



**LSEG**

London Stock Exchange Group

Group Ticker Plant

**Release Note – GTP Release 1.4.6.9**



## GTP Release 1.4.6.9

---

Notable changes for GTP release 1.4.6.9 include the following. This release is expected to go-live for GTP's London instance in CDS on 04 November 2021 and in production on 11 December 2021.

Further details can be found in:

- GTP 001 Product Guide Issue v14.7
- GTP002 Technical Guide Issue v20.8
- GTP 003 Statistics Guide Issue v10.10

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. BTF Trades for Turquoise**

Turquoise will facilitate the matching, clearing and settlement of Block Crosses, or BTF Trades (bilaterally agreed trades), for trade sizes larger than the Large in Scale thresholds priced at a premium or discount to prevailing Market Price. These trades will be centrally cleared.

GTP will publish these trades on its core feeds for Turquoise (not available for Turquoise Europe) as well as on the MiFID II Compliant feed, with the relevant MiFID II flags and MMT enumerations. GTP will generate statistics for the trades as stated on the statistics guide, as well as support cancellations for these trades.

### **2. Turquoise End of Session Status messages for Lit and Plato Lit Auctions Order Books**

The Turquoise market data feeds will send the 'end of session' messages for Frequent Transparent Auctions on Turquoise Plato Lit Auctions™ and Regular Trading on Turquoise Lit™ Order Books on both Turquoise and Turquoise Europe at 16:30, as at this time the last session for the day has ended for these order books. A 'Market Close' message is sent as usual at 16:45 to state the close of Turquoise and Turquoise Europe MTFs for the day.

### **3. Analytics Service**

The Analytics Service is intended to provide additional statistics related to order book activity. With this release the service ends each day at the Market Close for each respective venue (LSE, Turquoise and Turquoise Europe).



## Log of Known Issues – 1.4.6.9

---

All issues present in 1.4.6.9; inclusive of past issues found in previous releases and new issues found in Release 1.4.6.9.

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-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.