

Service Announcement

001/04092020

September 2020 Quarterly Review

Every three months London Stock Exchange reviews the securities on its markets.

The purpose of this Service Announcement is to provide details and timings of the September 2020 Quarterly Review changes. The main changes are:

- Implementation of FTSE UK & AIM Index Series Quarterly Review
- Implementation of Trading Service Sector review; and
- Revision of EMS (market maker obligation) of securities.

STAGE	EFFECTIVE DATE	AMENDMENT	APPENDIX WORKBOOK / SOURCE
1	Start of Trading Monday 14 September 2020	1 security moving to SET3 5 SETS securities change sector because of price monitoring parameter changes 1 security changing maximum spread 1 security changing EMS	A
2	Start of Trading Monday 21 September 2020	23 securities move segment because of the implementation of the index changes 15 securities have Minimum Quantity at Touch (MQAT) applied 57 securities have MQAT removed 36 securities change maximum spread 18 securities have EMS change	A

Service Announcement

001/04092020



London
Stock Exchange

3	Start of Trading Wednesday 23 September 2020	A further 322 EMS changes take place	B
---	--	---	---

Full details of these changes, including any amendments to the information summarised above and detailed in the relevant workbook of the attached appendix, will be published on Datasync on the business day prior to the effective date.

Relates to

Exchange(s)

- London Stock Exchange

Environment(s)

- Millennium Exchange & TRADEcho Production Environments

Type

- Technical 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 about this announcement please contact your Technical Account Manager on - 020 7797 3939 or londontam@lseg.com.

Millennium Exchange & TRADEcho Business Parameters Document can be found at:
www.londonstockexchange.com/tradingservices

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.



London
Stock Exchange Group