

London Stock Exchange Group Group Ticker Plant

Release Note



30 September 2020

Change Log:

Version	Date	Change Description
2.7	14 November 2018	Separated NYLON
2.8	23 January 2019	Added 1.4.3.7 Added new issue GTP-10470, GTP-10556, GTP-6983, GTP-10557 Removed fixed issues GTP-10161, GTP-9307, GTP-8586, GTP-8257, GTP-8270, GTP-8428, GTP-8395, GTP-9863
2.9	26 October 2019	Added 1.4.3.11 Added new issue GTP-11628 Removed fixed issues GTP-10470, GTP-7990, GTP-10168, GTP-9054, GTP-8999
2.10	03 February 2020	Added 1.4.4.6 Added new issue GTP-11914 Removed fixed issues GTP-10181, GTP-8387. Updated GTP-5043 to state that it now only applies to BIT-TAH.
2.11	19 March 2020	Updated to 1.4.4.9 product release
2.11.1	27 May 2020	Updated to 1.4.4.10 product release applicable to GTP Milan
2.12	06 July 2020	Added details for Release 1.4.5.0 Added an issue GTP-9709 Removed fixed issues GTP-10557, GTP-6983
2.13	09 September 2020	Added an issue GTP-12663
2.14	30 September 2020	Changes relating to Brexit

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Brexit

The changes described here may only come into effect only in case of a 'Hard Brexit'. The changes are available on the Client Development Service (CDS) environments.

1. TRADEcho 'Hard Brexit'

In order to distinguish trade reports that are submitted under transparency requirements of MiFID II European as opposed to Non-European (UK) parallel regulation, following a hard Brexit scenario.

A new field "Venue of Publication" has been added to **MiFID Trade Report (0x54)** and **SI Quote (0x47)** messages to distinguish between European and UK APAs (Approved Publication Authority).

2. Turquoise Global Holdings Europe (TGHE) Source Venues

Ahead of the UK's withdrawal from the European Union (EU), Turquoise continues to make all necessary preparations to ensure adequate contingency arrangements are in place. Turquoise has obtained regulatory approval from the Autoriteit Financiële Markten (AFM) in The Netherlands to operate as an MTF (Turquoise Europe).

On 31 January 2020, the United Kingdom left the European Union (EU) and entered into a "Brexit transition period". The Brexit transition period is currently scheduled to end at 11pm UK time on 31 December 2020. Turquoise only intends to invoke its Brexit contingency plans, including the launch of Turquoise Europe, if at the end of the transition period relevant equivalence decisions to allow cross-border services between the EU and UK to continue have not been granted.

Further details can be found in GTP002 Technical Guide Issue v20.3 and greater.

For more information on Production and CDS release dates, please contact Technical Account Management team at londonTAM@lseg.com

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Log of Known Issues – 1.4.5.0

All issues present in 1.4.5.0; inclusive of past issues found in previous releases and new issues found in Release 1.4.5.0.

New in Release 1.4.5.0	Issue Identifier	Title	Venues Affected	Description
Yes	GTP-12663	GTP republishes all the data via TRADEcho SI Quote Channels after failover to SDC	TRADEcho	After SDC Invocation, the SI Quotes Order Book is replayed to clients starting from the beginning of the day, and these may be Add/Delete/Modify Orders based on the previous activity on the day for the SI Quote Order Book. This is followed by Realtime updates to the Order Book. Due to the incremental approach to re-building Order Book, the current SI Quote Order Book state is established after some time following SDC Invocation due to replaying all updates to the Order Book picture, instead of providing a snapshot of the current position.

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No	GTP-9709	High latency and unexpected timestamps are observed during transition from Level 1 intraday auction to Regular Trading	LSE	<p>This is a behaviour that is observed after the Level 1 – Intra-day Auction in LSE. Does not apply for any other cases.</p> <p>The Order Book is cleared at the Start of this Auction as it is a Dark Auction. After the end of the Auction, the order book is republished by GTP on moving to the Regular Trading Session.</p> <p>On re-publishing the Order Book, all real-time events are held in queue until order book re-publication is complete. The real-time events are held in queue after being timestamped.</p> <p>Once the order books have re-publication has been completed the events held in queue are released. This leads to observation of a few messages with earlier timestamps on the feed.</p>
No	GTP-9306	Incorrect rounding on Notional Amount	LSE/ BIT	MiFID Trade and MiFID Cross Trade messages are incorrectly rounding to 3 decimal places instead of 4
No	GTP-9056	MiFID Trade Report does not publish negative values	TRADEcho	'Quantity in Measurement Unit' field on the MiFID Trade report does not support negative values

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No	GTP-8585	Statistics Snapshot Requests	Turquoise	Statistic Snapshot requests targeting Turquoise Lit Auctions venue which are initiated during or shortly after the auction period, may return inconsistent 'Auction Type' information.
No	GTP-8443	MiFID II Trade Cross and MiFID II Trade message contains incorrect default values	IDEM/ TRADEcho	Quantity in Unit Measurement and Notional Value fields defaults to '0' and spaces rather than just spaces.
No	GTP-8510	MiFID II Trade Report Amendment logic	TRADEcho	Upon the amendment of a previously amended trade report, the Transaction Identification Code (Trade ID) does not match the code on the original trade or the initial amendment code.
No	GTP-3924, GTP-5111, GTP-5106, GTP-6402	Increased latency on Statistics messages and Secondary ('B') market data feeds.	LSE/ Turquoise /BIT	Statistics messages and Secondary market data feeds may be subject to increased latency.
No	BDM-808	Potential crossed book on IDEM full-depth incremental data services	IDEM	A momentarily crossed book exists on the IDEM market across both full-depth multicast and GTP Lite market data services; this is due to the communication of an order modification prior to execution. This behaviour is present in Phase 1 Group Ticker Plant service lines but is not present on HSVF market data services. The Group is currently investigating a solution and will provide updates in due course.

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No	GTP-3675	Imbalance Quantity and Direction during Auctions	LSE	Imbalance quantity and direction is not provided for auctions on the London Stock Exchange markets; indicative uncrossing price and volume are however provided. This will be provided in a future release.
No	GTP-5330	Closing prices disseminated as -1 values	LSE	Customers may note messages disseminated with -1 values set as their closing price. These instruments should be reported as having no close price or because the close was manually cleared by Market Operations.
No	GTP-5043	BIT/EuroTLX Latency degradation	BIT-TAH	Latency degradation on primary feeds of BIT/EuroTLX Channels during high volume of transactions