15	VWPX	VWAP 2 No Market Orders
17:25	ACCX	Closing Auction Call No Market Orders
17:30	VLCX	Closing Validation No Market Orders
17:33	CANX	Post Auction
17:40	FRCX	Order Book Close
18:00	CLS	Market Closed
18:01	ADM	Market Administration Period
18:16	EOD	Market End of Day

**Standard 1 Shares – Segment MS1, Sectors IS1S, IS1W, IS1C, IS1R.**

<b>Start Time</b>	<b>Period Name</b>	<b>Period Description</b>
07:00	INI	Opening Initial Period
08:00	ACO	Opening Auction
10:55	VLO	Opening Validation
10:58	FRO	Validation 2
11:00	CNT	Continuous
16:15	VWP	VWAP
16:25	ACC	Closing Auction Call
16:30	VLC	Closing Validation
16:33	CAN	Post Auction
16:40	FRC	Order Book Close
18:00	CLS	Market Closed
18:01	ADM	Market Administration Period
18:16	EOD	Market End of Day

**Expandi 1 – Segment MX1, Sectors IX1S, IX1C, IX1R, 1X1E.**

<b>Start Time</b>	<b>Period Name</b>	<b>Period Description</b>
07:00	INI	Opening Initial Period
08:00	ACO	Opening Auction
10:55	VLO	Opening Validation
10:58	FRO	Validation 2
11:00	CNT	Continuous
16:15	VWP	VWAP
16:25	ACC	Closing Auction Call
16:30	VLC	Closing Validation
16:33	CAN	Post Auction
16:40	FRC	Order Book Close
18:00	CLS	Market Closed
18:01	ADM	Market Administration Period
18:16	EOD	Market End of Day

**Standard 2 Shares – Segment MS2, Sectors IS2S, IS2W, IS2C, IS2R.**

<b>Start Time</b>	<b>Period Name</b>	<b>Period Description</b>
07:00	INI	Opening Initial Period
08:00	ACO	Opening Auction
10:55	VLON	Opening Validation 2
10:58	FRO	Validation 2
11:00	ACC	Mandatory
16:30	VLC	VWAP
16:33	CAN	Post Auction
16:40	FRC	Market Closed
18:00	CLS	Post Auction
18:01	ADM	Market Administration Period
18:16	EOD	Market End of Day

**Expandi 2 – Segment MX2, Sectors IX2S, IX2W, IX2C, IX2R.**

<b>Start Time</b>	<b>Period Name</b>	<b>Period Description</b>
07:00	INI	Opening Initial Period
08:00	ACO	Opening Auction
10:55	VLON	Opening Validation
10:58	FRO	Validation 2
11:00	ACC	Mandatory
16:30	VLC	VWAP
16:33	CAN	Post Auction
16:40	FRC	Market Closed

18:00	CLS	Post Auction
18:01	ADM	Market Administration Period
18:16	EOD	Market End of Day

**MTF1 - Segment MTF1, Sectors IM1C, IM1I, IM1R, IM1W-**

Start Time	Period Name	Period Description
07:00	INI	BI MKT OPEN
08:00	ACO	BI OPEN AUC
10:55	VLO	BI OPEN VALID
10:58	FRO	BI OPEN FRZ
11:00	CNT	BI CONTINUOUS
16:15	VWP	BI VWAP
16:25	ACC	BI CLOS AUC
16:30	VLC	BI CLOSE VALID
16:33	CAN	BI POST CLOSE
16:40	FRC	BI CLOS FRZ
18:00	CLS	BI MKT CLOSED
18:01	ADM	BI MKT ADMIN PERIOD
18:16	EOD	BI MKT END OF DAY

**MTF2 – Segment M2C, Sector IM2Q, IM2I, IM2W, IM2C, IM2R, IM2E.**

Start Time	Period Name	Period Description
07:00	INI	Opening Initial Period
08:00	ACO	Opening Auction
10:55	VLON	Opening Validation 2
10:58	FRO	Validation 2
11:00	ACC	Mandatory
16:30	VLC	VWAP
16:33	CAN	Post Auction
16:40	FRC	Market Closed
18:00	CLS	Post Auction
18:01	ADM	Market Administration Period
18:16	EOD	Market End of Day

**Single Auction – Segment M4, Sector IS4S.**

Start Time	Period Name	Period Description
07:00	INI	Opening Initial Period
08:00	ACD	Opening Auction 2
16:30	VLD	Closing Validation Auction
16:33	CAN	Post Auction



<b>16:40</b>	FRD	Order Book Close 2
<b>18:00</b>	CLS	Market Closed
<b>18:01</b>	ADM	Market Administration Period
<b>18:16</b>	EOD	Market End of Day

**Single Auction – Segment M4, Sector IL4S.**

<b>Start Time</b>	<b>Period Name</b>	<b>Period Description</b>
<b>07:00</b>	INI	Opening Initial Period
<b>08:00</b>	ACD	Opening Auction 2
<b>17:25</b>	VLD	Closing Validation Auction
<b>17:33</b>	CAN	Post Auction
<b>17:40</b>	FRD	Order Book Close 2
<b>18:00</b>	CLS	Market Closed
<b>18:01</b>	ADM	Market Administration Period
<b>18:16</b>	EOD	Market End of Day

**Un-Exercised rights – Segment M3, Sectors IS3R.**

<b>Start Time</b>	<b>Period Name</b>	<b>Period Description</b>
<b>07:00</b>	INI	Opening Initial Period
<b>08:00</b>	ACR	Opening
<b>09:00</b>	VLR	Closing Auction 2
<b>09:03</b>	CAN	Post Auction
<b>09:10</b>	FRR	Order Book Close 2
<b>18:00</b>	CLS	Market Closed
<b>18:01</b>	ADM	Market Administration Period
<b>18:16</b>	EOD	Market End of Day

**Un-Exercised rights – Segment M3, Sectors IL3R.**

<b>Start Time</b>	<b>Period Name</b>	<b>Period Description</b>
<b>07:00</b>	INI	Opening Initial Period
<b>08:00</b>	ACR	Opening
<b>10:55</b>	VLR	Closing Auction 2
<b>10:58</b>	CAN	Post Auction
<b>11:05</b>	FRR	Order Book Close 2
<b>18:00</b>	CLS	Market Closed
<b>18:01</b>	ADM	Market Administration Period
<b>18:16</b>	EOD	Market End of Day

### Extended hours blue chips segment MBEX, Sector IBEX

Period Start Time	Period Name	Period description
07:00	INI	BI MKT OPEN
08:00	ACO	BI OPEN AUC
09:00	VLO	BI OPEN VALID
09:03	FRO	BI OPEN FRZ
09:05	CNT	BI CONTINUOUS
19:15	VWP	BI VWAP
19:25	ACC	BI CLOS AUC
19:30	VLC	BI CLOSE VALID
19:33	CAN	BI POST CLOSE
19:40	FRC	BI CLOS FRZ
20:00	CLS	BI MKT CLOSED
20:01	ADM	BI MKT ADMIN PERIOD
20:16	EOD	BI MKT END OF DAY

### AIM Italia - Segment MA1, Sectors AI1S, AI1W, AI1C, AI1R, AI1I.

Start Time	Period Name	Period Description
07:00	INI	Opening Initial Period
08:00	ACO	Opening Auction
09:00	VLO	Opening Validation
09:03	FRO	Validation 2
09:05	CNT	Continuous
17:15	VWP	VWAP
17:25	ACC	Closing Auction Call
17:30	VLC	Closing Validation
17:33	CAN	Post Auction
17:40	FRC	Order Book Close
18:00	CLS	Market Closed
18:01	ADM	Market Administration Period
18:16	EOD	Market End of Day

### AIM Italia – Segment MA1 Sector AI1X.

Start Time	Period Name	Period Description
07:00	INI	Opening Initial Period
08:00	ACOX	Opening Auction
09:00	VLOX	Opening Validation – No Market Orders
09:03	FROX	Validation 2 No Market Orders
09:05	CNTX	Continuous No Market Orders
17:15	VWPX	VWAP 2 No Market Orders

<b>17:25</b>	ACCX	Closing Auction Call No Market Orders
<b>17:30</b>	VLCX	Closing Validation No Market Orders
<b>17:33</b>	CANX	Post Auction
<b>17:40</b>	FRCX	Order Book Close
<b>18:00</b>	CLS	Market Closed
<b>18:01</b>	ADM	Market Administration Period
<b>18:16</b>	EOD	Market End of Day

**AIM Italia 2 – Segment MA2 Sectors AI2S, AI2W, AI2C, AI2R, AI2I.**

<b>Start Time</b>	<b>Period Name</b>	<b>Period Description</b>
<b>07:00</b>	INI	Opening Initial Period
<b>08:00</b>	ACDM	Opening auction
<b>17:30</b>	VLDM	Closing validation
<b>17:33</b>	CAN	Post Auction
<b>17:40</b>	FRD	Order Book Close 2
<b>18:00</b>	CLS	Market Closed
<b>18:01</b>	ADM	Market Administration Period
<b>18:16</b>	EOD	Market End of Day

**AIM Italia 2 – Segment MA2 Sector AI2X,**

<b>Start Time</b>	<b>Period Name</b>	<b>Period Description</b>
<b>07:00</b>	INI	Opening Initial Period
<b>08:00</b>	ACD	Opening Auction 2
<b>17:30</b>	VLD	Closing Validation Auction
<b>17:33</b>	CAN	Post Auction
<b>17:40</b>	FRD	Order Book Close 2
<b>18:00</b>	CLS	Market Closed
<b>18:01</b>	ADM	Market Administration Period
<b>18:16</b>	EOD	Market End of Day

**AIM Italia 3 – Segment MA3, Sectors AIUR.**

<b>Start Time</b>	<b>Period Name</b>	<b>Period Description</b>
<b>07:00</b>	INI	Opening Initial Period
<b>08:00</b>	ACR	Opening
<b>09:00</b>	VLR	Closing Auction 2
<b>09:03</b>	CAN	Post Auction
<b>09:10</b>	FRR	Order Book Close 2
<b>18:00</b>	CLS	Market Closed
<b>18:01</b>	ADM	Market Administration Period

18:16	EOD	Market End of Day
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## Service Times

The service hours for the Blt MTA Simulation Services will match those of the live service, with identical period timings.  
The Initial opening period will start at 07.00 and will run to the End of Day at 18.16.

Please note that all timings are in CET. Customers accessing the Blt Live Simulation service should use CET when sending messages.

## Market Data

At launch the Blt MTA Live Simulation Service will disseminate market data via Infolect only over Extranex or BltNet with the MDF feed to follow in May.

Customers should be advised that the Local Market TIDM should be displayed in order to identify the security correctly.

Data is disseminated via a series of new service channels, each have a new service channel code and Multicast address.

Service Channel configuration is given in Table 2 with IP addressing specified in the Appendices.

Customers should note that the Service Channel configuration follows the current LSE model for data dissemination.

**Table 2 - Service Channels**

Service Channel	Description	Blt Data Level
D01	Italian Equity Level 1	A1
D02	Italian Equity Level 1 Plus	A1
D03	Italian Equity Level 2	A5
D04	Italian Equity Reference Data	-
D05	Italian Market Status Indicators	-
D06	Italian Reference Data	-

The messages disseminated per service channel are listed below with a brief service description.

All of the below message types can be found in the Data Formats Technical Specification document at the following link  
<http://www.londonstockexchange.com/en-gb/products/membershiptrading/techlib/techspecs.htm>

**Note:** Delivery of TradElect CDS market data can also be received via MDF/DDM Plus.

## Italian Equity Level 1

Italian Equity Level 1 disseminates Level 1 information for the MTA Market. This includes MTA, MTA International and Expandi.

This service comprises the base Level 1 data (Best Price, Trades and Uncrossing Price) and Level 1 derived data (Cumulative Volume, Number of Trades, Mid High Low, Trade High Low and VWAP from Trades). The Level 1 service also disseminates messages that indicate whether an RNS Announcement message has been sent for an instrument (Announcement Message) and indicate if an instruments Ex-Markers have changed.

Service Name	Service Channel
Italian Equity Level 1 (A1)	D01
<i>MESSAGE TYPES THAT MAY BE BROADCAST OVER THESE SERVICE CHANNELS</i>	
<b>5DV</b>	Cumulative Number and Volume of Trades
<b>5EM</b>	Ex Marker Status
<b>5IP</b>	Idle Poll
<b>5OZ</b>	Trade Report
<b>5SE</b>	Best Price
<b>5VW</b>	VWAP from Automatic Trades
<b>5UP</b>	Uncrossing Price

## Italian Equity Level 1

Italian Equity Level 1 Plus disseminates Level 1 plus information for the MTA Market. This includes MTA, MTA International and Expandi.

This service provides additional data not available from Level 1 that is derived from Level 2.

Service Name	Service Channel
Italian Equity Level 1 Plus (A1)	D02
<i>MESSAGE TYPES THAT MAY BE BROADCAST OVER THESE SERVICE CHANNELS:</i>	
<b>5IP</b>	Idle Poll
<b>5SF</b>	Enhanced Best price
<b>5UD</b>	Uncrossing Price and volume

## Italian Equity Level 2

Italian Level 2 disseminates Level 2 information for the MTA Market. This includes MTA, MTA International and Expandi.

This service provides all the information required to display a full depth order or quote book and market control messages. The market control messages provide status messages on member firms and markets (Market Status Information) and messages that indicate the transition between trading periods (Temporary Period for tradable Instrument/Currency, Period for Market Sector, Tradable Instrument/Currency Period Change and Sector Period Change).

The messages required to display a full depth order or quote book are Order Deletion/Expiry/Fully Matched, Order Details, Quote Update and Quote Close. The Level 2 service also includes a subset of Level 1 messages of use for customers who calculate the Best Price from Level 2 data and do not take Level 1 data. These messages are Uncrossing Price, Announcement Message and Ex- Marker Status.

The service begins with the Public Order Book download that starts at 5:00am and disseminates the Order Details of the orders still on the order book from the previous day.

This is followed by the deletion of orders that have expired overnight at 7:00am, which occurs prior to market open.

Service Name	Service Channel
Italian Equity Level 2 (A5)	D03
<i>MESSAGE TYPES THAT MAY BE BROADCAST OVER THESE SERVICE CHANNELS:</i>	
<b>5CT</b>	Tradable Instrument Control
<b>5EM</b>	Ex-Marker Status
<b>5IP</b>	Idle Poll
<b>5MK</b>	Market Status Information
<b>5OE</b>	Order Deletion/Expiry/Fully Matched
<b>5OL</b>	Temporary Period for tradable Instrument/Currency
<b>5OM</b>	Period for Market Sector
<b>5OO</b>	Order Details
<b>5OV</b>	Tradable Instrument/Currency Period Change
<b>5OW</b>	Sector Period Change
<b>5SX</b>	Uncrossing Completed
<b>5UP</b>	Uncrossing Price



## Italian Equity Reference Data

Italian Reference Data provides Reference Data information for the MTA Market. This includes MTA, MTA International and Expandi.

The Reference Data service provides Market, Instrument, Segment and Participant reference data (Equity Background Data, Instrument Trading Data and Member Role in Instrument).

Reference Data also includes Opening and Closing Prices and instrument data related to RNS Announcements and Ex-Marker Status (Announcement Message and Ex-Marker Status).

The Reference Data service sends a full download at 5:00am and updates are disseminated after market close. Please note, in certain circumstances updates can be sent between 6:00am and 17:30.

Service Name	Service Channel
Italian Equity Reference Data	D04

### *MESSAGE TYPES THAT MAY BE BROADCAST OVER THESE SERVICE CHANNELS:*

<b>5EM</b>	Ex Marker Status
<b>5ER</b>	Equity Background Data
<b>5IP</b>	Idle Poll
<b>5IS</b>	Instrument Trading Data
<b>5MN</b>	Member Role in Instrument
<b>5MS</b>	Member in Segment
<b>5OM</b>	Period for Market Sector
<b>5SD</b>	Segment Description
<b>5SK</b>	Closing Price
<b>5SS</b>	Sector Description
<b>5TM</b>	Tick Size Matrix for Segment / Currency
<b>5TY</b>	Trade Type for Segment
<b>5VI</b>	Settlement Venue for Tradable Instrument

## Market Status Indicators

The Market Status Indicators service is used to disseminate market status and market control messages for the MTA market. Market Status Indicators provide market control messages for customers who do not take Level 2 data. The market control messages provide status messages on markets (Market Status Information) and messages that indicate the transition between trading periods (Temporary Period for tradable Instrument/Currency, Period for Market Sector, Tradable Instrument/Currency Period Change and Sector Period Change).

Service Name	Service Channels
Market Status Indicators	D05
<i>MESSAGE TYPES THAT MAY BE BROADCAST OVER THESE SERVICE CHANNELS:</i>	
<b>5CT</b>	Tradable Instrument Control
<b>5IP</b>	Idle Poll
<b>5MK</b>	Market Status Information
<b>5MN</b>	Member Role in Instrument
<b>5OL</b>	Temporary Period for tradable Instrument/Currency
<b>5OM</b>	Period for Market Sector
<b>5OV</b>	Tradable Instrument/Currency Period Change
<b>5OW</b>	Sector Period Change
<b>5SX</b>	Uncrossing Completed

## Market Reference Data

The Market Reference Data service provides general information on instruments, participants and companies in the MTA markets.

The data allows customers to generate their reference database that is then maintained throughout the day.

The Market Reference Data service sends a full download at 5:00am and updates are disseminated after market close. Please note, in certain circumstances updates can be sent between 6:00am and 17:30.

Service Name	Service Channel
Market Reference Data	D06
<i>MESSAGE TYPES THAT MAY BE BROADCAST OVER THESE SERVICE CHANNELS:</i>	
<b>5HM</b>	Period Handling for Market Mechanism Type
<b>5HV</b>	Period Handling for Validity Type
<b>5IP</b>	Idle Poll
<b>5MR</b>	Member Details
<b>5MT</b>	Market Description
<b>5PE</b>	Period Extensions
<b>5PU</b>	Period Rules for Market Mechanism & Validity Type
<b>5PM</b>	Period Rules for Market Mechanism Type
<b>5SV</b>	Settlement Venue

Customers should note that they will receive LSE JSE BIT reference data via these messages.

## Connectivity

Physical access to the Blt CDS service is provided via the Exchange's managed network service, Extranex and the Borsa Italianas network service, BITNET, NSP and VPN services are also available for ISV's only.

Customers can connect in the following ways:

- Over the Extranex backup circuit
- BITNET
- New VPN service
- Network Service Provider (NSP)

Addressing for the CDS Trading and Message Retrieval service is given in the Appendices below.

Further information on the Trading and Message retrieval service can be found in the Interface Specification document at the following link.

<http://www.londonstockexchange.com/en-gb/products/membershiptrading/techlib/techspecs.htm>

Customers should note that separate interactive gateways are being used to support the Blt CDS.

Further information on the LSE Extranex network is available via the TIS103 Network Specification at the following link

<http://www.londonstockexchange.com/en-gb/products/membershiptrading/techlib/techspecs.htm>

## Enablements

Customers will be provided with new MTA CDS and Conformance Trading and Information enablements with a prefix of TBK2xxxx for Trading and TBK3xxxx for Information.

New 010 and 020 USAPs will be allocated to these new enablements.

Existing UK Customers will be required to use new Trader Groups that are different to their current Trader Groups used on the London Markets.

Apart from existing UK customers all Enablement requests will go via the Blt systems support desk.

## Appendices

### Multicast Addressing - CDS

Service Channel	Description	IP Address	Port	Exchange Address
D01	Italian Equity Level 1	224.4.1.71	61000	194.169.15.100
D02	Italian Equity Level 1 Plus	224.4.1.72	61000	194.169.15.100
D03	Italian Equity Level 2	224.4.1.73	61000	194.169.15.100
D04	Italian Equity Reference Data	224.4.1.74	61000	194.169.15.100
D05	Italian Market Status Indicators	224.4.1.75	61000	194.169.15.100
D06	Italian Reference Data	224.4.1.76	61000	194.169.15.100

### Interactive Gateway Addressing - CDS

Service	IP Address	Port
CDS Message Retrieval Service – UDP Broadcast	194.169.15.36	52200
CDS Secure Interactive	194.169.15.34	51100

### Multicast Addressing – CONFORMANCE

Service Channel	Description	IP Address	Port	Exchange Address
D01	Italian Equity Level 1	224.4.1.131	62000	194.169.15.105
D02	Italian Equity Level 1 Plus	224.4.1.132	62000	194.169.15.105
D03	Italian Equity Level 2	224.4.1.133	62000	194.169.15.105
D04	Italian Equity Reference Data	224.4.1.134	62000	194.169.15.105
D05	Italian Market Status Indicators	224.4.1.135	62000	194.169.15.105
D06	Italian Reference Data	224.4.1.136	62000	194.169.15.105

### Interactive Gateway Addressing - CONFORMANCE

Service	IP Address	Port
CDS Message Retrieval Service – UDP Broadcast	194.169.15.44	52800
CDS Secure Interactive	194.169.15.42	51800

### Multicast Addressing - LIVE

Service Channel	Description	IP Address	Port	Exchange Address
D01	Italian Equity Level 1	224.4.1.1	60000	194.169.15.70
D02	Italian Equity Level 1 Plus	224.4.1.2	60000	194.169.15.70
D03	Italian Equity Level 2	224.4.1.3	60000	194.169.15.70
D04	Italian Equity Reference Data	224.4.1.4	60000	194.169.15.70
D05	Italian Market Status Indicators	224.4.1.5	60000	194.169.15.70
D06	Italian Reference Data	224.4.1.6	60000	194.169.15.70

### Interactive Gateway Addressing – LIVE

Service	IP Address	Port
CDS Message Retrieval Service – UDP Broadcast	194.169.15.20	62200
CDS Secure Interactive	194.169.15.10	61100

## Contact Details

The Exchange recognises the importance of supporting its customers throughout the implementation of the changes detailed in this document.

The current support mechanisms will continue to be available to provide assistance throughout your design and development through to live service.

Please find below the contact details of the teams who will be interacting with you during the course of this implementation:

### Italian Customers

The Italian Service Desk +390272426765

Email: [tradelect-support@borsaitaliana.it](mailto:tradelect-support@borsaitaliana.it)

07:30 to 20:30 Italian time Monday to Friday.

### UK Customers

The London Service help desk +44 (0)207 7974525

Email [bitrequests@londonstockexchange.com](mailto:bitrequests@londonstockexchange.com)

06:30 to 18:00 UK time Monday to Friday.

### Client Technology Group (CTG)

CTG will provide technical support during the implementation of these changes, and may be contacted via:

- The Technical Information Desk - Tel: +44 (0) 20 7797 3939, STX 33939
- E-mail Client Technology Group at: [ctgroup@londonstockexchange.com](mailto:ctgroup@londonstockexchange.com)

Questions regarding the content of this guide in addition to any queries of a technical nature may also be raised directly through your Technical Account Manager.



**Borsa Italiana**

*London Stock Exchange Group*

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