
Service Announcement

001/08112019



London Stock Exchange Next Functional Release 9.4.6 & MITCH Decommission – Production Go-Live Postponed

The purpose of this announcement is to inform clients that the production go-live of London Stock Exchange release 9.4.6 and the decommission of the MITCH market data service has been postponed. It will not take place on Monday 11 November 2019 as previously announced.

The following changes will NOT be effective on Monday 11 November 2019:

- The LastMkt (30) tag introduced in the Execution Report message disseminated via the FIX interfaces, and the LastMarket field in the Execution Report message delivered by the Native interface (reserved field used)
- In the XLON Instrument file, the existing “RFQ Price Deviation %” field renamed to “RFQ Quote and Execution Price Deviation Threshold %”. Two new fields, “RFQ Tick Structure ID” and “MinAuctionRFQQuoteValue” will be added at the end of the file
- Group Ticker Plant (GTP). New field, ‘Hidden Execution Indicator’ added to the Trade message. Reserved field used, no increase in message length
- Decommission of the MITCH real-time market data service on London Stock Exchange

However, clients should note that the following change will be effective on Monday 11 November 2019:

- Pre-Trading session start times are being brought forward to 05:05 (London Time). Monitoring Users are reminded that they must be connected and logged in to the Drop Copy Gateway before the start of Pre-Trading to prevent the expiry of any carried forward orders (Time in Force of GTD) submitted by their Sponsored Access customers and other users that they directly Monitor on behalf of.

Customers are NOT required to delete all their active orders at the end of trading on Friday 8 November 2019. Any remaining active orders will be carried over to Monday 11 November 2019 as per normal process.

Further information on the production go-live for London Stock Exchange next functional release 9.4.6 and MITCH decommission will be provided in due course.

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Relates to

Exchange(s)

- London Stock Exchange

Environment(s)

- Production

Type

- Service Update

Product(s)

- Millennium Exchange
- Group Ticker Plant (GTP)

Additional Information

If you have any queries, please contact your Technical Account Manager on +44(0)20 7797 3939 or 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.