Further to our communication 001/31032020, the purpose of this Service Announcement is to confirm that the production go-live of London Stock Exchange and Group Ticker Plant (GTP) next functional releases will be Monday 6 July 2020, subject to internal testing and customer readiness.

As a reminder, the following changes will be implemented:

**London Stock Exchange release 9.5.3:**

- Introduction of the new Offset order type valid only with the At The Close (ATC) time in force. The order will be priced based on the user defined offset (in basis points) from the Dynamic Reference Price when elected to the order book, at the beginning of the Closing Auction.

- Message Length increase for the Native New Order message to accommodate the new Offset field.

- Data type change to the Exchange Market Size field in the XLON Instrument file.

- Ability for the requestor to make all quotes public at any time within the Request For Quote (RFQ) session.

- Notification to Market Makers that their RFQ quotes become executable, and therefore published to the market, if below the ESMA Large In Scale (LIS) threshold for the instrument.

- RFQ Quotes will also be published for RFQ cancellation and expiry if below the ESMA LIS threshold for the instrument.

**GTP release 1.4.4.9:**

- **Trade Summary Message**
  - Enhancement to the Trade Summary Message sent via GTP, to include the ‘Side’ of the Passive Order.

- **Order Book Recovery – Publication of Instrument Status for all Instruments**
  - GTP’s Market Data Clients will receive an Instrument Status for all Instruments via Instrument level ‘Recovery Complete’ message.

All applications using the Native interface must have completed a full certification test before production go-live.

Customers should provide final readiness sign-off to their Technical Account Manager.
Service Announcement
001/25062020

London Stock Exchange and Group Ticker Plant (GTP) Next Functional Release – Production Go-Live Monday 6 July 2020

Customers are required to delete all their active orders at the end of trading on Friday 3 July 2020. Any remaining active orders will be deleted by the London Stock Exchange from 16:50.

Updated Millennium Technical Specifications and RFQ Service & Technical Description documents can be found on the London Stock Exchange website at the below location: https://www.londonstockexchange.com/resources/trade-resources?tab=technical-library

Updated GTP documents can be found on the Group Ticker website, at the following link: https://www.lseg.com/areas-expertise/technology/group-technology/group-ticker-plant.

Relates to

Exchange(s)
— London Stock Exchange

Environment(s)
— Production

Type
— New Functional Release

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.