



LSEG

London Stock Exchange Group

Group Ticker Plant

Release Note – GTP Release 1.4.6.6



GTP Release 1.4.6.6

Notable changes for GTP release 1.4.6.6 include the following. This release is expected to go-live for GTP's London instance in CDS on 13 September 2021 and in production on 18 October 2021.

Further details can be found in:

- GTP 001 Product Guide Issue v14.6
- GTP002 Technical Guide Issue v20.7
- GTP 003 Statistics Guide Issue v10.8
- GTP 004 Parameters Guide Issue v20.3
- GTP 007 GTP Lite Guide Issue v5.2

versions or greater available on the Group Ticker Plant project web page.

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

1. Enablement of Auction Imbalance Side and Size for LSE Auctions

During the auction call periods in LSE, the auction imbalance size and side are not published as part of the indicative auction information, the fields however are already present in the GTP Statistics Update message. Due to client demand, this information will be published to help member firms better understand and improve engagement within the auction sessions.

Once enabled, GTP will populate the auction imbalance size and side fields in the Statistics Update messages that are published during LSE auction call periods. This will apply to all LSE instruments.

2. Analytics Service

The Analytics Service is intended to provide additional statistics related to order book activity. This service publishes a snapshot of statistics every 1 second for each instrument available on the LSE, Turquoise and Turquoise Europe markets. The service tracks the Level 2 Incremental Service for these markets and publishes statistics after the fact, keeping to the periodicity of an update per second.



Log of Known Issues – 1.4.6.6

All issues present in 1.4.6.6; inclusive of past issues found in previous releases and new issues found in Release 1.4.6.6.

New in Release 1.4.6.6	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.
No	GTP-9306	Incorrect rounding on Notional Amount	LSE	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
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	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/ Turquoise	Statistics messages and Secondary market data feeds may be subject to increased latency.
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.