

London Stock Exchange Group

Group Ticker Plant

Release Note

14 November 2018

Change Log:

Version	Date	Change Description
1.1	31 October 2017	BRSUP-1017 and BRSUP-432 added to open issue log Note regarding split up of release note into current and future issues
1.2	6 November 2017	GTP-8311 amended wording Added BSRUP-432 Added BRSUP-336 Added GTP-8428, GTP-8443, GTP-8387, GTP-8395
1.3	10 November 2017	Issues removed as fixed for this release BSRSUP-432, GTP-8311
1.4	21 November 2017	Added foot note on GTP-8004 for GTP 1.4.1.9 release Added GTP-8510
1.5	29 November 2017	Removed GTP-8004 (unit quantity for Bond instruments) Added GTP-8603 Added GTP-8586
1.6	18 December 2017	Removed BSRSUP-336 Added footnote on BSRSUP-1017 Added Venues Affected
1.7	2 March 2018	Updated BSRSUP-1017 Added venue BIT on GTP-7092 Added GTP-9054 (BSRSUP-1771), GTP-8999
1.8	3 April 2018	Release note for 1.4.1.13, which supports the Sola IDEM (Italian Derivatives Market) release.
1.9	16 April 2018	Added 1.4.1.13 Release Dates for London and Milan Updated GTP-9054, GTP-8999, GTP-8428, GTP-8510 to venue affected TradeEcho
2.0	1 August 2018	Added 1.4.1.13 RFC 126 GTP London changes Added 1.4.1.13 RFC 127 GTP Milan changes Added Changes Unrelated to a Product Upgrade Added GTP-9863
2.1	6 August 2018	Issue for 1.4.2.0 release Added Release GTP 1.4.2.0 Sprint 21 : Supporting Turquoise® R9.3 Added Changes Unrelated to Product Upgrade: Turquoise NYLON™ Cash Order Book
2.2	22 August 2018	Known Issue for GTP 1.4.3.0 Sprint 24 Added GTP 1.4.3.0 Sprint 24
2.3	7 September 2018	Fixed Issue for GTP 1.4.3.0 Sprint 25 Removed GTP-7092
2.4	24 September 2018	1.4.3.0 Sprint 26 (to CDS) Removed Issue GTP-8603 Added New Issues

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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

Turquoise NYLON™ Cash Order Book

As result of the launch of **Turquoise NYLON™** Cash Order Book, a new Source Venue identification code and new Target Book will be introduced on GTP Market Data.

Please refer to the below GTP Technical Specification Additions for **Turquoise NYLON™** Cash Order Book on GTP message dissemination.

Promotion to CDS and Production environments will be notified via the Technical Account Managers Team.

GTP Technical Specification Additions

1.1 Instrument Directory – Equities

Field	Offset	Length	Type	Description				
Message Type	2	1	Byte	<table border="1"><thead><tr><th>Hex</th><th>Meaning</th></tr></thead><tbody><tr><td>0x52</td><td>Instrument Directory – Equities</td></tr></tbody></table>	Hex	Meaning	0x52	Instrument Directory – Equities
Hex	Meaning							
0x52	Instrument Directory – Equities							
Venue Instrument ID	42	11	Alpha	Instrument identifier used by the source venue. For Turquoise the MTF symbol will contain the suffix _I , _M , _A or _B to indicate the instrument belongs to the Turquoise Lit™ , Turquoise Plato™ , Turquoise Lit Auctions™ or Turquoise NYLON™ Cash Order Books respectively				

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1.2 Source Venue

Value	Description
13	Turquoise NYLON™ Cash Order Book

1.3 Trading Status

Value	Turquoise NYLON™ Cash Order Book
H	Halted
J	Halted – Matching Partition Suspended
K	Halted – System Suspended
P	Halted – Regulatory Halt
T	Start of TRQB Session
t	End of TRQB Session
c	Closed
2	Suspended
w	No Active Session

1.4 Conversion of Trade ID

Venue	Representation
Turquoise NYLON™ Cash Order Book	Base 36 decoded value form source venue ASCII format

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1.5 System Event

Field	Offset	Length	Type	Description				
Length	0	2	UInt16	Length of message including this field.				
Message Type	2	1	Byte	<table border="1"><thead><tr><th>Hex</th><th>Meaning</th></tr></thead><tbody><tr><td>0x53</td><td>System Event</td></tr></tbody></table>	Hex	Meaning	0x53	System Event
Hex	Meaning							
0x53	System Event							
Source Venue	12	2	UInt16	Venue from which market data is received for the instrument. Please refer the Additional Field Values section of this document for valid values. ¹				

¹ System event messages sent at SOD will contain a source venue field with a value of 13 to represent the **Turquoise NYLON™** Cash Order Book

1.6 Auction Trade Individual

On Trade and MiFID Trade messages for the Trade type, Auction Trade Individual ; When Source Venue is set to 13 (Turquoise NYLON™ Cash Order Book) individual auction trades will be published with Trade Type 2

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Log of Known Issues – 1.4.3.0

All issues present in 1.4.3.0; inclusive of past issues found in previous releases and new issues found in Release 1.4.3.0 Sprint 26

New in Release 1.4.3.0	Issue Identifier	Title	Venues Affected	Description
Yes	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
Yes	GTP-10161	MiFID Trade Message has incorrect Notional Currency	LSE/BIT	Notional Currency value is incorrectly set to NULL for Bond instruments
Yes	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
Yes	GTP-10008	Indicative Quote Message not published on a quote amendment	BIT/LSE	Indicative Quote Message is not disseminated after changing quote's price if amended side of quote is the same as a hidden side of RFQ
Yes	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
Yes	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

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Yes	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
Yes	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'
Yes	MIT-15166/ GTP-10010	Trade Summary	LSE	On Pegged orders, the far price field is incorrectly calculated
No	GTP-9863	MiFID Trade Report on cancel of aggregated trades – incorrectly published	TRADEcho	Cancelation 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.
	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.

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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.
	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
	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.
	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.
	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.
	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.

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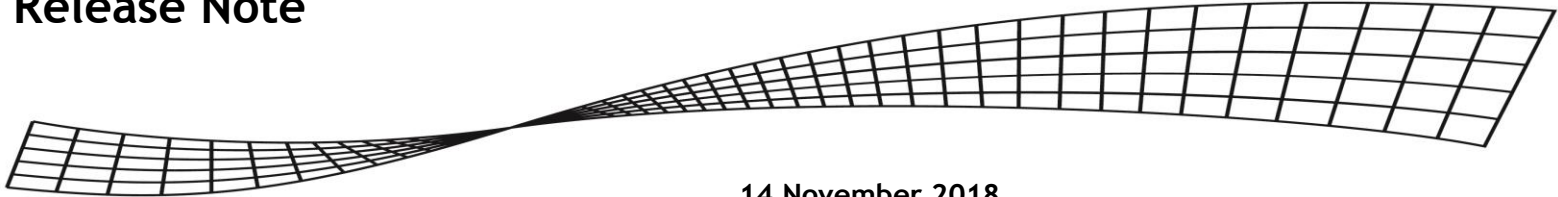
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	GTP-8510	MiFID II Trade Report Amendment logic	TRADEcho	Upon the amendment of a previously amended trade report, the Transaction Identification Code (Trade ID) does not match the code on the original trade or the initial amendment code.
No	GTP-3924, GTP-5111, GTP5106, 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.
	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.
	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.
	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.

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	GTP-5043	BIT/EuroTLX Latency degradation	BIT /EuroTLX	Latency degradation on primary feeds of BIT/EuroTLX Channels during high volume of transactions
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