

London Stock Exchange Group Group Ticker Plant

Release Note

A decorative graphic consisting of a grid of squares that tapers from left to right, resembling a stylized arrow or a ribbon. It is positioned above the date.

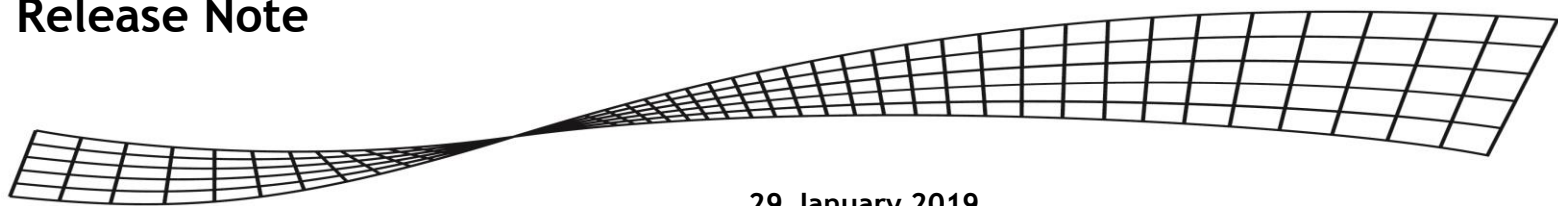
29 January 2019

Change Log:

Version	Date	Change Description
2.5	23 October	1.4.3.0 Sprint 26 to Production Removed GTP-10008, GTP-10010, GTP-9306 Added CPX Orders to summary
2.6	23 October 2018	Added GTP Milan 1.4.3.0 – Supporting BIT and EuroTLX R9.3 upgrade
2.7	14 November 2018	Separated NYLON
2.8	23 January 2019	Added 1.4.3.7 Sprint 33 Added new issue 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, GTP-10470

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GTP London 1.4.3.7 Sprint 33

Major changes for GTP London 1.4.3.7 include:

- Support for TRADEcho Hard Brexit
- Trade Summary functionality extended to Turquoise™ market
- Various internal known issues fixed

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).

Further details can be found in GTP002 Technical Guide Issue v19.9.4

Trade Summary

Trade summary message will be published for the Turquoise™ market, in the same way as it is currently for the LSE market. Please refer to GTP001 Product Guide v13.6.1 for further information.

Various Internal this release includes fixes for various issues, as detailed in the “Log of Known Issues” below; including support for internal protocol changes which are transparent to clients.

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 – 1.4.3.7

All issues present in 1.4.3.7; inclusive of past issues found in previous releases and new issues found in Release 1.4.3.7 Sprint 33

New in Release 1.4.3.7	Issue Identifier	Title	Venues Affected	Description
Yes	GTP-10470 /BSRSUP-2824	Incorrect Venue of Publication for On-Exchange and MTF/OTF trades	TRADEcho	Venue of Publication is always either ECHO/ECEU. It is not set to MIC codes when trade report is RM/MTF/OTF on MiFID Trade Report.
Yes	GTP-10557	MiFID Trade Report displays SIZE or ILQD flag not both	TRADEcho	SIZE and ILQD flag on MiFID Trade Report are mutually exclusive, only SIZE flag is displayed.
No	GTP-6983	Unexpected TOB updates on intra day auction	LSE	Unexpected BBO updates published after activation of the instrument inactivated during Level 1 IntraDay Auction.
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-10161	MiFID Trade Message has incorrect Notional Currency	LSE/BIT	Notional Currency value is incorrectly set to NULL for Bond instruments
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
No	GTP-9307	Cancel and Amends on T+1 incorrect	BIT/LSE	If instruments moved to another channel link, trade cancellation and amendments on day T+1 incorrectly processed

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No	GTP-7990	Amendment of non-visible portion of iceberg order – incorrect Order Modify Message	LSE/TQ/BIT	Unchanged, Order Modify Message disseminated when an amendment is made to the non-visible portion of an iceberg order
No	GTP-8257/ GTP-10181	Incorrect Notional Amount for Auction and NAV Bulk Trades	LSE	For a bulk trades that are non-equity and non-bond the 'Notional Amount' field is not multiplied by Price on the MiFID Trade Message
No	GTP-10168	MiFID Trade Message has incorrect Notional Currency, Price Currency and Venue of Execution	LSE	On an electronic quote aggressing the order book, to establish a new market price with re-evaluation of a pegged order; The MiFID Trade Message disseminated has incorrect fields populated for 'Notional Currency', 'Price Currency' and 'Venue of Execution'
No	GTP-9863	MiFID Trade Report on cancel of aggregated trades – incorrectly published	TRADEcho	Cancellation of an indefinite deferred report after aggregation is incorrectly published. Applies to unvalidated late cancels or a cancel after an aggregation date with IDAF or COAF flags the cancellation is published when it should be suppressed
No	GTP-9054 (BSRSUP-1771)	MiFID Trade Report on deferral trades - Incorrect AMND flag	TRADEcho	MiFID Trade Report is published with AMND flag if a deferred trade is amended before publication For amended and delayed trades that are pre-released, GTP publishes as new trade.

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No	GTP-8999	MiFID Trade Report Emission Allowance Type not populated for certain cases	TRADEcho	For Derivatives, Emission Allowance Type values EUA, CER or ERU are not populated.
No	GTP-8586 /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-8257	MiFID Post Trade Feed - Empty fields for Auction Trade Bulk	LSE/BIT	Notional Amount and Notional Currency are empty for non-equity instruments in MiFID Trade messages with Trade Type = Auction Trade Bulk
No	GTP-8270	LSE/BIT MiFID Post Trade Feed Auction Bulk message	BIT	MiFID Quantity field displayed as Executed Quantity on Auction Bulk Trade message
No	GTP-8428	MiFID II Trade Report message contains incorrect default values	TRADEcho	Quantity in Unit Measurement and Notional Value fields defaults to '0' and spaces rather than just spaces.
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-8387	Instrument Status message delay	LSE	It is possible Instrument Status messages could be delayed by up to 1 second when moving into closing auction call.

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No	GTP-8395	Bulk Trade and Trade cancellation and correction message ordering	LSE	The Bulk Trade cancellation/correction may publish prior to the Individual Auction Trade cancellation.
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.
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.

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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 /EuroTLX	Latency degradation on primary feeds of BIT/EuroTLX Channels during high volume of transactions