

Turquoise Equities

Millennium Functional Release & Segment Code Changes

The purpose of this announcement is to advise customers of the following changes:

- CDS Release of a new Millennium Exchange functional release scheduled for go-live in Q4 2013.
- Reference Data / Segment Code changes

1.0 Millennium Functional Release

The new functionalities will be available to customers on the Turquoise Customer Development Service (CDS) environment from **Tuesday 1 October 2013**. A further notice will be issued in due course to confirm the dress rehearsal and go-live dates.

1.1 New Functionality

The new functionalities being introduced are:

1. Introduction of Randomised Iceberg Orders
2. Modification of the logic for iceberg orders including the introduction of the Public Order ID
3. Self Exchange Prevention
4. Introduction of a Call Market to advise participants of a forthcoming Periodic Uncrossing within the Dark Midpoint Order Book
5. Introduction of a new Good for Auction (GFA) Time in Force (TIF) which allows an order to participate in a single Periodic Uncrossing within the Dark Midpoint Order Book
6. Support user-level defaults for Execution Instructions

Customers are advised to refer to the updated Turquoise Technical Specifications for



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full details of the interface changes. The updated versions of the specifications are available at the following link:

www.lseg.com/tq/equities/technical/next-release

1.2 Certification Requirements

Turquoise will require mandatory software certification for all trading applications in accordance with the London Stock Exchange Group's certification policy.

Certification guidelines can be found in TQ601 – Guide to Certification. This document can be found on the London Stock Exchange Group website at the following location:

<http://www.lseg.com/markets-products-and-services/our-markets/turquoise/information-centre/document-library/equities-technical>

Members should contact their Technical Account Manager or the Technical Account Management team to schedule their certification test.

2.0 Reference Data / Segment Code Change

Members should be aware that as part of the changes the segment codes disseminated in the ITCH Symbol Directory message and provided in the Turquoise Instrument Reference Data file will be changed to reflect the country of settlement. Please note that segment code are subject to change. Additionally, the structure of the Instrument Reference Data File will change to add the Market ID ("MIC") code. These changes will be effective in the Turquoise CDS environment from **Wednesday 2 October, 2013**.

Updated TQ501 – Guide to Reference Data Services specification can be found on the London Stock Exchange Group website at the link below:

www.lseg.com/tq/equities/technical/next-release

3.0 Further Information

If you have any queries about this notice please contact your Technical Account Manager directly or the Technical Account Management Team on +44 (0)20 7797 3939 or via londontam@lseg.com.