

Service Announcement

001/06032020

March 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 March 2020 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.

STAGE	EFFECTIVE DATE	AMENDMENT	APPENDIX WORKBOOK / SOURCE
1	Start of Trading Monday 16 March 2020	6 SETS securities change sector because of price monitoring parameter changes	A
2	Start of Trading Monday 23 March 2020	27 securities move sector because of the implementation of the index changes 9 securities have Minimum Quote at Touch (MQAT) applied 11 securities have MQAT removed 11 securities change maximum spread	A

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3	Start of Trading Wednesday 1 April 2020	<p>A number of securities move Sector as a result of MiFID database liquidity changes effective 1 April 2020.</p> <p>SETS, SETSqx, European Quoting Service and Trade Reporting only Segments updated for ESMA database changes, including liquidity flag and revised ADTs.</p>	<p>Datasync Service on 31 March 2020</p> <p>ESMA database</p>
4	TBA	Revised EMS changes take place on basis of new ESMA ADT values	Future Service Announcement



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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

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>

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