

Millennium Functional Release 9.0 – Go-Live - 29 February 2016

The purpose of this announcement is to confirm the go-live date of the new Millennium Exchange functional release as 29 February 2016.

1.0 Changes with this release

The changes being introduced are as follows:

1. Introduction of a new Dark Lit Sweep routing instruction. If specified, for IOC orders, the order will sweep the Turquoise Dark Midpoint Order book then the Integrated Order Book.
2. Allowing cancellations of Qualifying Block Orders (QBOs) in the **Turquoise Block Discovery™** service.
3. Reduction in latency on Sponsored Access gateway risk checks from 2 – 3 μ s to 0.5 – 1 μ s.
4. Removal of Price Differential field from Execution Reports and Trade Capture Reports.

Following customer feedback, the previously announced addition of a percentage tolerance for price validation of a Qualifying Block Order (QBO) following the submission of a Block Indication (BI) has been de-scoped from this release.

Members are advised to refer to the updated Turquoise Technical Specifications and Service Descriptions for full details of the changes. The updated versions of the specifications are available at the following link under the heading “Next Functional Release”:

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

2.0 Certification Requirements

Members making changes to their applications will need to recertify their software in accordance with the London Stock Exchange Group’s certification policy.



Technical Notice

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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 if required.

3.0 Further Information

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