
Turquoise Technical Notice

16 July 2018



Turquoise

Turquoise Release 9.3 CDS Maintenance & Production Go-Live Dates

Turquoise plans to implement the next Turquoise Release (Release 9.3) into Customer Development Service (CDS) on **Friday 20 July 2018** and into Production on **Monday 20 August 2018**, *(subject to successful testing)*.

The next Turquoise release includes the following enhancements:

- **Turquoise Plato™ Order Book & Turquoise Plato Block Discovery™**
 - Participants can now 'opt-in' to have a 'BDN' added by default (per UserID).
 - Participants via the FIX Trading Gateway can now submit 'Pegged' Block Indications (BI) and 'Pegged' BDNs.
- **Turquoise Plato™ Order Book – Publication¹** of changes to the Primary Market Midpoint Price (PMP) when Well Formed Market Checks have passed.
- **Sponsored Access**
 - **Turquoise Lit Auctions™ Order Book²** - Introduction of Sponsored Access.
 - Introduction for Sponsoring Firms to manage Sponsored Users access via the Drop Copy Gateway. Sponsoring Firms will be able to "Suspend", "Activate" and request the "Status" of their Sponsored Users.
- Before this release, CCP information sent to Participants uses 'EMCF' to recognise EuroCCP. Following this release 'EMCF' will be changed to 'ECCP' via the Native & FIX Trading, Drop Copy and Post Trade Gateways.
- **Turquoise® Segment Market Identifier Codes 'MIC'** (i.e. TRQX, TRQM, TRQA, TRQB) representing each Turquoise Order Book, will be published in the daily instrument file when that instrument is tradable in that Order Book.

¹ Go-Live date of the PBBO Midpoint publication to be determined by **Turquoise®**.

² **Turquoise Lit Auctions™** is an innovation of price forming auctions within a Primary Market Best Bid and Offer (PBBO) Reference Price Collar, operating frequently and with pre-trade transparency throughout the trading day, supporting simple limit and PBBO midpoint pegged orders. **Turquoise Lit Auctions™** operates with a separate MIC, TRQA, functioning independently of the existing **Turquoise Lit™** and **Turquoise Plato™** order books.



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The Turquoise Trading Service Description and Technical Documentation have been updated to reflect the changes (where appropriate). These can be found in the Turquoise Document Library, Next Functional Release section:
<http://www.lseg.com/markets-products-and-services/our-markets/turquoise/information-centre/document-library>.

Updated Group Ticker Plant (GTP) documents can be found on the Group Ticker website, at the following link: <https://www.lseg.com/areas-expertise/technology/group-technology/group-ticker-plant>.

Best Regards,

Turquoise

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Relates to

Environment(s)

— Customer Development Service (CDS)

Additional Information

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An archive of previously issued Turquoise Notices is available on the Turquoise website, at: <https://www.lseg.com/turquoise/notices>

Customers are reminded that Turquoise may broadcast test data from its Production environment at the weekends which should be discarded and not processed