

Service Announcement

001/06092021



London Stock Exchange Next Functional Release 9.6.12 Update

Further to our communications [001/29072021](#), the purpose of this Service Announcement is to notify clients of additional functionality that will be included in London Stock Exchange release 9.6.12.

The next London Stock Exchange functional release, 9.6.12, will also include:

- Request for Quote 'RFQ' Market Maker Ranking function, to allow RFQ requestors 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. To be enabled for this functionality, contact your Technical Account Manager or the Technical Account Management team londontam@lseg.com.

There is also a correction to the information provided in the previous announcement, highlighted in red below.

- Native and FIX, to preserve data integrity on the below fields, the valid range of ASCII characters will be 0 and 32-126, with the exception of "#", "/", ";", "\"". London Stock Exchange will replace characters outside of this range, and the listed characters, with "-" in Trade Capture Report messages sent to clients and to CCPs.

Message Type	FIX Protocol	Native Protocol
New Order (35=D)	Account (tag1)	Account
	CIOrdID (tag11)	Client Order ID
Order Cancel/ Replace Request (35=G)	Account (tag1)	Account
	CIOrdID (tag11)	Client Order ID
New Order Cross (35=s)	CIOrdID (tag11)	Buy Side CIOrdID
		Sell Side CIOrdID
Quote (35=S)	QuoteMsgID (tag1166)	Quote Msg ID
Quote Request (35=R)	QuoteReqID (tag131)	Quote Req ID
Trade Capture Report (35=AE) – Client Initiated	Account (tag1)	N/A
Trade Capture Report	Account (tag1)	N/A

Service Announcement

001/06092021



London Stock Exchange Next Functional Release 9.6.12 Update

Message Type	FIX Protocol	Native Protocol
(35=AE) – Server Initiated	CIOrdID (tag11)	

- Native, Length of Buy Side Order Quantity and Sell Side Order Quantity fields on New Order Cross and Cross Order Cancel Request messages have been reduced to UInt32 and the remaining field length has been reserved for future use. The length of the messages remains the same.

The release schedule is provided in the table below:

	Release 9.6.12
Customer Development Service (CDS) Go-Live	Currently available
Production Go-Live	18 October 2021

Conformance testing is mandatory for customers who make software changes to support this release.

The Production Go-Live is subject to internal 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>

Service Announcement

001/06092021



London Stock Exchange Next Functional Release 9.6.12 Update

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.

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.