

London Stock Exchange Group Group Ticker Plant

Release Note



10 January 2021

GTP Release 1.4.6.0

Notable changes for GTP release 1.4.6.0 include the following. This release is expected to go-live for GTP's London instance in CDS on 18 Jan 2021 and in production on 10th April 2021.

Further details can be found in GTP002 Technical Guide Issue v20.4 and greater.

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

1. Separation of Specifications for GTP London and GTP Milan

Conditional upon a decision by regulators, LSEG has agreed to divest Borsa Italiana. To prepare for this divestment, all Borsa Italiana related content will be removed from the GTP London specifications during this iteration of updates, and GTP London and GTP Milan Instances will maintain separate specifications going forwards. Both London and Milan instances will continue to operate as before, i.e. the product features of the GTP London Instance and the GTP Milan Instance will not be impacted by this separation.

2. Identify Trade at Last and Closing Price Cross (CPX) Trades through Market Data

The Turquoise Plato Trade at Last™ Trade for the Turquoise MTF and Closing Price Cross (CPX) Trades for the LSE will be flagged on the Trade messages published via the GTP Market Data Feeds. A new field 'Trade Qualifier' will be introduced to the Trade Message and the MiFID II Trade Message. This new field will be appended to the end of the current message format.

3. Support for Market Model Typology (MMT)

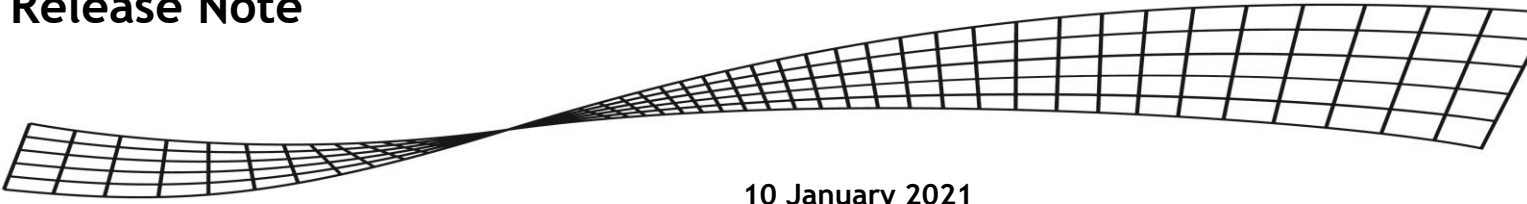
MMT is an Industry initiative for standardization of Trade Data as a pre-requisite to data consolidation across the industry. A Byte array of flags are appended to the MiFID II Trade, MiFID II Trade Cross and MiFID II Trade Report messages to support the requirements for MMT.

4. Use of RST flag instead of FIN when disconnecting users from Unicast services

Replay, Recovery and GTP Lite services will close connection to user via message with RST flag instead of FIN in case termination of connection is initiated by the service itself.

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Log of Known Issues – 1.4.6.0

All issues present in 1.4.6.0; inclusive of past issues found in previous releases and new issues found in Release 1.4.6.0.

| New in Release 1.4.6.0 | Issue Identifier | Title | Venues Affected | Description |
|------------------------|------------------|---|-----------------|--|
| No | 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 Report 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/ BIT Turquoise | 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 |