

Millennium Functional Release 9.0

The purpose of this announcement is to advise members of a new Millennium Exchange functional release scheduled for production go-live in late February 2016.

The new functionalities are intended to be available to customers on the Turquoise CDS environment from **26 November 2015**. A further notice will be issued in due course to confirm the go-live dates.

1.0 New Functionality

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. Addition of a percentage tolerance for price validation of a Qualifying Block Order (QBO) following the submission of a Block Indication (BI) with either a different Order Type (Limit/Market) and/or a different price.

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.

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:



Technical Notice

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<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 End of Day Order Expiry Times

Members are also advised that effective 1 December 2015, end of day order expiry on all Turquoise markets will occur at 16:30:00 as opposed to the current staggered closing expiries between 16:30:00 and 16:30:20.

4.0 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.