SERVICE ANNOUNCEMENT NOTICE

001/21072026

London Stock Exchange – Next Functional Release 1.26.9 Production Go-Live – 27 July 2026

Further to our communication in 001/21052026, the purpose of this service announcement is to remind customers that London Stock Exchange next functional release 1.26.9 production go-live is **Monday 27 July 2026**.

The release will contain the following changes.

- Revised mid-price Pegged Order functionality.
- Introduction of new segment MIC XLOX.
- Ability to provide a non-publishing flag to denote that an order is Retail, and the ability for participants to send orders as Retail Liquidity Providers for execution only against Retail flagged orders.
- Introduction of Auction Volume Discovery event supported by new Time In Force (TIF) values AVD and AVC.
- Enablement of nanosecond-level timestamp precision across the trading system and Group Ticker Plant (GTP).

The changes relating to this release can be found in more detail in the Service Announcement 002/30032026.

Weekend Activity Monitor

Final Go/No-Go Confirmation and weekend updates will be available on the Weekend Activity Monitor. Confirmation of Go/No-Go will be available from 15:30 UK time on **Saturday 25 July 2026.**

Weekend activity monitor | LSEG system status

Deletion Of Orders

London Stock Exchange will not be cancelling existing GTD orders in the Production environment as part of the deployment for this release. Customers should note that existing GTD orders that remain on the book will not interact with any new mid-priced pegged orders that get submitted.

Customer Reminder

Customers should provide final readiness confirmation by Thursday 23 July 2026 to their Technical Account Manager or the Technical Account Management team for this release if not already provided.

The London Stock Exchange technical specifications for this release and the updated LSE GTP 002 – Technical Guide – London Stock Exchange – Issue 27.3 are now available from the Next Functional Release sections of the relevant technical libraries; Technical Library Securities | London Stock Exchange and Group Ticker Plant Technical Specifications | London Stock Exchange.

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Mid-Price Order Executions on venue XLOX and relevant pre-trade transparency waiver

It has been identified that where a hidden Limit order resting in the central lit (XLON, AIMX or XLOM) order book is configured to be available for interaction with midpoint-pegged orders on XLOX, an incoming midpoint-pegged order may execute at the price of the resting hidden Limit order. In circumstances where the resting hidden Limit order is priced more aggressively than the prevailing midpoint, the resulting execution would occur at a non-midpoint price whilst being reported on XLOX with the RFPT flag.

London Stock Exchange has designed a system change to address this issue. The change will prevent hidden Limit orders from interacting with midpoint-pegged orders on XLOX, thereby ensuring that midpoint-pegged orders can only execute at the midpoint price. Development, testing and release planning are underway, with implementation expected approximately one month following the 27 July 2026 go-live. As a result, there will be a limited interim period following launch during which the identified scenario could arise.

A further Service Announcement will be issued to confirm the final timetable for introduction of the system change to remove this issue.

Relates to

Exchange(s)

- London Stock Exchange

Environment(s)

- Production

Type

- Functional Release
- Release Go Live

Product(s)

- Millennium Exchange & GTP

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 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