
Technical Notice

11 November 2016

London Stock Exchange Derivatives Market - Equity Derivatives

LSEDM Equity Derivatives - Mandatory Customer Dress Rehearsal Saturday 19 November 2016

1.0 Introduction

The purpose of this Technical Notice is to advise customers of the activities that will take place during the **mandatory** Customer Dress Rehearsal (CDR) for the new version of LSEDM Equity Derivatives – SOLA 9.2, on **Saturday 19 November 2016**.

As a reminder, production go-live is scheduled for **Monday 28 November 2016**.

2.0 Dress Rehearsal Schedule

The Dress rehearsal will follow the schedule below. Please note that times are specified in London time:

Connectivity	08:30
Market start and beginning of customer testing window	09:00
End of customer testing window	11:00

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

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3.0 Application Certification and HSVF Testing

Customers who have made changes to their software to support the new functionality must certify their software in accordance with the London Stock Exchange Group certification policy prior to the customer dress rehearsal.

As a reminder, SOLA 9.2 introduces new protocol version A6 and E6 for SAIL and HSVF respectively, and the following new features:

- FIX introduces: a number of new ENUMs for the support of PTV (Pre-Trade Validation), and support for EFP (Exchange for Physical) Delivery Type
- SAIL introduces: Support for new drop copy message types, MMP Information Messages, Risk Master Switch functionality, PTV (Pre-Trade Validation) Messages and support for EFP (Exchange for Physical) Delivery Type
- HSVF introduces: Message length changes to support millisecond timestamping, Support for EFP (Exchange for Physical) indications

Updated Technical Specifications are available on the London Stock Exchange Derivatives website at: <http://www.lseg.com/derivatives/document-library>

Customers wishing to test Pre-Trade Validation and Risk Master Switch functionality should contact their Technical Account Manager or the Technical Account Management team on 020 7797 3939 or londontam@lseg.com at least 3 days before the dress rehearsal.

4.0 Customer Participation

4.1 Customer Activity

All customers are expected to participate in the Mandatory Customer Dress Rehearsal. The purpose of the dress rehearsal is to verify that all customers' applications can correctly access the new SOLA 9.2 platform and are able to perform trading activities and receive market data.

Market Makers and Trading Participants are required to perform their daily trading activities. Where customers are making use of new functionality this should be tested accordingly. The new functionality includes:

- PTV Risk Checks
- Risk Master Switch
- HSVF Time Stamping
- Exchange for Physical(EFP) delivery types
- FIX Drop Copy

4.2 Registration

Customers are required to register their participation in the Mandatory Customer Dress Rehearsal 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 17 November.

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4.3 Test Results Confirmation

At the end of the Mandatory Customer Dress Rehearsal 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.

4.4 Clearing Operations

Members may perform usual clearing activities throughout the testing window. Customers should note that clearing reports will not be generated or available for this Dress Rehearsal.

5.0 Contact Details

Client Support

Email: support@lseg.com

Tel: +44 (0)20 7797 1500

Market Operations

Email: etdoperations@lseg.com

Tel: +44 (0)20 7797 3617

Technical Account Management

Email: londontam@lseg.com

Tel: +44 (0)20 7797 3939

Relates to

Exchange(s)

— London Stock Exchange Derivatives

Environment(s)

— Production

Type

— Mandatory Customer Dress Rehearsal

Product(s)

— SOLA, Equity Derivatives

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/lseadm/notices>

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