



London
Stock Exchange

London Stock Exchange

MIT304 - Regulatory News Service Specification

Issue 7.1

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London
Stock Exchange Group

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Disclaimer

The London Stock Exchange Group has taken reasonable efforts to ensure that the information contained in this publication is correct at the time of going to press, but shall not be liable for decisions made in reliance on it. The London Stock Exchange Group will endeavour to provide notice to customers of changes being made to this document, but this notice cannot be guaranteed. Therefore, please note that this publication may be updated at any time. The information contained is therefore for guidance only.

1.0 Introduction

Following the acquisition of MillenniumIT, the London Stock Exchange has embarked on a programme of change that will see the Group's equity markets migrate from the current TradElect/Infolect platform to Millennium Exchange – the multi-asset class, ultra-low latency platform of MillenniumIT.

As part of the migration, the Regulatory News Services (RNS) available on Infolect will be migration to Millennium Exchange and implemented recognised technical standards to reduce the overall cost to our clients in developing and maintaining a direct connection to the service.

1.1 Purpose

The purpose of this document is to provide full details of the FIX/FAST message specifications for the Regulatory News Service following the migration to Millennium Exchange

1.2 Readership

This document outlines the detailed message types and fields for the RNS FIX/FAST interface as well as details on how to connect to the Replay and Recovery services available on Millennium Exchange.

When read in conjunction with the MIT301 - Guide to Market Data Services it is intended that these documents provide all of the details directly connected London Stock Exchange customers require to develop to the new service.

This document is particularly relevant to technical staff within the Exchange's member firms, information vendors and other market participants interested in receiving RNS stories directly from the Exchange.

1.3 Document Series

This document is part of series of documents providing a holistic view of full trading and information services available from the London Stock Exchange post the migration to Millennium Exchange.

The current series of documents are set out below:

- MIT201 - Guide to New Trading System
 - MIT202 – Trading Gateway (FIX 5.0) Specification
 - MIT203 – Native Interface Message Specification
 - MIT204 – Post Trade Gateway (FIX 5.0) Specification
 - MIT205 – Drop Copy Gateway (FIX 5.0) Specification

- MIT301 - Guide to Market Data Services
 - MIT303 – Level 2-MITCH Message Specification
 - **MIT304 - Regulatory News Service Specification (this document)**
- MIT401 - Reference Data Service Specification
- MIT501 – Guide to the Customer Testing Services
- MIT502 – Guide to Application Certification

This series principally covers non-regulatory information. It does not override or supersede the Rules of the London Stock Exchange, the AIM Rules or Admission and Disclosure Standards and is intended to be read in conjunction with these Rules documents and the Millennium Exchange Parameters document.

1.4 Document History

This document has been through the following iterations:

Issue	Date	Description
1.0	1 February 2010	First issue of this document published via the Exchange's website and distributed to customers.
2.0	29 March 2010	Updated to include most recent message formats.
3.0	5 May 2010	Third issue of this document published via the London Stock Exchange's website and distributed to clients.
4.0	11 June 2010	Fourth issue of this document published via the London Stock Exchange's website and distributed to clients.
5.0	19 July 2010	Fifth issue of this document published via the London Stock Exchange's website and distributed to clients.
6.0	20 September 2010	Sixth issue of this document published via the London Stock Exchange's website and distributed to clients.
7.0	3 December 2010	Seventh issue of this document published via the London Stock Exchange's website and distributed to clients.
7.1	31 October 2014	Amended to reflect rebranding of ITCH to MITCH

In subsequent issues, where amendments have been made to the original content these changes will be identified using a series of side bars as illustrated opposite.

1.5 Enquiries

Please contact your Technical Account Manager if you have any questions about the Millennium Exchange services outlined in this document. The Technical Account Management Team can be contacted at:

- Telephone: +44 (0)20 7797 3939
- Email: londontam@lseg.com

2.0 Service Overview

The RNS feed will include a number of changes to enhance the existing service including:

- ISINs on all applicable announcements (Exchange and non-Exchange)
- Market Identifier Codes on all applicable announcements
- FSA Category (e.g. Holdings in Company) at the top FIX level message which is useful for high-speed data assimilation and filtering

The changes to the RNS service from the existing Infolect Model are outlined below:

- Replacement of the 5NC/5NT messages with the FIX 35=B (News) messages
- Removal of the 5SH/5SB News Service Header and Trailer messages. These are now redundant as announcements are sent to identify the start and end of the service and the FIX protocol handles technical connectivity
- RNS will now send the following company reference data with each announcement:
 - Company Description (which is already sent)
 - Tradable Instrument Code for all companies with an ISIN including those companies not listed on the London Stock Exchange
 - Country Of Register where applicable (In future some of these may be blank where they are not relevant to uniquely identify a company)
 - Tradable Instrument Display Mnemonic
 - TIDM will be extended to 10 characters
 - Duplicate TIDMs will be allowed but must be unique with the MIC code. No decision has yet been made on the population of Non-Exchange TIDM's
 - Market Identifier Code
 - This is new and not currently disseminated
 - This allows companies listed on markets such as the London Stock Exchange and Plus Markets to be differentiated

-
- RNS will send the FSA Category field in the FIX message tags as well as the NewsML. This is in addition to the Regulatory/Non-Regulatory field. This may assist companies with high-speed systems identifying the types of announcement.
 - The FIX message will split the announcement up into blocks of text instead of “lines of text” in the current system. This will be extended from 9,999 to 99,999. RNS will not initially use any larger announcements, however, this allows for the possibility of embedding larger pieces of content such as XBRL in the future.
 - The following redundant fields are no longer used
 - Announcement Standby Code (originally used to indicate pending announcements)
 - SEAQ I Indicator (originally indicated if a company was listed on the SEAQ International Market)
 - Related Announcement Headline (Originally used to identify relevance to a particular company but not used – now only the main Announcement Headline is provided)
 - RNS will continue to disseminate Announcement Group in the same format as the current system.

Each news update will be disseminated via the [News](#) message. Each [News](#) message will contain the news headline on the Headline (148) field and the details of one or more companies the news is related to. Details of the companies involved will be disseminated in the NoRelatedSym (146) repeating group.

The actual news text published by RNS will be disseminated in the same [News](#) message in the NoLinesOfText (33) repeating block. The News texts will be available in the form of NewsML wrapped in the FIX field.

As today the Test Message and Service Notice messages will be sent at 05:00 each morning with the full news release at 07:00. The final message of the day will be published 18:30.

2.1 News Messages Spanning Across Multiple Packets

The length of the [News](#) message could be larger than the maximum transmission unit (MTU) of a packet. Therefore, a single [News](#) message could span across multiple packets.

Each [News](#) message spanning across multiple packets will contain a NewsID (1472) - unique identifier of the announcement, NewsCounter (TBD) - number of packets the [News](#) message will span across and NewsSequence (TBD) the unique sequence number of the [News](#) message sharing the same NewsID.

Upon receiving multiple [News](#) messages which span across multiple packets the recipients may collate all the [News](#) messages available under the same NewsID to interpret the news on their side. However, the recipients should wait till they receive the number of [News](#) messages which is specified in NewsCounter (TBD)

3.0 Connectivity

3.1 Transmission Standards

Multicast Channels

The Real-Time channel utilise IP version 4 (IPv4) over UDP and Ethernet standards. UDP header information will be as defined in the IETF RFC 791 (IPv4) and RFC 768 (UDP) transmission protocol standards. One or more FAST encoded FIX messages may be included in a single UDP packet.

Point-to-Point Channels

The Recovery and Replay channels utilise IP version 4 (IPv4) over TCP and Ethernet standards. TCP header information will be as defined in the IETF RFC 793 standard and IPv4 will be as defined in the RFC 791 standard.

3.2 Application IDs (ApplIDs)

Clients

The CompID of each client wishing to connect to the Recovery and Replay channels must be registered with the Exchange before communications can begin. A CompID may, at any particular time, only be logged into one TCP channel across all market data groups.

Passwords

Each new CompID will be assigned the password **mit_1234** on registration. Clients will be required to change their password on first use via the Logon message. The acceptance of a logon request indicated that the new password has been accepted. The new password, will, if accepted, be effective for all subsequent logons.

New passwords should adhere to the below rules:

- Minimum length – 8 characters
- Maximum length – 14 characters
- Minimum numeric characters – 1 character
- Minimum alpha characters – 1 character
- Minimum special characters – 1 character

3.3 Production IP Addresses and Ports

The IP addresses and ports of the Real-Time, Recovery and Replay channels for each market data group will be published in a separate configuration document.

4.0 Recovery

4.1 Recipient Failures

It is recommended that recipients process both multicast feeds (i.e. Primary and Secondary) to minimise the probability of a data loss.

A message loss can be detected using the ApplSeqNum (1181) included in each message on the Real-Time channel. If a gap in sequence numbers is detected, the Recipient should assume that some or all of the order books and statistics maintained on its systems are incorrect and initiate one of the recovery processes outlined below.

Each entry of a [Market Data Incremental Refresh](#) or a [Market Data Snapshot \(Full Refresh\)](#) message disseminated on the Real-Time channel also includes an instrument specific sequence number in the field RptSeq (83). Recipients may use this instrument level sequencing to determine the instruments for which a recovery process should be initiated.

Replay Channel

The TCP Replay channel should be used by recipients to recover from a data loss. It permits recipients to request the retransmission of a limited number of messages already published on the multicast channel. The channel will support the transmission of all messages for a particular day.

Each CompID may login to the Replay channel of a particular market data group up to a limited number of times each day. The total number of [Application Message Requests](#) that a client may send on the Replay channel of a particular market data group is also limited.

Recipients may request the Exchange to reset its login and request counts. This feature is intended to help manage an emergency situation and should not be relied upon as a normal practice.

If a client submits multiple requests on the Replay channel, they will be processed serially (i.e. one at a time).

A client may cancel an outstanding request via the [Application Message Request](#) message. Such a message should include an ApplReqType (1347) of Cancel Retransmission (5) and the ApplReqID (1346) of the request to be cancelled. While the server will not confirm a successful cancellation, it will transmit a [Business Message Reject](#) if the request is rejected. A cancellation request submitted by a client will take priority over all the requests of the client being queued.

If a cancellation request is received for an Application Message Request message which has already started processing, then a Business Message Reject will be sent with the Reject Reason 1 (Unknown ID) to reject the request.

If a cancellation request is received for an Application Message Request message which has already started processing, then a Business Message Reject will be sent with the Reject Reason 1 (Unknown ID) to reject the request.

All messages sent by the server are transfer encoded in terms of the FAST protocol. While all application messages sent by the server (e.g. Market Data Incremental Refresh, Security Definition, etc.) are field encoded, the administrative messages it sends (e.g. Logon, Heartbeat, etc.) are not. All messages (i.e. both administrative and application) initiated by the client should be transfer encoded but not field encoded.

Establishing a Connection

The client should use the relevant IP address and port to establish a TCP/IP session with the Replay channel. The client should initiate the session by sending the [Logon](#) message. The client should identify itself by specifying its CompID in the Username (553) field. The server will validate the CompID, password and IP address of the client.

Once the client is authenticated, the server will respond with a [Logon](#) message. The SessionStatus (1409) of this message will be Session Active (0).

If a logon attempt fails because of an invalid CompID or IP address, the server will break the TCP/IP connection with the client without sending a [Logout](#) message.

If a logon attempt fails because of an invalid or expired password, a locked CompID or if logins are not currently permitted, the server will send a [Logout](#) message and then break the TCP/IP connection with the client.

If an [Application Message Request](#) is not received within 5 seconds of a successful logon, the server will send a [Logout](#) message and then break the TCP/IP connection with the client. The Text (58) field of [Logout](#) will contain the value "c" (i.e. Logout Due to Inactivity).

Each time the TCP/IP connection is terminated, it will increment the counter of the maximum amount of times each CompID may login to the Replay channel.

A second attempt to log in by an already logged in client will be rejected via a Business Message Reject.

Heartbeats

The server will not send heartbeats on the Replay channel during periods of inactivity.

Requesting Missed Messages

The client is expected to transmit an [Application Message Request](#) within 5 seconds of establishing the connection.

The message should include the server ApplID of the multicast channel to which the retransmission request applies along with the list of messages to be resent. The ApplBegSeqNum (1182) and ApplEndSeqNum (1183) fields should be used to specify the ApplSeqNum (1181) of the first and last message in the range to be resent.

The [Application Message Request](#) can be used in four modes:

- (i) To request a single message. The ApplBegSeqNum (1182) and ApplEndSeqNum (1183) should both be the message sequence number of the missed message.

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- (ii) To request a specific range of messages. The ApplBegSeqNum (1182) should be the message sequence number of the first message of the range and the ApplEndSeqNum (1183) should be that of the last message of the range.
 - (iii) To request all messages after a particular message the ApplBegSeqNum (1182) should be the message sequence number immediately after that of the last processed message and the ApplEndSeqNum (1183) should be zero (0).
 - (iv) To request all messages available the ApplBegSeqNum (1182) should be one (1) and the ApplEndSeqNum (1183) should be zero (0).

The retransmission request will be serviced from the server's cache of the last 165,000 messages published on the multicast channel. If the retransmission request includes one or more messages that are not in the server's cache, the entire request will be rejected and no messages will be retransmitted.

Response to a Retransmission Request

The server will respond to the [Application Message Request](#) with an [Application Message Request Ack](#) to indicate whether the retransmission request is successful or not. If the request is unsuccessful, the reason will be specified in the field ApplResponseType (1348).

The total number of [Application Message Requests](#) that a client may send on the Replay channel of a particular market data group is capped for each business day. Once this limit is reached, the server will reject any additional request via a Business Message Reject.

In the case of a successful retransmission request, the server will transmit the requested messages immediately after the [Application Message Request Ack](#). The message sequence number from the multicast channel will be included in the ApplSeqNum (1181) field of each retransmitted message. Once the last of these messages is sent, the server will indicate that the retransmission is complete via an [Application Message Report](#).

Termination of the Connection

If the client does not terminate the connection within 5 seconds of the transmission of the last missed message, the server will send a [Logout](#) message and then break the TCP/IP connection with the client. The Text (58) field of [Logout](#) will contain the value "d" (i.e. Retransmission Complete).

4.2 Failures at the Exchange

4.2.1 Resetting Sequence Numbers

If the market data feed is, due to the unlikely event of an outage, restarted during a trading day, the message sequence numbers and instrument level sequence numbers of the multicast channel will be reset to 1.

5.0 Message Formats and Templates

This section provides details on the three administrative messages and three application messages utilized by the regulatory news feed.

All messages sent by the server are transfer encoded in terms of the FAST protocol. While all application messages sent by the server (e.g. News etc.) are field encoded, the administrative messages it sends (e.g. Logon etc.) are not. All messages (i.e. both administrative and application) initiated by the client should be transfer encoded but not field encoded.

The FIX format of each is described along with the applicable FAST template.

5.1 Variations from the FIX Protocol

The RNS feed conforms to the FIX protocol except as follows:

- (i) The NoRelatedSym (146) repeating block is being used to define the details of the related companies involved in the announcement/news. The field NewsSource (6940) is added to the block to define the description of a related company which will be the short code given to a related company by the UK FSA.
- (ii) Custom enumerations define for NewsCategory (1473) as Regulatory (101) and Non-Regulatory (102).
- (iii) NewsSequence (1688) and NewsCounter (1689) introduced to be used in the [News](#) message when news spans across multiple packets.

5.2 Administrative Messages

5.2.1 Logon

FIX Message

Tag	Field Name	Req	Description										
35	MsgType	Y	A = Logon										
52	SendingTime	Y	Time the message was transmitted specified in UTC and in the YYYYMMDD-HH:MM:SS.sss format.										
1180	AppID	N	Identifier of the server sending the message. Required if the message is generated by the server.										
108	HeartBtInt	N	Indicates the heartbeat interval in seconds.										
553	Username	N	CompID of the client. Required if the message is generated by the client.										
554	Password	N	Password assigned to the CompID. Required if the message is generated by the client.										
925	NewPassword	N	New password for the CompID.										
1409	SessionStatus	N	Status of session or request to change password. Required if message is generated by server. <table border="0"> <tr> <td>Value</td> <td>Meaning</td> </tr> <tr> <td>0</td> <td>Session Active</td> </tr> <tr> <td>1</td> <td>Password Changed</td> </tr> <tr> <td>2</td> <td>Password Due to Expire</td> </tr> <tr> <td>3</td> <td>New Password Does Not Comply with Policy</td> </tr> </table>	Value	Meaning	0	Session Active	1	Password Changed	2	Password Due to Expire	3	New Password Does Not Comply with Policy
Value	Meaning												
0	Session Active												
1	Password Changed												
2	Password Due to Expire												
3	New Password Does Not Comply with Policy												

FAST Template

Tag	Field Name	Field Type	Field Encoding	Description
35	MsgType	ASCII String	None	

52	SendingTime	ASCII String	None	
1180	ApplID	ASCII String	None	
108	HeartBtInt	Unsigned Integer	None	
553	Username	ASCII String	None	
554	Password	ASCII String	None	
925	NewPassword	ASCII String	None	
1409	SessionStatus	Unsigned Integer	None	

5.2.2 Logout

FIX Message

Tag	Field Name	Req	Description														
35	MsgType	Y	5 = Logout														
52	SendingTime	Y	Time the message was transmitted specified in UTC and in the YYYYMMDD-HH:MM:SS.sss format.														
1180	ApplID	N	Identifier of the server sending the message required if the message is generated by the server														
1409	SessionStatus	N	<p>Status of the FIX session. Required if the message is generated by the server.</p> <table border="0"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session Logout Complete</td> </tr> <tr> <td>5</td> <td>Invalid Password</td> </tr> <tr> <td>6</td> <td>Account Locked</td> </tr> <tr> <td>7</td> <td>Logons Not Allowed</td> </tr> <tr> <td>8</td> <td>Password Expired</td> </tr> <tr> <td>100</td> <td>Other</td> </tr> </tbody> </table>	Value	Meaning	4	Session Logout Complete	5	Invalid Password	6	Account Locked	7	Logons Not Allowed	8	Password Expired	100	Other
Value	Meaning																
4	Session Logout Complete																
5	Invalid Password																
6	Account Locked																
7	Logons Not Allowed																
8	Password Expired																
100	Other																

58	Text	N	Reason for the logout.
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FAST Template

Tag	Field Name	Field Type	Field Encoding	Description
35	MsgType	ASCII String	None	
52	SendingTime	ASCII String	None	
1180	AppID	ASCII String	None	
1409	SessionStatus	Unsigned Integer	None	
58	Text	ASCII String	None	

5.2.3 Heartbeat

FIX Message

Tag	Field Name	Req	Description
35	MsgType	Y	0 = Heartbeat
52	SendingTime	Y	Time the message was transmitted specified in UTC and in the YYYYMMDD-HH:MM:SS.sss format.
1180	ApplID	Y	Identifier of the server sending the message.

FAST Template

Tag	Field Name	Field Type	Field Encoding	Description
35	MsgType	ASCII String	None	
52	SendingTime	ASCII String	None	
1180	ApplID	ASCII String	Constant	

5.3 Application Messages (Client-Initiated)

5.3.1 Application Message Request

FIX Message

Tag	Field Name		Req	Description
35	MsgType		Y	BW = Application Message Request
52	SendingTime		Y	Time the message was transmitted specified in UTC and in the YYYYMMDD-HH:MM:SS.sss format.
1346	ApplReqID		Y	Client specified unique identifier of the request.
1347	ApplReqType		Y	Type of request. Value Meaning <hr/> 0 Retransmission of Messages <hr/> 5 Cancel Retransmission
1351	NoApplIDs		N	If specified, the value in this field should always be "1". Required if ApplReqType (1347) is Retransmission of Messages (0).
➔	1355	RefApplID	N	APIID of the Real Time channel for which the retransmission is requested. Required if NoApplIDs (1351) is specified.
➔	1182	ApplBeg SeqNum	N	ApplSeqNum (1181) of the first message in the range to be resent from the Real Time channel. Required if NoApplIDs (1351) is specified.
➔	1183	ApplEnd SeqNum	N	ApplSeqNum (1181) of the last message in the range to be resent from the Real Time channel. Required if NoApplIDs (1351) is specified.

FAST Template

Tag	Field Name	Field Type	Field Encoding	Description
<u>Standard Header</u>				
35	MsgType	ASCII String	None	

52	SendingTime	ASCII String	None	
1346	ApplReqID	ASCII String	None	
1347	ApplReqType	Unsigned Integer	None	
1351	NoApplIDs	Unsigned Integer	None	
1355	RefApplID	ASCII String	None	
1182	ApplBegSeqNum	Unsigned Integer	None	
1183	ApplEndSeqNum	Unsigned Integer	None	

5.4 Application Messages (Server-Initiated)

5.4.1 News

FIX Message

Tag	Field Name	Req	Description				
35	MsgType	Y	B = News				
52	SendingTime	Y	Time the message was transmitted specified in UTC and in the YYYYMMDD-HH:MM:SS.sss format.				
1180	ApplID	Y	Identifier of the server sending the message.				
1181	ApplSeqNum	N	Sequence number of the message on the Real Time channel. Required if the message is disseminated via the Real-Time or Replay channel.				
912	LastRptRequested	N	Indicates the last message sent in response to a retransmission request. <table border="0"> <tr> <td>Value</td> <td>Meaning</td> </tr> <tr> <td>Y</td> <td>Last Message</td> </tr> </table>	Value	Meaning	Y	Last Message
Value	Meaning						
Y	Last Message						
1472	NewsID	Y	Unique Identifier of the News/Announcement.				

1473	NewsCategory		N	Value Meaning
				101 Regulatory
				102 Non-Regulatory
				If available for the NewdID, the field will be required when NewsSequence =1.
42	OrigTime		N	Time the announcement was published which will be specified in UTC and in the HH:MM:SS format. Required when the NewsSequence = 1.
148	Headline		Y	Headline or subject of the announcement.
1688	NewsSequence		Y	The unique sequence number of the News message under a NewsID.
1689	NewsCounter		Y	The number of news messages spanning across multiple packets sharing the same NewsID.
1300	MarketSegmentID		N	Announcement Group Code Please refer to Section 6.1 for the valid announcement group codes. If available for the NewdID, the field will be required when NewsSequence =1.
1475	NoNewsRefIDs		N	Always set to '1'. If available for the NewdID, the field will be required when NewsSequence =1.
➔	1476	NewsRefID	N	The News ID of the News which needs to get corrected.
➔	1477	NewsRefType	N	Type of correction made to News. Value Meaning
				0 Replacement

33	NoLinesOfText		Y	Number of NewsML blocks available for the announcement.	
➔	354	EncodedTextLen	N	Byte length of EncodedTextLen (355)	
➔	355	EncodedText	N	Text of the News message in NewsML	
146	NoRelatedSym		N	Number of related companies. Maximum value '5'. The first ever record in the repeating block will be of the primary company the announcement is related to. If available for the NewdID, the field will be required when NewsSequence =1.	
➔	1301	MarketID	N	The market to which the news applies	
➔	470	CountryOfIssue	N	Place of company listing	
➔	454	NoSecurityAltID	N	If present, value in this field will always be "2".	
➔	➔	455	Security AltID	N	Identification number for the security.
➔	➔	456	SecurityAlt IDSource	N	Type of security identification number used. Required if SecurityAltID (455) is specified. Value Meaning ----- 4 ISIN ----- 8 TIDM
➔	6940	NewsSource	N	The related company description. This will be the Company Short Name (Shortcode specified by the UK FSA) Required if NoRelatedSym (146) is specified.	

FAST Template

Tag	Field Name	Field Type	Field Encoding	Description
35	MsgType	ASCII String	None	
52	SendingTime	ASCII String	None	
1180	ApplID	ASCII String	None	
1181	ApplSeqNum	Unsigned Integer with NULL support	None	
912	LastRptRequested	ASCII String	None	
1472	NewsID	ASCII String	None	
1473	NewsCategory	Unsigned Integer	None	
42	OrigTime	ASCII String	None	
148	Headline	Byte Vector	None	
1688	NewsSequence	Unsigned Integer	None	
1689	NewsCounter	Unsigned Integer	None	
1300	MarketSegmentID	ASCII String	None	
1475	NoNewsRefIDs	Unsigned Integer	None	
1476	NewsRefID	ASCII String	None	
1477	NewsRefType	Unsigned Integer	None	
33	NoLinesOfText	Unsigned Integer	None	
354	EncodedTextLen	ASCII String	None	
355	EncodedText	Byte Vector	None	
146	NoRelatedSym	Unsigned Integer with NULL support	None	

1301	MarketID	ASCII String	None	
470	CountryOfIssue	ASCII String	None	
454	NoSecurityAltID	Unsigned Integer with NULL support	None	
455	SecurityAltID	ASCII String	None	
456	SecurityAltIDSource	ASCII String	None	
6940	News Source	Byte Vector	None	

5.4.2 Application Message Request Ack

FIX Message

Tag	Field Name	Req	Description										
35	MsgType	Y	BX = Application Message Request Ack										
52	SendingTime	Y	Time the message was transmitted specified in UTC and in the YYYYMMDD-HH:MM:SS.sss format.										
1353	ApplResponseID	Y	Server specified identifier of the acknowledgement.										
1346	ApplReqID	Y	Identifier of the request being acknowledged.										
1347	ApplReqType	Y	Type of request being acknowledged. <table border="0"> <tr> <td>Value</td> <td>Meaning</td> </tr> <tr> <td colspan="2"><hr/></td> </tr> <tr> <td>0</td> <td>Retransmission of Messages</td> </tr> <tr> <td colspan="2"><hr/></td> </tr> <tr> <td>5</td> <td>Cancel Retransmission</td> </tr> </table>	Value	Meaning	<hr/>		0	Retransmission of Messages	<hr/>		5	Cancel Retransmission
Value	Meaning												
<hr/>													
0	Retransmission of Messages												
<hr/>													
5	Cancel Retransmission												

1348	ApplResponse Type	Y	Whether the retransmission request was successful. Value Meaning ----- 0 Request Successful ----- 1 Unknown ApplID ----- 2 Messages Not Available
------	-------------------	---	--

FAST Template

Tag	Field Name	Field Type	Field Encoding	Description
35	MsgType	ASCII String	None	
52	SendingTime	ASCII String	None	
1353	ApplResponseID	ASCII String	None	
1346	ApplReqID	ASCII String	None	
1347	ApplReqType	Unsigned Integer	None	
1348	ApplResponse Type	Unsigned Integer	None	

5.4.3 Application Message Report

FIX Message

Tag	Field Name	Req	Description
35	MsgType	Y	BY =Application Message Report
52	SendingTime	Y	Time the message was transmitted specified in UTC and in the YYYYMMDD-HH:MM:SS.sss format.
1356	ApplReportID	Y	Server specified identifier of the report.
1346	ApplReqID	Y	Identifier of the Application Message Request the report relates to.

1426	ApplReportType	Y	Value	Meaning
			3	Retransmission Completed

FAST Template

Tag	Field Name	Field Type	Field Encoding	Description
35	MsgType	ASCII String	None	
52	SendingTime	ASCII String	None	
1356	ApplReportID	ASCII String	None	
1346	ApplReqID	ASCII String	None	
1426	ApplReportType	Unsigned Integer	None	

5.4.4 Business Message Reject

FIX Message

Tag	Field Name	Req	Description
35	MsgType	Y	j = Business Message Reject
52	SendingTime	Y	Time the message was transmitted specified in UTC and in the YYYYMMDD-HH:MM:SS.sss format.
379	BusinessReject RefID	N	ApplReqID (1346) of the rejected message.
371	RefTagID	N	If a message is rejected due to an issue with a particular field its tag number will be indicated.
372	RefMsgType	Y	MsgType (35) of the rejected message.
380	BusinessReject Reason	Y	Code specifying the reason for the reject. Please refer to Section 7.1 7.1 for a list of reject codes.
58	Text	N	Code specifying the reason for the reject.

FAST Template

Tag	Field Name	Field Type	Field Encoding	Description
35	MsgType	ASCII String	None	
52	SendingTime	ASCII String	None	
379	BusinessReject RefID	ASCII String	None	
371	RefTagID	Unsigned Integer with NULL support	None	
380	BusinessReject Reason	Unsigned Integer with NULL support	None	
58	Text	ASCII String	None	

6.0 Instrument Categories

6.1 Announcement Group Codes

Segment	Description
ACIT	Association of Investment Trusts
BDM	Board Meeting List
CAA	Civil Aviation Authority
CBI	Confederation of British Industry
DIL	Dividend Information List
DOT	Department of Trade & Industry
DVC	Irish Stock Exchange, Developing Companies Market

EAG	Environment Agency
ETC1	Euro Trading Conversion
EXCH	Exchange
FAC	FT-Actuaries
FRA	Fair Trading Act 1973
GBGB	Gaming Board for Great Britain
GWAV	Gilt Weighted Average
IBA	Independent Broadcasting Authority
IDC	Independent Television Commission
IRSH	Irish Stock Exchange
ITP	Irish Takeover Panel
JSEO	Other
KAM	Commercial Paper/Medium Term Notes
LSE	London Stock Exchange
LYL	Lloyds of London
MMC	Monopolies and Mergers Commission
MRR	Merger (Clearance or Referral)
NAV	Net Asset Value
NOT	AIM (Dealing Notice)
NWI	Flotations/Placings
OFF	O.F.F.E.R.
OFG	O.F.G.A.S.

OFL	O.F.T.E.L.
OFP	Office of the Passenger Rail Franchising Authority
OFR	Office of the Rail Regulator
OFT	Office of Fair Trading
OFW	O.F.W.A.T.
OLR	Office of the National Lottery
OLS	Official List (Dealing Notice)
POST	POSTCOMM
RCM	Radio Communications Agency
RDA	The Radio Authority
RNW	RNS
SFO	Serious Fraud Office
TTM	Test Message
TTP	Takeover Panel
UKG	United Kingdom (Treasury Announcements)

7.0 Reject Codes

7.1 Business Message Reject

Business Reject Reason	Text	Reason
0	400	Other
0	403	Incorrect data format for this tag
0	404	Value is invalid for this tag
0	405	Required tag missing
0	450	Request limit for day reached
1	-	Unknown ID
5	-	Conditionally required field missing

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London Stock Exchange

10 Paternoster Square
London EC4M 7LS
T: +44 (0)20 7797 1000



London
Stock Exchange