

SERVICE ANNOUNCEMENT NOTICE

001/30012026

London Stock Exchange – Delayed Market Data – TRADEcho EU Post-Trade File Changes Q1 2026

Background

London Stock Exchange Group (“LSEG”) makes pre-trade and post-trade data available 15 minutes after initial publication (‘Delayed Data’) in accordance with applicable regulatory requirements. This includes Regulation (EU) No.600/2014 and Directive 2014/65/EU (MiFIR and MiFID), as well as the corresponding UK legislation and guidance as retained under the European Union (Withdrawal) Act 2018 and reflected in the FCA Handbook (MAR 9A). These files are published on the Delayed Market Data (“DMD”) service (<https://dmd.lseg.com/>).

Effective Monday 2 March 2026, we will be making changes to the flags included in Post-Trade files for TRADEcho EU.

TRADEcho EU Post-Trade Files

The file format for post-trade data files for TRADEcho EU will not be changing, and will continue to publish the following fields:

- Trading date and time
- Instrument identification code
- Price
- Missing Price
- Price currency
- Price notation
- Quantity
- Quantity in measurement unit
- Notation of the quantity in measurement unit
- Notional amount
- Notional currency
- Venue of execution
- Third-country trading venue of execution
- Publication Date and Time
- Venue of publication
- Transaction Identification Code
- Transaction to be cleared
- Flags
- Number of transactions

However, effective Monday 2 March 2026, we will publish the following new values in the Flags field:

MTCH, MLF1, MIF2, LLF3, LIF4, VLF5, VIF5, DEFF, NEGO, OMIS, FULO, AGFW, FULG.

Customer testing

Single files can be made available to be sent via email if requested in order to test and check new file structure. There is no requirement for users to register to access the test environment and download files.



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Additional information

For further information during testing, please contact the DMD support team via dmdsupport@lseg.com.

Relates to

Exchange(s)

- London Stock Exchange

Environment(s)

- Production
- Customer Test Environment

Type

- Service Update

Product(s)

- Delayed Market Data service

If you have any queries, please contact you're the DMD support team via dmdsupport@lseg.com.

An archive of previously issued service announcements is available in the technical library section of London Stock Exchange's Internet site

Additional Information