
Turquoise Notice

28 May 2019



Turquoise

CDS and Production Go-Live Dates for Turquoise Plato Lit Auctions™ - GFA Lock In

Turquoise plans to implement new functionality into its Customer Development Service (CDS) on **Wednesday 29 May 2019** and into Production on **Monday 10 June 2019**.

The implementation will include the following enhancement:

- **Turquoise Plato Lit Auctions™** Order Book – Orders with a 'Time in Force' (TIF) of 'Good for Auction' (GFA) will automatically be 'Locked-In' during an auction when the indicative auction price and volume is greater than 0 in the relevant instrument. In this scenario, Cancel / Replace messages for the GFA Orders in the relevant instrument would be rejected. Conversely, when the indicative auction price and volume is 0 in the relevant instrument, GFA Orders will be amendable and cancellable.

The Turquoise Trading Service Description and Reject Codes will be updated to reflect the change. This document will 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>.

Best Regards,
Turquoise

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London

Stock Exchange Group

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Relates to

Environment(s)

- Customer Development Service (CDS)
- Production

Type

- Market Notice

Additional Information

Contact Details

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