Turquoise

TQ700 – Release 9.4.6 Message Change Guidelines

Issue 1.0

26 July 2019

Contents

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1.0 Introduction

This document provides a high level description of the changes introduced on the Turquoise Trading and Market Data protocols with Millennium Exchange Release 9.1 new functionalities. A more detailed description of the message format changes is provided in the specification guide of each protocol and published on the Turquoise web site:

- TQ201 – FIX 5.0 Trading Gateway

- TQ202 – Post Trade Gateway

- TQ203 – Drop Copy Gateway

- TQ301 – Native Trading Gateway

- TQ501 – Guide to Reference Data Services

1.1 Revision History

Issue	Date	Description
1.0	26 July 2019	Initial Version

2.0 Message Changes per Protocol

2.1 TQ201 – FIX 5.0 Trading Gateway

Section	Message/Section	Field/Tag	Comment
6.4.5	Execution Reports	LastMkt	New field added, with Turquoise Europe segment MICs
1.1	Purpose		Clarified that the document will cover Turquoise UK and Turquoise Europe
6.4.1	New Order	RoutingInst	Clarified which liquidity pool is used by TGHL or TGHE members
6.4.2	Order Cancel Request	RoutingInst	Clarified which liquidity pool is used by TGHL or TGHE members
6.4.3	Order Mass Cancel Request	RoutingInst	Clarified which liquidity pool is used by TGHL or TGHE members
6.4.4	Order Cancel/Replace Request	RoutingInst	Clarified which liquidity pool is used by TGHL or TGHE members
6.4.5	Execution Reports	RoutingInst	Clarified which liquidity pool is used by TGHL or TGHE members
6.4.5	Execution Reports	TypeOfTrade	Set to 2 for trades in Turquoise Plato Lit Auctions™ Order Book
2.1.1, 2.1.2.2, 2.1.2.3, 2.1.4, 2.2, 2.3.1, 2.3.2, 2.3.4, 2.7, 6.4.1, 6.4.2, 6.4.3, 6.4.4, 6.4.5			Updates to reflect rebranding of "Turquoise Lit Auctions™" to "Turquoise Plato Lit Auctions™".

2.2 TQ202 – Post Trade Gateway

Section	Message/Section	Field/Tag	Comment
1.1	Purpose		Clarified that the document is relevant for Turquoise UK and Turquoise Europe
7.3.1	Trade Capture Report	MarketID	Clarified which liquidity pool is used by TGHL or TGHE members
2.2.3, 7.3.1			Updates to reflect rebranding of "Turquoise Lit Auctions™" to "Turquoise Plato Lit Auctions™".

2.3 TQ203 – Drop Copy Gateway

Section	Message/Section	Field/Tag	Comment
6.5.1	Execution Reports	LastMkt	New field added, with Turquoise Europe segment MICs
1.1	Purpose		Clarified that the document will cover Turquoise UK and Turquoise Europe
6.5.1	Execution Reports	RoutingInst	Clarified which liquidity pool is used by TGHL or TGHE members
6.5.1	Execution Reports	TypeOfTrade	Set to 2 for trades in Turquoise Plato Lit Auctions™ Order Book
2.5, 6.5.1			Updates to reflect rebranding of "Turquoise Lit Auctions™" to "Turquoise Plato Lit Auctions™".

2.4 TQ301 – Native Trading Gateway

Section	Message/Section	Field/Tag	Comment

Section	Message/Section	Field/Tag	Comment
7.4.5	Execution Reports	LastMkt	New field added, with Turquoise Europe segment MICs
7.4.5	Execution Reports		New Reserved Field is added
1.1	Purpose		Clarified that the document will cover Turquoise UK and Turquoise Europe
7.4.1	New Order	RoutingInst	Clarified which liquidity pool is used by TGHL or TGHE members
7.4.2	Order Cancel Request	RoutingInst	Clarified which liquidity pool is used by TGHL or TGHE members
7.4.3	Order Mass Cancel Request	RoutingInst	Clarified which liquidity pool is used by TGHL or TGHE members
7.4.4	Order Cancel/Replace Request	RoutingInst	Clarified which liquidity pool is used by TGHL or TGHE members
7.4.5	Execution Reports	RoutingInst	Clarified which liquidity pool is used by TGHL or TGHE members
7.4.5	Execution Reports	TypeOfTrade	Set to 2 for trades in Turquoise Plato Lit Auctions™ Order Book
2.2, 2.3.3, 2.4.3, 2.4.5, 2.5, 2.9, 7.4.1, 7.4.2, 7.4.3, 7.4.3, 7.4.4, 7.4.5			Updates to reflect rebranding of "Turquoise Lit Auctions™" to "Turquoise Plato Lit Auctions™".

2.5 TQ501 – Guide to Reference Data Services

Section	Message/Section	Field/Tag	Comment
1.1	Purpose		Clarified that files not listed in the document will no longer be supported
3.3.1		Max Order Value Cash Order Book (Currency)	New field added
3.3.1		Turquoise Lit Order Book	New field added
3.3.1		Turquoise Plato Order Book	New field added
3.3.1		Turquoise Lit Auctions Order Book	New field added
3.3.1		Turquoise NYLON Cash Order Book	New field added
3.3.1		Visibility	Field removed
3.5.1		Visibility	Field removed
3.6		Visibility	Field removed
1.1	Purpose		Clarified that the document will cover Turquoise UK and Turquoise Europe
2.4, 3.3.1, 3.4, 3.5.1, 3.6.1, 3.7.1			New files (prefixed 'TQEX') for Turquoise Europe will be supported

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