

Notification of rule amendments

Introduction

1. This notice outlines a number of amendments to the Turquoise Rule Book which have been identified as part of a periodic review.

Summary of Amendments

2. The rule amendments are outlined below:
 - The rule reference in Rule 3.4.2 is being updated so that it links to the correct section of the Rule Book (section 7).
 - Rule 3.6.1 (iv) is being updated to remove the reference to the current Market Abuse Directive. From 3 July 2016, members must not, in respect of any of their business on Turquoise: do, or attempt, any act or engage in any course of conduct, which constitutes or is likely to constitute market abuse under Regulation 596/2014 of the European Parliament and of the Council on market abuse (MAR).
 - The website address mentioned in Rule 4.3.2 is being removed for consistency.
 - In Rule 5.1.3, the word “all” is being removed.
 - Rule 5.5.3 is being amended in order to clarify that any request made by a member firm of Turquoise to cancel a trade to which it is a party must be made before 16:40 on the trade date.
 - An incorrect rule reference is being removed in Rule 5.6.1.
 - Rule 5.7 and its Guidance are being deleted as Turquoise does not accept Negotiated Transactions. The definition of “TBBO” is also being removed.
 - Rule 6.3.2 is being amended to clarify that Turquoise members must provide, all reasonable assistance to Turquoise Management and its delegates regarding the investigation of a possible breach of the Turquoise Rules.

Market Notice

29 June 2016

Effective date of rule changes

3. The rule amendments detailed in this notice will become effective from Sunday 3 July 2016. An updated version of the rules will be available from this date on Turquoise's website at: <http://www.lseg.com/markets-products-and-services/our-markets/turquoise/information-centre/document-library>
4. Any comments or queries on this notice should be addressed to Market Operations, telephone +44 (0)20 7382 7676 or email: market.operations@tradeturquoise.com.

Best Regards

Market Operations Team
Turquoise
Capital Markets, LSEG

Telephone +44 (0)20 7382 7676
market.operations@tradeturquoise.com

10 Paternoster Square, London, EC4M 7LS

www.tradeturquoise.com