London Stock Exchange

London Stock Exchange

Customer Dress Rehearsal - Saturday 19 October 2013

Issue 1.0

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London Stock Exchange Group

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1.0 Introduction

1.1 Purpose

The purpose of this document is to describe the Dress Rehearsal activities that will take place on **Saturday 19 October 2013.**

The purpose of this Dress Rehearsal is to verify that all participants' applications can correctly access London Stock Exchange markets on the Millennium IT platform and that participants are able to perform trading activities and receive market data.

The dress rehearsal is mandatory for any firm who did not successfully test in the first dress rehearsal which was held on 5 October 2013.

1.2 Enquires

Please contact your Technical Account Manager or the Technical Account Management team if you have any questions about the customer dress rehearsal. The Technical Account Management team can be contacted at:

- Telephone: +44 (0) 20 7797 3939
- Email: londontam@lseg.com

2.0 Test Overview

Customers are required to connect to each production gateway for which they have been configured using their production enablements and perform trading activity on functionality supported in their production system.

In particular, participants attending the dress rehearsal are required to:

1. Successfully logon from all CompIDs to be used during the test and double check their logon procedures for all the enabled CompIDs on the production system;
2. Carry out standard trading activity entering/amending/deleting orders and executing trades;
3. Carry out market making activity validating the correct behaviour of their quoting system;
4. Carry out off-book trading reporting activities validating their ability to enter off-book trades

Customer orders or trades will not be carried forward from Friday to the dress rehearsal on Saturday. All trades executed during the dress rehearsal will not be sent to the clearing system. In addition, end of day files and reconciliation files will not be produced.

All order books will be restored to the Friday night position at the end of the dress rehearsal.

It's the customers' responsibility at the end of the test session to restore the trading applications back to the current production version and prepare their systems for the Monday Live Service on the current version of the MIT Trading Platform.

All customers are required to send an email to londontam@lseg.com confirming success of the test activity described in section 4.0.

All real time updates of the events during the dress rehearsal will be published via the following link:

http://wam.londonstockexchange.com/weekendactivitymonitor/

3.0 Pre-Dress Rehearsal Activities

Before the dress rehearsals, customers are requested to have completed all appropriate testing where necessary:

- Passed the full certification test for all proprietary FIX and Native trading applications.
- Received appropriate software release and instructions from their ISV.
- Registered participation with the Technical Account Management team

Required technical documentation is available on the London Stock Exchange website at the following link:

http://www.londonstockexchange.com/products-and-services/millennium-exchange/technicalinformation/technicalinformation.htm

4.0 Rehearsal Activities

Customers will connect to the same Production credentials usually used for the live environment. Participants are required to logon with at least one CompID/User ID per type of activity performed for each application.

During the test session participants are required to perform the following activities:

- Verify connectivity to all of the MIT Gateways (Trading, Post Trade and Drop Copy) that they normally connect to in Production.
- Validate the trading functions of their proprietary and/or third party software applications including quoting systems. Firms should validate the following based on production functionality supported.
    - Enter/Modify/Cancel Orders
    - Enter/Modify/Cancel Quotes (market makers only)

- Enter/Modify/Cancel Off-Book Trade Reports
- Perform Own Order Book Download
- Perform Own Trades Book Download
- Verify the correct message handling of the ITCH and GTP market data feeds

At the end of the test session, participants are required to verify the correct restore of their software applications back to the previous production version.

Sponsored Access clients are required to test the full sponsored access cycle.

5.0 Session Timetables

5.1 Trading Date

The trading date will be set to Saturday, 19 October 2013

5.2 Reference Data

Reference data files will be available from the FTP server starting from 12:00 BST and will be dated 19 October 2013

5.3 Time Table

Time (BST)	Description
12:00	**Reference Data available**
13:00 onwards	**Connectivity to Millennium Exchange Gateways**
13:30	**Pre Trading (***Start of Trading***)**
13:45 – 17:00	**Trade Reporting**
13:50	**Open Auction Call**
14:00 – 16:30	**Regular Trading (***Continuous Trading***)**
16:35	**Closing Auction Call**
16:35 – 16:50	**Post Close Session**
17:00	**End of Day**

The above timeline is the default schedule for Saturday 19 October's test. Instruments may have other session status messages disseminated during the test as instruments may be suspended or halted by the London Stock Exchange during the course of the test. Information will be provided to customers during the test via the Weekend Activity Monitor.

6.0 Customer Support

6.1 Registration

Customers are required to register their participation in the dress rehearsal by contacting their Technical Account Manager or the Technical Account Management team.

- Telephone: +44 (0) 20 7797 3939
- Email: londontam@lseg.com

6.2 Testing Confirmation

At the end of the dress rehearsal, customers are required to confirm the success or highlight any issues of their day's testing by sending a confirmation email to londontam@lseg.com.

6.3 Customer Support Contacts

Support during the dress rehearsal will be available from 12:30 – 17:00.

6.3.1 Client Support

During the dress rehearsal, customers should contact the London Stock Exchange Client Support Team with any technical issues on the day.

- Telephone: +44 (0) 20 7797 1500
- Email: support@lseg.com

6.3.2 Technical Account Management

For functional queries during the dress rehearsal, customers should contact their Technical Account Manager or the Technical Account Management test.

- Telephone: +44(0) 20 7797 3939
- Email: londontam@lseg.com

6.4 Weekend Activity Monitor

Customers will be kept informed of dress rehearsal progress throughout the day via the following website:

http://wam.londonstockexchange.com/weekendactivitymonitor/

6.5 Supporting Documentation

Further information on all aspects of the functional release can be found at the link below:

http://www.londonstockexchange.com/products-and-services/millennium-exchange/technicalinformation/technicalinformation.htm

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