

# Self Certification Test report



**London**  
Stock Exchange

Once completed, email this report to: [marketaccess@londonstockexchange.com](mailto:marketaccess@londonstockexchange.com)

This report must be completed and submitted to Market Access by 5pm on the same day the testing was performed.

Participant Firm Name	Software Name	Version	Gateway, Comp IDs, and Source IP Address tested	Time window for entire test, for all Gateways	
			FIX:		
			Native:		
<b>Participant Contact Name</b>	<b>Market Access Analyst Name</b>	<b>Date of Certification</b>	Post Trade:		
			Drop Copy:		
			FIXFast Replay:		
			FIXFast Snapshot:		
			ITCH Replay:		
			ITCH Snapshot:		
			GTP Replay:		
			GTP Snapshot:		
<b>Notes:</b>					

Activity		Test Case ID	Mandatory	Completed (Y/N)	ClOrdID (11) and/or OrderID (37)	Market Access Comments	Test Success	Market Access Assisted Test?
FIX and Native Trading	Password Change	LSE-000	Y					No
FIX Fast	Replay Request	LSE-001	Y					
	Recovery Request	LSE-002	Y					
	Snapshot by Instrument	LSE-003	Y					
	Snapshot by Segment	LSE-004	Y					
	Level-2 ITCH	ITCH Replay Request	LSE-005	Y				
ITCH Snapshot for Instrument		LSE-006	Y					
ITCH Snapshot for Segment		LSE-007	Y					
Group Ticker Plant	GTP Replay Request	LSE-046	Y					
	GTP Snapshot Request	LSE-047	Y					
Continuous Trading Order Management	Establish Logon for Test Cycle	LSE-008	Y					
	Auction - Limit Orders	LSE-009	Y					
	Auction - Market Orders	LSE-010	Y					
	Cancel On Disconnect	LSE-011	N					
	Market Order	LSE-012	Y					
	Limit PassiveOnly Order	LSE-013	N					
	Aggressive Limit Order	LSE-014	Y					
	Limit Passive Order	LSE-015	Y					
	Stop Limit Order	LSE-016	N					
	Mid-point Pegged Order	LSE-017	N					
	Hidden Order	LSE-018	N					
	Iceberg Order	LSE-019	N					
	Named Orders	LSE-020	N					
	Order Modification	LSE-021	Y					
	Order Cancel	LSE-022	Y					
Quote Management	New Executable Quote	LSE-023	N					
	Modify Executable Quote	LSE-024	N					
	Cancel Executable Quote	LSE-025	N					
	New Firm Quote (FIX Trading only)	LSE-026	N					
	Modify Firm Quote (FIX Trading only)	LSE-027	N					
	Cancel Firm Quote (FIX Trading only)	LSE-028	N					
Native Recovery	Native Request Missed Messages	LSE-029	Y					

Activity		Test Case ID	Mandatory	Completed (Y/N)	ClOrdID (11) and/or OrderID (37)	Market Access Comments	Test Success	Market Access Assisted Test?
Post Trade Gateway Validation	Establish Logon for Test Cycle	LSE-030	N					No
	Own Trade Book Download	LSE-031	N					
	Trade reporting	LSE-032	N					
	Cancel Trade report	LSE-033	N					
	Pre-Release Trade Report	LSE-034	N					
Drop Copy Gateway Validation	Establish Logon for Test Cycle	LSE-035	N					
	Own Order Book Download	LSE-036	N					
On Behalf of Actions Native and FIX Trading	LSE Cancel Client's Order and Quote	LSE-037	Y					Yes
	LSE Cancel Client's Trade	LSE-038	Y					
All Gateways	Error Handling	LSE-039	Y					
FIX Session Level Testing	Heartbeats Exchanged	LSE-040	Y					No
	Test Request	LSE-041	N					
	Inactivity Disconnect	LSE-042	N					
	Sequence Reset	LSE-043	N					
	Sequence Reset at logon	LSE-044	Y					
	Resend Request	LSE-045	N					
Comp ID session maintained for the entire duration of the test								Yes/No

## Customer Sign off.

In order to maintain an orderly and compliant market, the technical activity of client connections are constantly monitored. The London Stock Exchange retains the right through the rulebook and contractual agreements to disconnect customers if any inappropriate behaviour is observed.

The details and content in this report have been provided accurately and honestly by the customer and confirms the behaviour of the application in its production state.

The client hereby agrees with the LSEG Customer Connectivity Policy detailed at the below link for the named applications behaviour in the production environment.  
<http://www.londonstockexchange.com/products-and-services/technical-library/technical-guidance-notes/technical-guidance-notes.htm>