

London Stock Exchange

Group Ticker Plant Release 1.4.6.0

Customer Dress Rehearsal Saturday 27 March 2021

Issue 1

25 March 2021



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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 27 March 2021.

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 1.4.6.0 release.

London Stock Exchange release 9.6.0 will be available on the day, however there is no mandatory requirement to test this release.

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

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

The scope of the Customer Dress Rehearsal (CDR) is to verify that participants' applications can correctly connect to Group Ticker Plant release 1.4.6.0 to receive market data and process the flags set on messages published by the Group Ticker Plant for the MMT implementation and TAL and CPX session Indicator Implementations.

During the test trading activity will be simulated for LSE, Turquoise and TRADEcho, throughout the CDR, to generate market data messages via GTP to allow customers to test. Customers will be allowed to inject orders and trade reports as well.

After the CDR, internal testing will be conducted without the participation of customers.

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

- London Stock Exchange Millennium next functional release 9.6.0
- Turquoise Millennium current production release
 - Turquoise Plato Lit Auctions™, Turquoise Lit™, Turquoise Plato™ & Turquoise NYLON™ order books
- TRADEcho current production release
- Group Ticker Plant next functional release 1.4.6.0

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 confirming success of the test activity.

2.1 Testing Criteria

1. Confirm reception of GTP Instrument Directory and Instrument Status message..
2. Confirm GTP multicast messages are being received.
3. Customers processing the :
 - a. MiFID II Trade (0x51) or MiFID II Trade Report (0x54) or MiFID II Trade Cross (0x56) messages should confirm MMT flag fields are being populated.
 - b. Trade Message (0x50) for LSE market data to confirm the Trade Qualifier message is populated during the CPX session once an execution occurs.
 - c. Trade Message (0x50) for Turquoise market data to confirm the Trade Qualifier message is populated during the Trade At Last (TAL) session once an execution occurs.

3.0 Session Timetables

3.1 Trading Date

The trading date will be set to Saturday 27 March 2021

3.2 Reference Data

Reference Data files for the CDR will be the Monday 29 March 2021 files, which are generated for LSE and Turquoise after the Markets close on Friday 26 March 2021.

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. This is expected to be at 22:00 UK time.

	Event	Additional information
09:05	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.
09:05	GTP Reference data files	Transmission of GTP reference data via multicast
09:20 – 09:25	LSE - Pre-Trading	
09:25 – 09:35	LSE – Opening auction call	Orders injected to generate trades
09:35 – 11:35	LSE & Turquoise (UK and EU) regular trading TRADEcho - Open	Orders Injected to generate trades and trade reports published.
11:35 - 11:45	Closing Auction on LSE	SET1 Segment Only All other LSE segments will remain open
11:45 - 11:50	Closing Price Cross (CPX) for LSE	SET1 Segment Only
11:45 - 12:00	Trade at Last (TAL) for Turquoise	<ul style="list-style-type: none">- XBUD Instruments only.- TAL trade Prices will not be a true reflection of the main market

	Event	Additional information
12:00	End of CDR	
From 12:00 onwards	Additional Internal testing will be completed	

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

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.

4.3 Customer Support Contacts

Support during the dress rehearsal will be available from 08:30 to 12:00.

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

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

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 GTP documents can be found on the Group Ticker website, under the 'GTP Next Functional Releases' section at the following location <https://www.lseg.com/areas-expertise/technology/group-technology/group-ticker-plant>.

Updated London Stock Exchange Technical Specifications, section "Next Functional Release", at <https://www.londonstockexchange.com/resources/trade-resources?tab=technical-library>

Turquoise Global Goldings Limited and Turquoise Global Holdings Europe B.V Technical Specifications can be found on the following website <https://www.lseg.com/markets-products-and-services/our-markets/turquoise/information-centre/document-library>

TRADEcho Technical Specifications can be found on the following website https://www.londonstockexchange.com/resources/trade-resources?tab=technical-library&accordionId=1-eea60cb9-a72e-405e-8853-54246c455250&moduleId=block_content%3A7303c078-57c3-4dc4-a985-b8bbeef6996e

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