

# London Stock Exchange Group Group Ticker Plant

## Release Note



15 February 2021

### **GTP Release 1.4.6.0**

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Notable changes for GTP release 1.4.6.0 include the following. For GTP Milan instances this release is available in CDS starting from 17th Feb 2021. The release Go Live in Production date is currently planned for the beginning of Q2 2021, the confirmation will be provided in due course. For more information on the release dates, please contact the Customer Relationship Management Team at : [clients-services@borsaitaliana.it](mailto:clients-services@borsaitaliana.it)

#### **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**

Closing Price Cross (CPX) Trades for the Borsa Italiana 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.

**Note:** in **CDS/test** environment the introduction of this change will be initially visible on Borsa and Borsa TAH market data feeds only; it will be delayed for Idem feeds until the go-live of Idem SOLA 15 trading platform version. This temporarily situation will not be reproduced in **Production**; once 1.4.6.0 is released in Production this change will be active on all channels (IDEM feeds included).

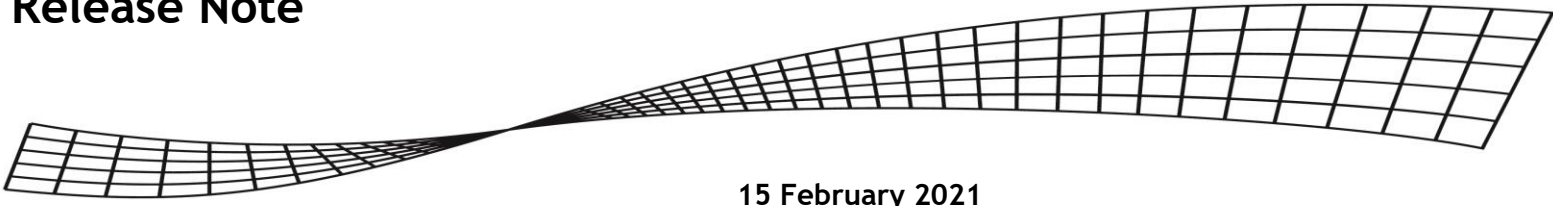
#### **3. Support for Market Model Typology (MMT)**

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 and MiFID II Trade Cross messages to support the requirements for MMT.

**Note:** in **CDS/test** environment the introduction of this change will be initially visible on Borsa and Borsa TAH market data feeds only; it will be delayed for Idem feeds until the go-live of Idem SOLA 15 trading platform version. This temporarily situation will not be reproduced in **Production**; once 1.4.6.0 is released in Production this change will be active on all channels (IDEM feeds included).

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#### **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

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New in Release 1.4.6.0	Issue Identifier	Title	Venues Affected	Description
No	GTP-9306	Incorrect rounding on Notional Amount	BIT	MiFID Trade and MiFID Cross Trade messages are incorrectly rounding to 3 decimal places instead of 4
No	BDM-808	Potential crossed book on IDEM full- depth incremental data services	IDEM	<p>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.</p> <p>The Group is currently investigating a solution and will provide updates in due course.</p>