March 2019 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 March 2019 Quarterly Review changes. The main changes are:

- Implementation of FTSE UK & AIM Index Series Quarterly Review
- Implementation of Trading Service Sector review
- Revision of ESMA Database parameters including ADT and liquidity flag; and
- Revision of EMS (market maker obligation) of securities.

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<thead>
<tr>
<th>STAGE</th>
<th>EFFECTIVE DATE</th>
<th>AMENDMENT</th>
<th>APPENDIX WORKBOOK / SOURCE</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>Start of Trading Monday 11 March 2019</td>
<td>2 SETS securities change sector because of price monitoring parameter changes</td>
<td>A</td>
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</table>
| 2     | Start of Trading Monday 18 March 2019 | 11 securities move sector because of the implementation of the index changes  
17 securities have Minimum Quote at Touch (MQAT) applied  
19 securities have MQAT removed  
31 securities change maximum spread  
1 EMS change | A |
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<td>3</td>
<td>Start of Trading Monday 1 April 2019</td>
<td>A number of securities move Sector as a result of MiFID database liquidity changes effective 1 April 2019. SETS, SETSqx, European Quoting Service and Trade Reporting only Segments updated for ESMA database changes, including liquidity flag and revised ADTs.</td>
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<td>4</td>
<td>TBA</td>
<td>Revised EMS changes take place on basis of new ESMA ADT values</td>
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</table>
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**
- London Stock Exchange

**Environments**
- Millennium Exchange & TRADEcho Production Environments

**Type**
- Technical Update

**Products**
- 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

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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.