Service Announcement

001/22072020

London Stock Exchange 9.5.9 and Group Ticker Plant (GTP) 1.4.5 Next Functional Releases

The purpose of this Service Announcement is to inform clients of the changes that will be introduced in London Stock Exchange and Group Ticker Plant (GTP) next functional releases.

The schedule for the releases is provided in the table below:

	Customer Development Service (CDS) go-live	Customer Dress Rehearsal (CDR)	Production go-live*
London Stock Exchange 9.5.9	Thursday 6 August 2020 (Maintenance day 5/8/2020)	Saturday 5 September 2020	**Monday 21 September 2020**
Group ticker Plant 1.4.5	Thursday 6 August 2020 (Down day 5/8/2020)		

Subject to internal testing and customer readiness

The next London Stock Exchange release, 9.5.9, includes the following changes:

- New FIX tag, DecimalTVTIC (27020), that will provide the Trading Venue Transaction Identification Code (TVTIC) in base 10 in the Execution Report message (FIX trading & Drop Copy interfaces) and Trade Capture Report message (Post Trade interface)

- Further to Market Notice **N11/20** - *Feedback on consultation on market structure and trading hours*, the 12 noon daily intra-day auction will be discontinued on both SETS and International Order Book. Please note there is no change to the monthly EDSP auction on 3rd Friday of each month

Updated London Stock Exchange Technical Specifications and a revised draft **Millennium Exchange and TRADEcho Business Parameters,** showing the modification to trading cycles as a result of the above change, can be found on the website, section "Next Functional Release", at https://www.londonstockexchange.com/resources/trade-resources?tab=technical-library

The next GTP release, 1.4.5, includes the following enhancements:

- **Instrument Directory**
  - Average Daily Turnover (ADT) data type change

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- **MiFID II Trade, MiFID II Cross Trade and MiFID II Trade Report**
  - PTSizeFlag and PTLargeInScaleFlag fields will be renamed to PTIliquidFlag and PTDeferralReasonFlag
    - Reassignment of the existing values 'SIZE', 'LRGS', and 'ILQD'

- Level 2 incremental resiliency improvements to internal architecture

Additional details are provided in the Production and CDS Release Notes, and updated GTP documents, that can be found on the Group Ticker website at the following location https://www.lseg.com/areas-expertise/technology/group-technology/group-ticker-plant.

Further details on the Customer Dress Rehearsal will be provided in due course. Please contact the Technical Account Management team at londontam@lseg.com to register your participation.

Re-certification is not mandatory for those releases, but will be required if a software is modified to support the changes.

Relates to

Exchange(s)

— London Stock Exchange

Environment(s)

— Customer Development Service (CDS)

— 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.