

# Service Announcement

001/27012021



## London Stock Exchange Next Functional Releases 9.5.10 and 9.6.0

The purpose of this Service Announcement is to inform customers of the changes that will be introduced in London Stock Exchange next functional releases 9.5.10 and 9.6.0.

The next London Stock Exchange functional release, 9.5.10, will include the following Request For Quote 'RFQ' related change:

- Native, existing Reserved field reused for Transact Time (offset 65) on RFQ Execution Report message.

The following London Stock Exchange functional release, 9.6.0, includes the following RFQ related changes:

- Market Maker Rank function, allows requesters to automatically route their requests to RFQ market makers based on ranking. Where a requestor inputs a specific rank, all RFQ Market Makers at that rank or higher will receive the RFQ:
  - FIX, new tag MarketMakerRank (27019) on Quote Request message.
  - Native, existing reserved field split into two fields Market Maker Rank (offset 160) and Reserved field (offset 161) on Quote Request messages.
- Further to our communication [001/26082020](#), on Exchange Level Controls (ELC) for General Clearing Members (GCM), London Stock Exchange will introduce Enhanced Pre Trade Risk Controls for RFQ Market Makers for Exchange Traded Products admitted to SETS and Trading Services ETPs - ICSD settlement model. To be enabled on this service, contact your Technical Account Manager or the Technical Account Management team [londontam@lseg.com](mailto:londontam@lseg.com).

In addition, London Stock Exchange Native and FIX specifications have been updated to note that FIX tag 1166 (QuoteMsgID) for client initiated quote is a mandatory tag and X-Clear customers should not use more than 16 characters in Native fields and FIX tags 11 (Client Order ID), 1166 (Quote Msg ID) and 131 (Quote Req ID), the longer value will be truncated by CCP.

The release schedule is provided in the table below:

|  | Release 9.5.10  | Release 9.6.0   |
|--|-----------------|-----------------|
| Legacy Customer Development Service (LCDS) Go-Live | 26 January 2021 | N/A             |
| Customer Development Service (CDS) Go-Live         | 28 January 2021 | 28 January 2021 |

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**London**  
Stock Exchange

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|                           | Release 9.5.10   | Release 9.6.0 |
|---------------------------|------------------|---------------|
| <b>Production Go-Live</b> | 13 February 2021 | 12 April 2021 |

Conformance testing is mandatory for firms who make software changes to support these releases.

Production Go-Live is subject to internal testing and customer testing. Customers should provide final readiness sign-off to their Technical Account Manager or the Technical Account Management team.

Updated London Stock Exchange Technical Specifications can be found on the website, under the “Next Functional Release” section:

<http://www.londonstockexchange.com/techlib>

### Relates to

#### Exchange(s)

- London Stock Exchange

#### Environment(s)

- Production
- CDS

#### Type

- Technical release

#### Product(s)

- Millennium Exchange

### 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 <https://www.londonstockexchange.com/resources/service-announcements>

**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.**