

# London Stock Exchange Derivatives

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## Customer Dress Rehearsal & Alternate Site Recovery Test Saturday 21 March 2015

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### 1.0 Introduction

The purpose of this announcement is to advise Members of the activities that will take place during the second Customer Dress Rehearsal scheduled for Saturday 21 March 2015.

The second Customer Dress Rehearsal is mandatory for any customers who did not successfully test in the first Customer Dress Rehearsal on Saturday 7 March 2015. Customers who successfully tested during the first Customer Dress Rehearsal are invited to test, however participation is not mandatory.

An optional Alternate Site Recovery (ASR) test will also be held for clients wishing to test failover activities. Customers not wishing to take part in the ASR can end their Customer Dress Rehearsal participation after the completion of Trading Phase 1.

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### 2.0 Dress Rehearsal and ASR Schedule

The second Customer Dress Rehearsal will follow the schedule below. Please note that times are specified as London time and remain subject to change:

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<b>Connectivity Phase 1</b>	<b>08:30 – 09:10</b>
<b>Trading Phase 1</b>	<b>09:10 – 11:30</b>
<b>Failover Invocation (Alternate Site)</b>	<b>11:30 – 15:30</b>
<b>Connectivity Phase 2 (Alternate Site)</b>	<b>15:30 – 16:00</b>
<b>Trading Phase 2 (Alternate Site)</b>	<b>16:00 – 16:30</b>
<b>Market Close</b>	<b>16:30</b>
<b>BCS Clearing Reports</b>	<b>16:30</b>

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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 must ensure that their FIX and SAIL software has successfully passed a certification test, and HSVF applications have been tested and signed off prior to participating in the Customer Dress Rehearsal.

To schedule a certification test please contact your Technical Account Manager or the Technical Account Management team on 020 7797 3939 or [londontam@lseg.com](mailto:londontam@lseg.com).

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

Customers wishing to test Self Execution Prevention functionality should contact their Technical Account manager or the Technical Account Management team on 020 7797 3939 or [londontam@lseg.com](mailto:londontam@lseg.com).

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## 4.0 Customer Dress Rehearsal Participation

### 4.1 Registration

Customers are required to register their participation in the second Customer Dress Rehearsal by contacting their Technical Account Manager or the Technical Account Management team on 020 7797 3939 or [londontam@lseg.com](mailto:londontam@lseg.com) before the close of business on Thursday 19 March 2015.

### 4.2 Trading Date

The trading date will be set to Saturday, 21 March 2015



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## 4.3 Customer Activity

The purpose of this Dress Rehearsal is to verify that all participating customers' applications can correctly access the new SOLA 7 platform and that customers 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:

- Bundled Orders
- Self Execution Prevention
- Third Party Execution
- Flex Series Creation
- Multi-leg Strategies

Customers are advised that any active orders that remain on the order books after the test will be cancelled at the end of the session.

## 4.4 Clearing Operations

All trades executed during the test session (Phase 1) 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 second 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 for all trades (executed in Phase 1 or 2) will be available after Trading Phase 2 has completed, these will be available via email only. Customers wishing to receive clearing reports should contact Market Operations on 020 7797 3617 or [etd.operations@lseg.com](mailto:etd.operations@lseg.com).

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.

## 4.5 Dress Rehearsal Test Results Confirmation

At the end of the second Customer Dress Rehearsal customers are required to confirm the results of their testing by sending an email to [londontam@lseg.com](mailto:londontam@lseg.com) to confirm readiness or highlight any potential issues found during the Dress Rehearsal.

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## 5.0 Alternate Site Recovery Participation

### 5.1 Introduction

The optional, Alternate Site Recovery (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.



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Following the simulation of a standard trading day at the primary data centre (Phase 1) London Stock Exchange Derivatives Market applications (SOLA, BTS, BCS, CC&G) 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 4 hours.

## 5.2 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](mailto:londontam@lseg.com) before the close of business on Thursday 19 March 2015.

## 5.3 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](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.

## 5.4 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. Where customers are making use of new functionality, this should be tested accordingly. The new functionality includes:

- Bundled Orders
- Self Execution Prevention
- Third Party Execution
- Flex Series Creation
- Multi-leg Strategies

## 5.5 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.



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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 for all trades (executed in Phase 1 or 2) will be available after Trading Phase 2 has completed, these will be available via email only. Customers wishing to receive clearing reports should contact Market Operations on 020 7797 3617 or [etd.operations@lseg.com](mailto:etd.operations@lseg.com).

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.

## 5.6 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](mailto:londontam@lseg.com) to confirm readiness or highlight any potential issues found during the Dress Rehearsal.

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## 6.0 Contact Details

### Client Support

Email: [support@lseg.com](mailto:support@lseg.com)

Tel: 020 7797 1500

### Technical Account Management

Email: [londontam@lseg.com](mailto:londontam@lseg.com)

Tel: 020 7797 3939

### Market Operations

Email: [etd.operations@lseg.com](mailto:etd.operations@lseg.com)

Tel: 020 7797 3617



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## Relates to

### Exchange(s)

- London Stock Exchange Derivatives

### Environment(s)

- Production

### Type

- Customer Dress Rehearsal

### Product(s)

- SOLA

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## Additional Information

If you have any queries about this announcement please contact your Technical Account Manager on 020 7797 3939 or [londontam@lseg.com](mailto: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 DR weekends which should be discarded and not processed.

