

London Stock Exchange Derivatives

Customer Alternate Site Recovery Test Saturday 09 May 2015

1.0 Introduction

The purpose of this notice is to advise Members that an Alternate Site Recovery (ASR) test is scheduled for Saturday 09 May 2015 to allow customers to test their failover activities on London Stock Exchange Derivatives Market.

The optional ASR test is designed to ensure customers and their trading and clearing applications can manage the intraday disaster recovery of the London Stock Exchange Derivatives Market.

Following the simulation of a standard trading day at the primary data centre (Phase 1) London Stock Exchange Derivatives Market applications (SOLA, BTS) will be failed over to the secondary data centre in preparation for the second trading session (Phase 2). Failover of applications is expected to take between 2 to 4 hours.

2.0 Alternate Site Recovery Test Schedule

The customer ASR test will follow the schedule below. Please note that times are specified as London time and remain subject to change:

Connectivity Phase 1	08:45 – 09:00
Trading Phase 1	09:00 – 10:00
Failover Invocation (Alternate Site)	10:00 – 14:00
Connectivity Phase 2 (Alternate Site)	14:00 – 14:20
Trading Phase 2 (Alternate Site)	14:20 – 14:50
Market Close	14:50

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Throughout the day please check for regular updates using the Weekend Activity Monitor:
<http://wam.londonstockexchange.com/weekendactivitymonitor>

3.0 Alternate Site Recovery Participation

3.1 Registration

Customers are required to register their participation in the ASR by contacting their Technical Account Manager or the Technical Account Management team on 020 7797 3939 or londontam@lseg.com before the close of business on Thursday 07 May 2015.

3.2 Failover Procedures

Customers are reminded of the following failover procedures:

Timing

- The restart of the SOLA market is guaranteed within 4 hours from the point of Disaster Recovery (DR) invocation.

Connectivity

- Following DR invocation the endpoints (IP addresses and ports) remain unchanged and are equivalent to those of the interfaces located at the primary data centre site. Further details can be found in Technical Specification LSEDM102 - Connectivity Guide:

http://www.lseg.com/sites/default/files/content/documents/LSEDM102%20-%20Connectivity%20Guide_0.pdf

Sequence Number Management

- FIX applications should re-connect with MsgSeqNum (Tag 34) set to 1.
- SAIL applications should re-connect with User Sequence ID set to 1.
- SAIL DROP COPY applications should re-connect with User Sequence ID set to 1.
- HSVF applications should re-connect with Sequence Number set to 1.

Orders and Trades

- The trades executed before the DR invocation will be valid.
- The orders submitted before the DR invocation and still active on the book will be cancelled. Customers will not receive notification of these cancellations and should therefore clear down their order book manually.
- The identifiers of orders submitted (including the individual legs of bundled orders) and trades executed after the DR invocation will not start from 1 nor from the identifier of the last orders submitted/trades executed before the DR invocation but from an offset calculated by the Exchange.
- The Bundled Order Proposal ID and Third Party Order Proposal ID will start from 1 after the DR invocation.



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BCS (API and GUI)

- Clients of the BCS clearing services (API and GUI), at the end of Phase 1 should logoff and logon again for test Phase 2. Trades executed before the restart of the service in Phase 1 will be available and should be downloaded during Phase 2.

BCS Application Data Layouts

- An offset in the ContractNumber field of the NotifyContracts/NotifyContractsByTime API layouts will be applied to trades executed before the Alternate Site Recovery invocation. Any split trades will maintain the original contract number; in the GUI application this will be displayed in the Trades >Trades List Window.
- The ContractNumber field of the trades executed after the Alternate Site Recovery invocation will be reset. In order to avoid ContractNumber duplication in their data storage, customers should reset trades data related to the Phase 1 session and submit again the related queries for the trades downloading, in order to properly manage the data realignment.
- The MarketContractNumber and OrderNumber field of the NotifyContracts/NotifyContractsByTime API layouts of the trades executed before the restart will remain unchanged.
- An offset to the MarketContractNumber and OrderNumber fields of the trades executed after the restart will be applied automatically by SOLA trading engine. The offset will be different from the one applied to the ContractNumber field for trades executed before the restart.

3.3 Customer Activity

Following DR invocation and the recovery of the London Stock Exchange Derivative Market at the secondary data centre clients will be instructed to re-connect their trading and market data applications.

Following successful connectivity Market Makers and Trading Participants are required to perform their daily trading activities.

3.4 Clearing Operations

Following ASR invocation and the recovery of the London Stock Exchange Derivative Market at the secondary data centre clients will be instructed to re-connect their BCS (GUI and API) applications.

All trades executed during the test session (Phase 2) will be sent to the CC&G clearing systems and will be available for customers via BCS GUI and BCS API. Customers are advised to test BCS GUI and BCS API during the Customer Dress Rehearsal, noting however that position transfer and give up functionality will not be available within CC&G/BCS.

Customers are advised that clearing reports will not be available during the ASR test.

It is the customers responsibility at the end of the test session to ensure all of their systems are prepared as appropriate for Monday Live Service.



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3.5 Alternate Site Recovery Test Results Confirmation

At the end of the ASR test customers are required to confirm the results of their testing by sending an email to londontam@lseg.com to confirm readiness or highlight any potential issues found during the Dress Rehearsal.

4.0 Contact Details

Client Support

Email: support@lseg.com

Tel: 020 7797 1500

Market Operations

Email: etd.operations@lseg.com

Tel: 020 7797 3617

Technical Account Management

Tel: 020 7797 3939

Email: londontam@lseg.com

Relates to

Exchange(s)

— London Stock Exchange Derivatives

Environment(s)

— Production

Type

— Customer Alternate Site Recovery Test

Product(s)

— SOLA

Additional Information

If you have any queries about this announcement please contact your Technical Account Manager on 020 7797 3939 or londontam@lseg.com

An archive of previously issued service announcements is available in the technical library section of the Exchange's Internet site:

<http://www.lseg.com/derivatives/lse/dm/notices>

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



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