

# London Stock Exchange

Group Ticker Plant Release 1.4.5

London Stock Exchange Release 9.5.9

Customer Dress Rehearsal Saturday 5  
September 2020

Issue 2

2 August 2020





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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 5 September 2020.

The purpose of this Dress Rehearsal is to verify that all customer applications can correctly manage the changes to the Group Ticker Plant (GTP) that will be introduced in the 1.4.5 release.

Customer will also be able to test the new FIX tag, DecimalTVTIC (27020), introduced in London Stock Exchange 9.5.9 release, that will provide the Trading Venue Transaction Identification Code (TVTIC) in base 10 in the Execution Report message (FIX trading & Drop Copy interfaces) and Trade Capture Report message (Post Trade interface).

TRADEcho and Turquoise Millennium platform will also be available on the day for testing.

Additionally, internal work is being completed prior to testing to upgrade EOL equipment on Turquoise and London Stock Exchange Reference Data current sFTP/FTP servers. Customers are invited to test connectivity to these servers as well.

### 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](mailto:londontam@lseg.com)

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## 2.0 Test Overview

Customers are required to ensure that their systems can manage the different GTP gateway failovers that will be triggered throughout the test, the simulated failure of the Primary Data Centre (PDC) and subsequent recovery of systems at the Secondary Data Centre (SDC).

The test will be performed in the standard production environments. The following markets and services will be available for the dress rehearsal:

- London Stock Exchange Millennium next functional release 9.5.9
- Turquoise Millennium current production release
  - Turquoise Lit™ & Turquoise Plato™ order books only
  - Turquoise Plato Lit Auctions & Turquoise NYLON™ order books will not be available
- TRADEcho current production release
- Group Ticker Plant next functional release 1.4.5

Liquidity will be provided throughout the test to generate market data.

Customer orders 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 is 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 Millennium Trading and GTP Platforms.

All customers are required to send an email to [londontam@lseg.com](mailto:londontam@lseg.com) confirming success of the test activity.

### 2.1 Testing Criteria

1. Confirm connectivity to Turquoise and London Stock Exchange current sFTP/FTP Reference Data servers.
2. Confirm both Primary ("A feed") and Secondary ("B feed") market data is being received by relevant applications at PDC and SDC on all connectivity methods for all relevant markets.
3. Confirm GTP applications manage the gateway failovers and is in line with the expected behaviour outlined below. Confirmation should be done at PDC and SDC after the scheduled gateway failovers.
  - a. Sequence number will be reset.
  - b. Market Data Group will be changed to lowercase (or to the relevant character for TRADEcho).
  - c. Access Replay / Recovery on secondary gateways.
  - d. Level 2 Primary and Secondary feeds disseminated. For all other services only the secondary feed will be sent.

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## 3.0 Session Timetables

### 3.1 Trading Date

The trading date will be set to Saturday 5 September 2020

### 3.2 Reference Data

Reference data files will not be generated for this dress rehearsal. Clients are advised to use Friday's reference data files which are available on the FTP server.

### 3.3 Time table

Please note that all times shown in the schedule below are indicative and are subject to change on the day. Confirmation and any changes to the schedule will be posted on the Weekend Activity Monitor (<http://liveservice.lseg.com/wam>).

After the end of the test, once rollback and shut down activities have been completed within LSEG, the heartbeat generators and unicast responder tools will be activated at PDC. However, this will be later in the day closer to 20:00 UK time.

Time (BST)	Event	Additional information
08:45	Start of Day - Connectivity to all Millennium Exchange gateways at PDC	Heartbeat disseminated on the LSE, Turquoise, and TRADEcho GTP multicast channels. Availability of all trading and market data unicast services.
09:00	Market open TRADEcho - system ready for SI Quoting and Trade Reporting	Transmission of GTP reference data via multicast
09:15 – 09:20	LSE - Pre-Trading	
09:20 – 09:30	LSE – Opening auction call	
09:30 – 10:00	LSE & Turquoise regular trading	LSEG may simulate multicast drops during this period
10:00 - 10:15	Failure of all LSE GTP Primary Gateways	Refer to section 5.2 on GTP 002 - Technical Guide - Issue 20.2
10:15 - 10:30	Continuation of service from PDC and verification whether customers have successfully recovered from the simulated failures	LSEG may simulate multicast drops during this period
10:30 - 10:45	Failure of all TRADEcho GTP Primary Gateways	Refer to section 5.2 on GTP 002 - Technical Guide - Issue 20.2

<b>Time (BST)</b>	<b>Event</b>	<b>Additional information</b>
<b>10:45 - 11:00</b>	Continuation of service from PDC and verification whether customers have successfully recovered from the simulated failures	LSEG may simulate multicast drops during this period
<b>11:00 – 13:00</b>	Simulated failure at PDC (LSEG will invoke disaster recovery procedures)	
<b>13:00</b>	Resumption of Service from SDC	Refer section 5.4 on GTP 002 - Technical Guide - Issue 20.2
<b>13:00 – 13:15</b>	Markets started TRADEcho - system ready for SI Quoting and Trade Reporting	Transmission of GTP reference data via multicast
<b>13:15 – 13:30</b>	Markets halted	
<b>13:30 – 14:00</b>	LSE Resume Auction Call for 10 minutes then continuous trading Turquoise – Regular trading will start at 13:35 Continuation of service from SDC and verification whether customers have successfully failed over.	LSEG may simulate multicast drops during this period
<b>14:00 – 14:15</b>	Failure of all LSE GTP Primary Gateways at SDC	Refer to section 5.2 on GTP 002 - Technical Guide - Issue 20.2
<b>14:15 – 14:30</b>	Continuation of service from SDC and verification whether customers have successfully recovered from the simulated failures	LSEG may simulate multicast drops during this period
<b>14:30 – 14:45</b>	Failure of all Turquoise GTP Primary Gateways at SDC	Refer to section 5.2 on GTP 002 - Technical Guide - Issue 20.2
<b>14:45 – 15:00</b>	Continuation of service from SDC and verification whether customers have successfully recovered from the simulated failures	LSEG may simulate multicast drops during this period
<b>15:00</b>	End of test	

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## 4.0 Customer Support

### 4.1 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](mailto:londontam@lseg.com)

### 4.2 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](mailto:londontam@lseg.com).

### 4.3 Customer Support Contacts

Support during the dress rehearsal will be available from 08:30 to 15:00.

#### 4.3.1 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](mailto:support@lseg.com)

#### 4.3.2 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](mailto:londontam@lseg.com)

### 4.4 Weekend Activity Monitor

Customers will be kept informed of dress rehearsal progress throughout the day via the following website: <http://liveservice.lseg.com/wam>.

### 4.5 Supporting Documentation

Updated London Stock Exchange Technical Specifications and a revised draft **Millennium Exchange and TRADEcho Business Parameters**, , section "Next Functional Release", at <https://www.londonstockexchange.com/resources/trade-resources?tab=technical-library>

Updated GTP documents can be found on the Group Ticker website at the following location <https://www.lseg.com/areas-expertise/technology/group-technology/group-ticker-plant>.





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