



QUOTE MTF FACT SHEET

General

Identification of QUOTE MTF

- MIC: QMTF
- Exchange Code: 79
- UK TSO Flag: W
- Reuters Exchange Code: QMF
- Bloomberg suffix: .QM

Market coverage

Austria, Belgium, Czech Republic, Denmark, Finland, France, Germany, Hungary, Italy, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and United Kingdom

Currencies traded

All stocks traded in local currency, including GBP (GBX), EUR, CHF, CZK, DKK, HUF, NOK, SEK and USD

Clearing and Settlement

- Central Counterparty: EMCF NV.
 - Clearing either via direct clearing membership with EMCF or by appointing a general clearing member
 - Settlement follows Primary Market
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Technology

System

- Proprietary developed trading system
- High throughput matching engine at ultra low latency

Connectivity

- Located in the Interxion data centre 11 Hanbury, London
 - Carrier of choice
 - Order entry: FIX 4.2 or QDirect
 - Market data: ITCH via QTP (multicast) and SoupTCP (unicast)
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Trading

Open order book with strict price/time priority matching algorithm.

Trading hours: 8:00 - 16:30 (London)
Trading days: see primary markets
Min. order size: 1 share
Tick size: FESE / Pan-European rules

Fees

Value based fees, provider/taker model.

Removing liquidity: **0.14 bp**
Posting liquidity: **zero**
Membership: **zero**
Market data: **zero**
Access/Port: **zero**

Symbology

Uniform MTF symbology, where symbols are based on the first five characters of the local security in uppercase, followed by a one letter market centre code in lowercase. The maximum length is six characters. Spaces, full stops, and currency appendages are removed.

Orders

Using combinations of the following five parameters, Subscribers can send orders to create the trading behaviour they desire.

Supported order messages are: (i) order entry, (ii) order cancel and (iii) order cancel/replace (modification).

Type

- Limit orders only

Time in Force:

- Day
- Immediate or Cancel
- Fill or Kill

Display

- Display
- Hidden
- Iceberg

Special Instructions

- Post only

Peg Type

- Mid-point
 - Primary (pegs to the same side)
 - Market (pegs to the opposite side)
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Contact

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