
Service Announcement

002/26112018



London
Stock Exchange

Market structure changes effective Monday 17 December 2018. Millennium Exchange CDS Maintenance notification.

The purpose of this Service Announcement is to advise customers of the following:

1. changes effective on London Stock Exchange Millennium Exchange & TRADEcho Production from Monday 17 December 2018:
 - Amendment of associated settlement trading & settlement calendars attached to each Millennium Exchange Security;
 - The creation of 10 new trading sectors in 7 existing trading segments; and
 - The withdrawal of 28 sectors segments that have been redundant since the introduction of MiFID II.
2. Update in connection with *Shanghai–London Stock Connect* trading segments
3. Millennium Exchange Customer Development Service (CDS) will be unavailable on both Wednesday 5 and Thursday 6 December 2018.

Revision of Calendar Market Reference Data Files

All London Stock Exchange Millennium Exchange trading services follow the same trading holiday calendar dates, as set out at: www.lseg.com/businessdays

From Monday 17 December 2018, production Market Reference Data Files will have the existing 8 Calendars replaced by 10 new ones. This will allow greater flexibility for settlement holidays of different trading currencies than currently permitted. The new Calendars are shown below and the specific settlement holidays applied to them can be found at the above link.

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Revised Market Reference Data Files Calendars

Calendar Name	Description
1. FTSE100_GBP	FTSE 100 Securities on SET1
2. FTSE250_GBP	FTSE 250 Securities on STMM
3. EUI_USD	US traded securities NOT on IOB or International ETF service
4. EUI_EUR	EUR traded securities NOT on IOB or International ETF service
5. EUI_OTHER	GBX/GBP and other non-specified securities NOT on IOB or International ETF service
6. EB_GBP	GBX/GBP on IOB or International ETF service
7. EB_EUR	EUR traded securities on IOB or International ETF service
8. EB_CHF	CHF traded securities on IOB or International ETF service
9. EB_CNY	CNY traded securities on IOB or International ETF service
10. EB_OTHER	USD and other non-specified securities on IOB or International ETF service

For more information on the Market Reference Data files please see **MIT401 Guide to Reference Data Services**.

Addition of 10 new trading sectors in 7 existing trading segments

Nine new sectors have been created to identify securities listed in UKLA's new Premium Sovereign controlled commercial company category. Trading segment SET2 will be re-named. A further sector has been created in segment SSMU to allow greater circuit breaker flexibility.

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New Sectors

Trading Service	Segment Code	Segment Name	Sector Code	Sector Name	London Stock Exchange Market	MIC CODE of ON EXCHANGE business (XLON = RM, otherwise MTF)	Listing Status
SETS	SET2	Sovereign controlled commercial company	SO5	Sovereign 5% NON-MQAT	MAIN	XLON	UKLA Official List - PREMIUM (sccc)
SETS	SET2	Sovereign controlled commercial company	SO10	Sovereign 10% NON-MQAT	MAIN	XLON	UKLA Official List - PREMIUM (sccc)
SETS	SET2	Sovereign controlled commercial company	SO15	Sovereign 15% MQAT	MAIN	XLON	UKLA Official List - PREMIUM (sccc)
SETS	SET2	Sovereign controlled commercial company	SO25	Sovereign 25% MQAT	MAIN	XLON	UKLA Official List - PREMIUM (sccc)
SETS	SSMU	SETS STANDARD LISTED OR AIM EURM	SMEX	SETS - LONDON STANDARD LISTED CCP eligible - 25	MAIN	XLON	UKLA Official List - Standard
SETsqx	SSQ3	SETsQX 3 QTD. CCP	SOSQ	Sovereign controlled commercial company	MAIN	XLON	UKLA Official List - PREMIUM (sccc)
SETsqx	SSX3	SETsQX 3 QTD. NON CCP	SOQX	Sovereign controlled commercial company	MAIN	XLON	UKLA Official List - PREMIUM (sccc)
SETsqx	SSX4	SETsQX 4 NON QTD. NON CCP	SOSX	Sovereign controlled commercial company	MAIN	XLON	UKLA Official List - PREMIUM (sccc)
International Order Book	IOBE	INT. ORDER BOOK CCP (EUROCLEAR BANK)	SOIE	Sovereign controlled commercial company	MAIN	XLON	UKLA Official List - PREMIUM (sccc)
International Order Book	IOBU	INT. ORDER BOOK NON CCP (UNCLEARED)	SOIU	Sovereign controlled commercial company	MAIN	XLON	UKLA Official List - PREMIUM (sccc)

Withdrawal of 28 redundant sectors

Twenty-eight sectors that have been redundant at least since the introduction of MiFID II at the beginning of 2018 will be withdrawn. This means that the trading segments **SET0**, **AIM**, **AIMI** and **ITR** will also no longer be used going forward.

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Shanghai–London Stock Connect

Shanghai–London Stock Connect is the new joint initiative allowing Shanghai Stock Exchange listed corporates to list GDRs to be traded on IOB, with UK Premium listed corporates being listed for trading on SSE. Service Announcement **01/28082018** issued on 28 August 2018, advised that 2 new IOB trading segments (**IOBS & IOBT**) were available on Production from Monday 3 September 2018. From this time a test security was also available on the CDS version of both IOBS & IOBT to help firms with their future development plans.

On 17 September 2018, Stock Exchange Notice N15/18 was published confirming that the revised **London Stock Exchange Admission and Disclosure Standards** to support the service will become effective from 1 October 2018.

Stock Exchange Notices are available on the website at:

www.londonstockexchange.com/en-gb/products/membershiptrading/rulesreg/stockexnoticesnew/

Notification of securities to be added to the production Shanghai–London Stock Connect service will be in the usual way via the Datasync reference data service.

Customer Development Service (CDS)

The changes referred to in this Service Announcement will be available from Friday 7 December 2018 on CDS. To facilitate these changes, Millennium Exchange CDS will be unavailable on both Wednesday 5 and Thursday 6 December 2018. It is expected that the environment will be fully available as per usual on Friday 7 December 2018.

Revision of documentation

A revised draft of **Millennium Exchange and TRADEcho Business Parameters** can be found in the **Next Functional Release** section of **Technical Specifications** which can be found:

<https://www.londonstockexchange.com/products-and-services/technical-library/millennium-exchange-technical-specifications/millennium-exchange-technical-specifications.htm>

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Relates to

Exchange

- London Stock Exchange

Environment(s)

- Production
- Customer Development Service

Type

- Service Update

Product(s)

- Millennium Exchange
- TRADEcho

Additional Information

If you have any queries about this announcement, please e-mail: clients@lseg.com

If you have any technical queries please contact your Technical Account Manager on 020 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 to perform necessary end of day activities.