

Turquoise Equities

Customer Dress Rehearsal Guide – Saturday 30 September 2017

Issue 1.0

27 September 2017



London

Stock Exchange Group

Contents

1.0	Introduction	4
1.1	Purpose	4
1.2	Enquires	4

2.0	Test Overview	4
------------	----------------------	----------

3.0	Pre-Dress Rehearsal Activities	5
------------	---------------------------------------	----------

4.0	Rehearsal Activities	5
------------	-----------------------------	----------

5.0	Session Timetables	6
------------	---------------------------	----------

5.1	Trading Date	6
5.2	Reference Data	6
5.3	Time Table	6
	Time (GMT)	6
	Description	6

6.0	Customer Support	6
------------	-------------------------	----------

6.1	Registration	6
6.2	Testing Confirmation	6
6.3	Customer Support Contacts	7
6.4	Weekend Activity Monitor	7
6.5	Supporting Documentation	7

1.0 Introduction

1.1 Purpose

The purpose of this document is to describe the Dress Rehearsal activities that will take place on **Saturday 30 September 2017**.

The purpose of this Dress Rehearsal is to verify that all customers' applications can correctly access Turquoise market on the Millennium IT platform and that customers are able to perform trading activities and receive market data.

The dress rehearsal is mandatory for all firms.

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

Customers are required to connect to each production gateway for which they have been configured using their production enablements and perform trading activity on functionality supported in their production system.

In particular, customers attending the dress rehearsal are required to:

1. Successfully logon from all ComplIDs to be used during the test and double check their logon procedures for all enabled ComplIDs on the production system;
2. Carry out standard trading activity entering/amending/deleting orders and executing trades;

All trades executed during the dress rehearsal will not be sent to clearing. No end of day files or reconciliation files will be produced.

All order books will be restored to the Friday night position at the end of the dress rehearsal.

It's 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 MIT Trading Platform.

All customers are required to send an email to londontam@lseg.com confirming success of the test activity described in section 4.0.

All real time updates of the events during the dress rehearsal will be published via the following link:

<http://liveservice.lseg.com/wam>

3.0 Pre-Dress Rehearsal Activities

Before the dress rehearsal, customers are requested to have completed all appropriate testing where necessary:

- Passed the full certification test for all proprietary FIX and Native trading applications.
- Passed certification for all proprietary MITCH/GTP market data applications
- Received appropriate software release and instructions from their ISV.
- Register participation with the Technical Account Management team by 17:00 on **Thursday 28 September**.

Required technical documentation is available on the Turquoise website at the following link:

<https://www.lseg.com/markets-products-and-services/our-markets/turquoise/information-centre/document-library>

4.0 Rehearsal Activities

Customers will connect to the same Production credentials usually used for the live environment. Customers are required to logon with at least one CompID/User ID per type of activity performed for each application.

During the test session customers are required to perform the following activities:

- Verify connectivity to all of the MIT Gateways (Trading, Post Trade and Drop Copy) that they normally connect to in Production.
- Customers will be required to enter the new MiFID II fields, but no validation will be carried out.
- Validate the trading functions of their proprietary and/or third party software applications. Firms should validate the following based on production functionality supported.
 - Enter/Modify/Cancel Orders
 - Perform Own Order Book Download
 - Perform Own Trades Book Download
 - Verify the correct message handling of the MITCH market data feed

At the end of the test session, customers are required to verify the correct restore of their software applications back to the previous production version.

5.0 Session Timetables

5.1 Trading Date

The trading date will be set to Saturday 30 September 2017

5.2 Reference Data

Reference data files will not be generated for this dress rehearsal. Clients are advised to use Monday's [next days] reference data files which are available from 18:00 Friday from the website or FTP servers.

5.3 Time Table

Time (UK time)	Description
11:00 onwards	Connectivity to Millennium Exchange Gateways and MITCH/GTP unicast services.
12:00 – 15:00	Regular Trading
15:00	End of Day

The above timeline is the default schedule for Saturday 30 September 2017. Information will be provided to customers during the test via the Weekend Activity Monitor.

6.0 Customer Support

6.1 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

6.2 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.

6.3 Customer Support Contacts

Support during the dress rehearsal will be available from 11:00 – 15:00.

6.3.1 Client Support

During the dress rehearsal, customers should contact the Client Support Team with any technical issues on the day.

- Telephone: +44 (0) 20 7797 1500
- Email: support@lseg.com

6.3.2 Technical Account Management

For functional queries during the dress rehearsal, customers should contact their Technical Account Manager or the Technical Account Management test.

- Telephone: +44(0) 20 7797 3939
- Email: londontam@lseg.com

6.4 Weekend Activity Monitor

Customers will be kept informed of dress rehearsal progress throughout the day via the following website:

<http://liveservice.lseg.com/wam>

6.5 Supporting Documentation

Further information on all aspects of the functional release can be found at the link below:

<https://www.lseg.com/markets-products-and-services/our-markets/turquoise/information-centre/document-library>

Disclaimer

This service description is being distributed by Turquoise Global Holdings Limited only to, and is directed only at (a) persons who have professional experience in matters relating to investments who fall within Article 19(1) of the FSMA 2000 (Financial Promotion) Order 2005 and (b) persons to whom it may otherwise lawfully be communicated (together “relevant persons”). Any investment or investment activity to which this document relates is available only to and will be engaged in only with, relevant persons. Any person who is not a relevant person should not act or rely on this service description or any of its contents.

Turquoise Global Holdings Limited is an authorised investment firm by the Financial Conduct Authority.

**Turquoise Services
Limited/Turquoise Trading Limited**

10 Paternoster Square
London EC4M 7LS
T: +44 (0)20 7797 1000

