
Turquoise Notice

13 December 2019



Turquoise NYLON™ Cash Order Book Production Go-Live

The purpose of this notice is to inform members of the Production Go-Live Date for the **Turquoise NYLON™** Cash Order Book, **20 January 2020**, subject to testing and readiness activities.

The **Turquoise NYLON™** Cash Order Book is a new Order Book with a separate segment MIC, TRQB, functioning independently of all other Turquoise Order Books, and is a non-displayed auction mechanism using the Large In Scale (LIS) waiver, offering three daily block uncrossings within a random 30 second period after 10am, 1pm and 3pm UK Time daily, executing at the Primary Market Best Bid and Offer (PBBO) midpoint.

The **Turquoise NYLON™** Cash Order Book is already available in the Customer Development Service (CDS) for member testing and certification.

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 – **Turquoise NYLON™** Cash Order Book" section, at <http://www.lseg.com/markets-products-and-services/our-markets/turquoise/information-centre/document-library>, and updated Group Ticker Plant (GTP) documents can be found at: <https://www.lseg.com/areas-expertise/technology/group-technology/group-ticker-plant>.

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.

If you have any questions regarding the **Turquoise NYLON™** Cash Order Book please contact **Turquoise NYLON™** at +44 (0)20 7797 3119 or via turquoiseNYLON@tradeturquoise.com.

Relates to

Environment(s)

— Production

Additional Information

Contact Details

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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.



London

Stock Exchange Group