

TQD703 · TECHNICAL SPECIFICATION

Turquoise Derivatives BCS Technical Notes (SOLA 2.1)

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1 Introduction

The scope of this document is to provide the list of modifications introduced in the BCS client GUI and API in order to implement the requirements for Turquoise Derivatives.

1.1 Document Series

This document is part of series of documents providing a holistic view of full trading and information services available from Turquoise for derivatives trading.

For reference the full range of documents is outlined below:

- TQD701 - BCS User Manual
- TQD702 - BCS Application Data Layouts
- TQD703 - BCS Technical Notes (this document)

1.2 Document History

This document has been through the follow iterations:

Issue	Date	Description
1.0	04 Mar 2011	First issue of this document published.

1.3 Enquiries

Contact Technical Account Management at Turquoise for any functional queries regarding the services outlined in this document. Technical Account Management can be contacted Monday to Friday between 07:15UK and 17:45UK:

- Telephone: +44 (0)20 7382 7699

2 BCS API

2.1 New Fields

The following new fields have been introduced:

“BuyMakerTaker” (string, 1) is added into the following layouts:

- NotifyContracts (NotifyZipContracts)
- NotifyContractsByTime (NotifyZipContractsByTime)

“SellMakerTaker” (string, 1) is added into the following layouts:

- NotifyContracts (NotifyZipContracts)
- NotifyContractsByTime (NotifyZipContractsByTime)

Acceptable values for both these fields are: M, T or Blank (in case of Cross, CrossBlock, Committed, Committed Block trades)

“DeliveryType” field (string, 1) is added to the following layouts:

- NotifySeries (NotifyZipSeries)
- NotifyInqIntradaySeries
- NotifySubIntradaySeries

Acceptable values for this field are: C or P

2.2 New Values

The field “MarketSource” of the NotifyContracts and NotifyContractsByTime will be able to show also the following values (in bold new values):

- 1 = RegularTrade
- 2 = AsOfTrade
- 3 = Strategy
- 4 = LateTrade
- 5 = Implied
- 6 = ExchangeGranted1
- 7 = ExchangeGranted2
- D = Cross**
- B = CrossBlock**
- T = Committed**
- K = CommittedBlock**

3 BCS GUI

3.1 New Fields

The column “Buy Maker/Taker” is inserted in the following windows:

- Trades->Trades List

The column “Sell Maker/Taker” is inserted in the following windows:

- Trades->Trades List

The column “DeliveryType” is inserted in the following layout:

- Archives->Series

In the “Configuration->Filters” menu of every impacted window, all hidden filters about new columns are inserted.

Buy Maker/Taker and Sell Maker Taker columns may be filled with the following values: “Maker”, “Taker” or Blank (in case of Cross, CrossBlock, Committed, CommittedBlock trades)

Delivery Type field may be filled with the following values: “Cash” or “Physical”.

3.2 New Values

The “Market Trade Source” field of the “Trades->Trades List” window of the BCS client GUI are able to show the following values:

- RegularTrade
- AsOfTrade
- Strategy
- LateTrade
- Implied
- ExchangeGranted1
- ExchangeGranted2
- Cross
- CrossBlock
- Committed
- CommittedBlock

In the “Configuration->Filters” menu, the Market Trade Source field should be updated in order to manage the new values.

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