
Turquoise Notice

19 December 2019

Rule Amendments Relating to Turquoise NYLON™ and the Turquoise SwapMatch™ Service

This notice is to inform members of amendments to the Turquoise Rule Book relating to **Turquoise NYLON™**, and the continued focus on our **Turquoise NYLON™** Cleared Contract, offering a cleared alternative to the OTC equity derivative market which retains the flexibility of OTC swaps.

In line with that increased focus, the **Turquoise SwapMatch™** service will be withdrawn on 31 December 2019. This will include deactivating the current segment Market Identifier Code (“MIC”), TRQS.

The **Turquoise SwapMatch™** Product Annex will be removed from the Turquoise Document Library and minor consequential updates will be made to the Turquoise Rule Book to remove references to **Turquoise SwapMatch™**, which are found within the ‘Eligibility’ and ‘Member responsibilities’ sections.

Attached is a marked-up version of the Turquoise Rule Book, a clean version is available on the Turquoise website, effective 2 January 2020.

If you have any questions regarding this notice, **Turquoise NYLON™** or **Turquoise NYLON™** products and services, please contact the **Turquoise NYLON™** team at +44 (0)20 7797 3119 or via turquoiseNYLON@tradeturquoise.com.

Relates to

Environment(s)

— 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.

