
Technical Notice

25 May 2018

Group Ticker Plant – TRADEcho Market Data Upcoming Changes & New Legacy CDS Service

The purpose of this notice is to inform customers of upcoming changes to the TRADEcho market data disseminated by the Group Ticker Plant (GTP) and the release of a GTP Legacy CDS services.

MiFID II Trade Report

Unit Quantity published for non-London Stock Exchange listed Bonds

As required by MIFID II RTS 2 Annex II Table 2, which aims to standardise the market data content, the MIFID II Trade Report message will populate the Unit Quantity in the “MiFID Quantity” field for non-London Stock Exchange listed Bonds reported in TRADEcho. Currently this logic is applicable to London Stock Exchange listed Bonds only (instruments included in the XLON Instrument Reference Data file)

Unit Quantity is calculated as **Executed Quantity** divided by **Denominated Par Value** where the Denominated Par Value is defaulted at 100.

Supplementary Deferrals and Aggregated Trade publication

To support Supplementary Deferrals and Aggregated Trade publications on TRADEcho, the GTP MIFID II Trade Report message will be updated with the following changes:

- a. For Limited publication of trade reports *MIFID Quantity*, *Notional Amount*, *Notional Currency*, *Notation of the Quantity in Measurement Units* will be set to a default value.
- b. For Aggregated publication of trade reports will have *Quantity in Measurement Unit* and *Trading Date and Time* will be set to a default value.

The GTP Customer Development Service (CDS) environment has been updated with the above changes. Production go-live will be confirmed in due course.

SI Quoting

Following the release of the new market data channel, ‘New SI Quotes’, in March 2018 which enriches SI quotes with the traded currency, we intend to decommission the legacy SI quotes channel, ‘TRADEcho SI Quoting’, effective as of **Monday 30 July 2018**. Note both ‘New SI Quotes’ and ‘TRADEcho SI Quoting’ market data channels disseminate the same data; however ‘New SI Quotes’ disseminates the traded currency.



London
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Please contact the Technical Account Management team at londontam@lseq.com to schedule the migration of your systems to the new feed prior to the decommission date.

GTP Legacy CDS Service launch

A new GTP Customer Development Service environment, Legacy CDS, has been launched to allow clients to test their application against the current live product release.

The environment enables clients to receive market data from IDEM Legacy CDS service initially. Connectivity to other CDS venues and TRADEcho will be provided in due course.

Updated Documentation

The following documentation has been updated under the “GTP Current Release” section at the following link:

<https://www.lseq.com/areas-expertise/technology/group-technology/group-ticker-plant>

- GTP-002 Technical Guide
- GTP-004 Parameters Guide

If you have any questions on this notice please contact the Technical Account Management team at londontam@lseq.com / +44 (0)207 797 3939.