
Service Announcement

001/15112019



London Stock Exchange Next Functional Release 9.4.6 & MITCH Decommission Production go-live - Monday 2 December

Further to our communication 001/08112019, the purpose of this announcement is to confirm that the production go-live of London Stock Exchange release 9.4.6 is **Monday 2 December 2019**.

As a reminder, the following changes will be implemented:

- The LastMkt (30) tag will be 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). The MIC code will be provided to confirm where the execution took place
- In the XLON Instrument file, the existing "RFQ Price Deviation %" field will be 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

The new sub Large In Scale (LIS) RFQ functionality will not be enabled at go-live. Additional information will be provided in due course.

Customers are required to delete all their active orders at the end of trading on Friday 29 November 2019. Any remaining active orders will be deleted by London Stock Exchange.

Documentation Update

GTP product and technical specifications can be found on the GTP section of the website at the following link: <https://www.lseg.com/areas-expertise/technology/group-technology/group-ticker-plant>

Updated Millennium Technical Specifications can be found on the London Stock Exchange website at the below location: <http://www.londonstockexchange.com/products-and-services/technical-library/millennium-exchange-technical-specifications/millennium-exchange-technical-specifications.htm>

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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.