

MARKET NOTICE

Ref: MN/17/04

Issue Date: 14 June 2017

Subject: Go-live date

Further to our previous communications, Bloomberg is migrating its multi-dealer cash fixed income electronic trading activity, currently conducted on Bloomberg Finance LP (BFLP), to the Bloomberg Multilateral Trading Facility (BMTF), operated by Bloomberg Trading Facility Limited (BTF). The in-scope activity for migration is cash fixed income flow (govt, credit and repo) conducted between EEA participants (+Switzerland).

The migration is scheduled for the 20JUL2017. In order for your entity to be operational you will need to have gone through full on boarding and all authorized traders will need to be added to your MTF Account and Cash Bonds need to be ticked in ENFB.

Changes to Trading & Post-Trade feeds:

The BMTF trading screen and the trading functionality will be cosmetically similar to that experienced pre-migration

If your feeds are the following versions or above they already include a field/tag that indicates the Trading Venue. After 20JUL2017 if you trade a Cash bond on BMTF you will receive the new value so please make sure this has been mapped accordingly into your relevant systems.

N.B. If your feeds are below these versions and you do NOT receive the field/tag that indicates the Trading Venue then there is NOTHING FOR YOU TO DO.

Feed Versions that will send a new value after 20JUL2017:

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1) The Buyside & Sellside Post Trade feeds

- If your feed includes Tag 1300 (MarketSegmentID) you will receive a value of "BMTF" to indicate the trade was done on the BMTF venue.

2) The Auto-Execution Protocol (AEP) Trading feed

- No changes

3) The Trade Negotiation Protocol (TNP) Trading feed:

- In TNP version 2.0 and above, you will receive a value of "BMTF" in Tag 1300 (MarketSegmentID) to indicate the trade was done on the BMTF venue.

For more information please contact the following:

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