

# SERVICE ANNOUNCEMENT NOTICE

001/18012024

## London Stock Exchange – Next Functional Release 1.23.3 and Customer Development Service Maintenance Day

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The purpose of this Service Announcement is to inform customers of the changes that will be introduced in the London Stock Exchange next functional release, 1.23.3, and that the Customer Development Service (CDS) will have a Maintenance Day on **Friday 26 January 2024** to allow this new release to be promoted. The production go-live for this release is scheduled for **Monday 29 April 2024**.

The next London Stock Exchange functional release, 1.23.3, will include the following changes:

- We are introducing two new GTP Market Data Group channels, H and J, as well as re-balancing instruments across existing Market Data Group channels to alleviate the message rates on heavily loaded channels, as follows:
  - Channels A and B have been combined to create a single channel (A) for FTSE 100 instruments.
  - Channel C is now used for all other Main Market equities and miscellaneous.
  - Market data for ETFs, ETCs and ETNs is now distributed across channels B, D and J
  - Channel E is used for AIM instruments.
  - There are no changes to channels F (European) and G (International)
  - Channel H is used for Fixed Income and Securitised Derivatives
- The Market Data Group field will no longer be provided in the XLON Instrument file and will be blank going forward (effective on CDS from early March 2024). Please refer to the Sector Breakdown tab of the revised Millennium **Exchange and TRADEcho Business Parameters** which will provide relevant Market Data Group by Trading Sector / Segment.
- Whereas previously a single GTP002 Technical Guide was provided covering London Stock Exchange, Turquoise and TRADEcho, we are now providing a dedicated GTP002 Technical Guide for each. Customers subscribing to London Stock Exchange market data should therefore now refer to the dedicated GTP002 Technical Guide for London Stock Exchange market. Messages that are not relevant to London Stock Exchange market have been removed from the document, fields that are not in use were converted into reserved fields and their description was updated to “Not applicable to LSE”.
- Best Bid Price/Size and Best Offer Price/Size fields have been added to the end of the GTP Trade Summary message to enhance users' real time understanding of the state of order book.
- New CLSE value added to the GTP MiFID II Post Trade Feed.
- Introduction of Transaction Time field to GTP Add Order Incremental, Order Modify and Order Delete messages.
- Minor currencies will be converted to Major and published via the GTP MiFID II Post Trade Feeds only. The change will be reflected in Notional Currency and Notional Amount.
- Addition of new FIX Tag 828 (TrdType) to FIX Trading and Drop Copy Execution Report message.
- New value CLSE added to FIX Tag 828 (TrdType) in Trade Capture Report message for Post Trade Gateway.
- Native protocol Waiver Flag field is renamed to ‘Waiver Flag /Post Trade Flags’ and new ENUM added for CLSE flag.



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- RFQ price functionality will be amended to automatically peg to far touch where a limit price is not specified in Quote Request message. (N.B. Further to Service Announcement [001/19102023](#), RFQ functionality remains disabled on Production until further notice, a follow up Service Announcement will be issued in due course).
- Decommission of the BTF/Cross orders functionality for LSE.

The updated London Stock Exchange technical specifications and the revised Millennium **Exchange and TRADEcho Business Parameters** for this release are now available in the Next Functional Release section of technical library; [Technical library Securities trading resources | London Stock Exchange](#).

The documents updated to reflect the above changes are as follows.

- MIT201 – Guide to the Trading System – Issue 15.6
- MIT202 – FIX Trading Gateway – Issue 17.0
- MIT203 – Native Trading Gateway – Issue 17.0
- MIT204 – Post trade Gateway – Issue 17.0
- MIT205 – Drop Copy Gateway – Issue 15.0
- MIT401 – Guide to Reference Data Services – Issue 18.0
- MIT1001 – Connectivity Guide – Issue 1.5
- GTP001 – Group Ticker Plant Product Guide – Issue 15.0
- GTP002 – Technical Guide London Stock Exchange – Issue 24.1
- GTP004 – LSEG New Data Centre – GTP Market Data Parameters Guide – Issue 1.2
- Millennium Exchange and TRADEcho Business Parameters – Version 8.7
- Service and Technical Description - Request for Quote (RFQ) – Version 1.9

A further Service Announcement will be issued detailing the changes on TRADEcho including those supporting On Exchange off book trade reporting.

The CDS environment will undergo a Maintenance Day on **Friday 26 January 2024** and therefore will be unavailable to customers on that day. It is expected that the environment will be fully available as per usual on **Monday 29 January 2024**.

The introduction of new GTP Market Data Groups will require the creation of new GTP Replay and Recovery ComplIDs for both CDS and Production. Please liaise with your Technical Account Manager or the Technical Account Management team via [LondonTAM@lseg.com](mailto:LondonTAM@lseg.com) or +44 (0) 207 7797 3939 to confirm the details of the new CDS and Production ComplIDs.

As a reminder and as previously communicated, GTP has now been modularised since the Data Centre migration and GTP customers are expected to maintain separate code bases for LSE, Turquoise and TRADEcho.

In conjunction with this release, London Stock Exchange Group will be holding a virtual Technical User Group session on **Thursday 25 January 2024**, where this release amongst other topics will be covered in more detail. To register, please [email us](#) with your contact details by **Tuesday 23 January 2024**. We will also be holding a Customer Dress Rehearsal (CDR) for Release 1.23.3 where customers will be able to test these changes before the release go-live. The exact dates and guide for the CDR will be advertised in a future Service Announcement.



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### Relates to

#### Exchange(s)

- London Stock Exchange

#### Environment(s)

- Customer Development Service (CDS)

#### Type

- Functional Release

#### Product(s)

- Millennium Exchange
- GTP

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### Additional Information

If you have any queries, please contact your Technical Account Manager on +44(0)20 7797 3939 or [londontam@lseg.com](mailto:londontam@lseg.com). An archive of previously issued service announcements is available in the technical library section of London Stock Exchange's Internet site <http://www.londonstockexchange.com/techlib>

**Customers are reminded that London Stock Exchange may broadcast test data from its Production environment at the weekends which should be discarded and not processed.**

**Customers are reminded that London Stock Exchange may extend or re-enter the Post Close session for instruments or segments in order to perform necessary end of day activities.**



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