Service Announcement

001/01112019

London Stock Exchange Next Functional Release 9.4.6 Production go-live & MITCH Decommission - Monday 11 November

Further to our communication 001/23102019, the purpose of this announcement is to confirm that the production go-live of London Stock Exchange release 9.4.6 is **Monday 11 November 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

- 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.

- 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 8 November 2019. Any remaining active orders will be deleted by London Stock Exchange.

Provision of new LSE dedicated Test Segment on Production

At the end of the month it is planned to introduce a new test trading segment (**TSET**), comprising of 1 new sector (**TST1**), to support 12 new test instruments on the production environment. This will run on a dedicated new compressed trading cycle to allow London Stock Exchange to perform internal testing before market opens. Customers will not be enabled with access to those new instruments on Millennium Exchange. The XLON reference data files will be updated accordingly and market data disseminated by GTP. The same instruments will also be made available on TRADEcho production, although there will be no specific restriction on customers submitting off book trade reports to them.

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Customers are reminded that test instruments are already available to members in segments TEST and ODTT to facilitate customer testing ahead of Market Open on Millennium Exchange Production.

The new segment (**TST1**), will also be introduced to both Millennium Exchange and TRADEcho Customer Development (CDS) environments very shortly.

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

Relates to

Exchange(s)

— London Stock Exchange

Environment(s)

— Production
— CDS

Type

— Service Update

Product(s)

— Millennium Exchange
— Group Ticker Plant (GTP)
— TRADEcho

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.