

London Stock Exchange

Millennium IT 9.2 MiFID II - Customer Dress
Rehearsal Saturday 28 October 2017

Issue 1.0

25 October 2017



Contents

1.0	Introduction	4
1.1	Purpose	4
1.2	Enquires	4

2.0	Test Overview	4
3.0	Pre-Dress Rehearsal Activities	5
4.0	Session Timetables	5
4.1	Trading Date	5
4.2	Reference Data	5
4.3	Time Table	5

5.0	Customer Support	6
5.1	Registration	6
5.2	Testing Confirmation	6
5.3	Customer Support Contacts	6
5.4	Weekend Activity Monitor	6
5.5	Supporting Documentation	6

1.0 Introduction

1.1 Purpose

The purpose of this document is to describe the Dress Rehearsal activities that will take place on **Saturday 28 October 2017**

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

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 with at least one CompID / User ID 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, customers attending the dress rehearsal are required to:

1. Successfully logon to test and double check their logon procedures for all the enabled CompIDs / User IDs 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.

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

<http://liveservice.lseg.com/wam>

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 trading applications.
- Received appropriate software release and instructions from their ISV.
- Registered participation with the Technical Account Management team
- Please confirm if you would like the GTP MiFID II Post Trade channels enabled for you.

Required technical documentation is available on the London Stock Exchange website under the “Next Functional Release – Release 9.2 – MiFID II Specifications” section, at the following link:

<http://www.londonstockexchange.com/products-and-services/technical-library/millennium-exchange-technical-specifications/millennium-exchange-technical-specifications.htm>

4.0 Session Timetables

4.1 Trading Date

The trading date will be set to Saturday 28 October 2017

4.2 Reference Data

Reference data files will be available from the FTP server starting from 13:00 BST and will be dated 28 October 2017. Customers should not try to send any instruments not listed in the reference data file.

4.3 Time Table

Time (BST)	Description
12:50	Connectivity to Millennium Exchange Gateways
12:50 – 13:20	Pre Trading (<i>Start of Trading</i>)
13:20 – 13:30	Open Auction Call
13:30 – 16:00	Regular Trading (<i>Continuous Trading</i>) and TRADEcho

The above timeline is the default schedule for Saturday 28 October 2017 test. Changes to the schedule will be provided to customers during the test via the Weekend Activity Monitor.

Customer should note that there will not be a closing auction call or end of day message sent. From the end of regular trading, instruments will be suspended to allow for internal testing.

5.0 Customer Support

5.1 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

5.2 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.

5.3 Customer Support Contacts

Support during the dress rehearsal will be available from 13:00 – 16:00.

5.3.1 Client Support Team

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

5.3.2 Technical Account Management

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

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

5.4 Weekend Activity Monitor

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

<http://liveservice.lseg.com/wam>

5.5 Supporting Documentation

Required technical documentation is available on the London Stock Exchange website under the "Next Functional Release – Release 9.2 – MiFID II Specifications" section, at the following link:

<http://www.londonstockexchange.com/products-and-services/technical-library/millennium-exchange-technical-specifications/millennium-exchange-technical-specifications.htm>

Copyright © October 2017 London Stock Exchange plc.
Registered in England and Wales No. 2075721.

London Stock Exchange plc has used all reasonable efforts to ensure that the information contained in this publication is correct at the time of going to press, but shall not be liable for decisions made in reliance on it.

London Stock Exchange and the coat of arms device are registered trade marks of London Stock Exchange plc

London Stock Exchange

10 Paternoster Square
London EC4M 7LS
+44 20 7797 1000
www.lseg.com



London
Stock Exchange