Service Announcement
001/20062019

London Stock Exchange Request For Quote (RFQ) Model Update for Exchange Traded Products (ETPs)

Introduction of Auto-Complete “Anonymous to All” Auction RFQ Model with Order Book sweep

The purpose of this announcement is to inform customers that the functionality for the new Auto-Complete “Anonymous to All” Auction RFQ Model with Order Book sweep (available for ETP trades below the Large In Scale (LIS) thresholds only) will be available in the Customer Development Service (CDS) environment on 23 July 2019. Production is expected to follow in Q4 2019 (subject to regulatory non-objection).

Updated Millennium Technical Specifications and RFQ Service & Technical Description documents can be found on the London Stock Exchange website at the below location:


Please contact the ETP team on +44 (0)20 7797 1438 or etfdesklondon@lseg.com if you would like to discuss further.

Relates to

Exchange
— London Stock Exchange

Environments
— CDS
— Production

Type
— ETP Market Structure
Service Announcement
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Additional Information

If you have any technical 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.