
Turquoise Notice

19 November 2019



CDS and Production Go-Live Date for the next Turquoise Release

The purpose of this notice is to inform members of the Customer Development Service (CDS) and Production Go Live Dates for the next Turquoise release. Turquoise plans to update CDS on **20 November 2019** and Production on **9 December 2019**, subject to successful testing and regulatory approval.

The release includes the following enhancements to the **Turquoise Plato Lit Auctions™** Order Book:

- Removal of existing PBBO Price Collars. Limit Orders (non-Pegged) will be considered at their Limit Price during **Turquoise Plato Lit Auctions™** and will not adjusted down to the PBO (Buy Orders) or up to the PBB (Sell Orders) *when applicable*.
- Introduction of new Price Collars which are designed to reject aggressive Limit Orders which are outside the Price Collars.
- Decommissioning of the Time in Force (TIF) Good for Auction (GFA).

The Turquoise Trading Service Description and Technical Documentation have been updated to reflect the functional changes. 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>

If you have any questions regarding this notice, please contact your Technical Account Manager or the Technical Account Management team at +44 (0)20 7797 3939 or via londontam@lseg.com.

Relates to

Environment(s)

- Customer Development Service (CDS)
- Production

Additional Information

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An archive of previously issued Turquoise Notices is available in the Turquoise library Internet site <https://www.lseg.com/markets-products-and-services/our-markets/turquoise/information-centre/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.



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