Group Ticker Plant (GTP) – Next Functional Release 1.4.6.6 – Production Go-Live Update

Following on Service Announcement 001/18082021, released on 18 August 2021, this notice is to inform customers that the Group Ticker Plant (GTP) production go-live date, for the next functional release 1.4.6.6, is now scheduled for Monday 1 November 2021, and no longer for Monday 18 October 2021 as previously announced.

As a reminder, GTP release 1.4.6.6 will introduce:

- A new ‘Analytics’ Service Line which is intended to provide additional statistics related to order book activity on LSE, Turquoise and Turquoise Europe markets. This service publishes a snapshot of statistics every 1 second for each instrument available on the LSE, Turquoise and Turquoise Europe. A new Message Type (0x61 – Analytics) has been introduced for this new Service.

  The Analytics Service is a value-added service and will be provisioned to clients subject to correct commercial arrangements being in place. Please contact the LSEG Market Data team (marketdata@lseg.com) for further information about data licencing.

- Auction Imbalance fields (‘Imbalance Quantity’, ‘Imbalance Direction’ and ‘Auction Info’) which currently exist in the ‘Statistics Update’ and ‘Statistics Snapshot’ Messages. The Auction Imbalance fields will be updated during an auction call period every time the imbalance side or size changes.

There are no requirements to self-certify your GTP software before production go-live if you do not wish to use the Analytics Service.

GTP Documentation has been updated and full details of changes can be found on the GTP Documentation website, under the ‘GTP Next Functional Releases’ section.

Relates to

Exchange(s)
- London Stock Exchange

Environment(s)
- Production

Type
- Functional Release

Product(s)
- Group Ticker Plant (GTP)

Additional Information

If you have any queries, please contact your Technical Account Manager on +44(0)20 7797 3939 or londontam@lseg.com.

An archive of previously issued service announcements is available in the technical library section of London Stock Exchange's Internet site http://www.londonstockexchange.com/techlib

Customers are reminded that London Stock Exchange may broadcast test data from its Production environment at the weekends which should be discarded and not processed.

Customers are reminded that London Stock Exchange may extend or re-enter the Post Close session for instruments or segments in order to perform necessary end of day activities.

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