



# The driving force for derivatives

Dress Rehearsal Guide

EDX London migration to SOLA

November 2009



**London**  
Stock Exchange Group



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# 1 Introduction

The purpose of this document is to describe the dress rehearsals for the EDX migration to the SOLA trading platform. This publication also encompasses details for the migration of clearing technology to Cassa Di Compensazione E Garanzia S.P.A. (CC&G) and BCS.

EDX London will publish further information for go-live activities closer to the time.

## 1.1 Revision History

Version No.	Description	Date
1.0	Published	October 2009
1.1	Updated <ul style="list-style-type: none"> <li>• Updated timelines in Section 3</li> <li>• Updated instrument information in Section 4.2</li> <li>•</li> </ul>	November 2009
1.2	Updated <ul style="list-style-type: none"> <li>• Updated timelines in Section 3</li> <li>• Updated instrument information in Section 4.2</li> <li>• Update clearing operations timeframe in Section 4.4</li> </ul>	November 2009

### Amendment Information

To indicate the location of an amendment within the text of this issue, a right-hand marginal rule is placed alongside the amended part of the text (as shown against this paragraph). Also, these amendment indications will only apply to changes introduced from one issue to the next.

All amendment indications from earlier issues will be deleted.



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## 2 Dress Rehearsal Dates

The dates below describe the weekend activity work that will be involved in the migration:

- Saturday 7<sup>th</sup> November 2009 - Mandatory**
- Saturday 14<sup>th</sup> November 2009 - Optional**
- Saturday 21<sup>st</sup> November 2009 - Mandatory**
- Saturday 28<sup>th</sup> / Monday 30<sup>th</sup> November 2009 - Go live weekend**

## 3 Timelines

The times below describe the period schedule for each dress rehearsal:

<b>Connectivity</b>	<b>09:00 - 10:00</b>
<b>Trading Phase</b>	<b>10:00 - 13:00</b>
<b>High Volume Period</b>	<b>11:30 - 12:00</b>
<b>Random 90sec Closing Auction</b>	<b>13:00:00- 13:01:30</b>
<b>Clearing Admin</b>	<b>10:00 - 14:00</b>
<b>Clearing Reports Available</b>	<b>15:45 (approximately)</b>
<b>SOLA end of day</b>	<b>16:00</b>

## 4 Client Participation

### 4.1 Client Activity

All clients directly connected to EDX for trading or back office solutions will be expected to participate.

The table overleaf describes the required activity from each client:



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Member type	Quotes	Trades	Combination orders
<b>Market Maker</b>	Two way quotes in 20 strike and 2 futures prices in at least one underlying	Minimum of 5 trades reports	At least one combination order. For example, an order in the near month futures roll
<b>Trading Participant</b>	At least 5 orders, 5 modifications and 5 order deletions	Minimum of 5 trades reports	At least one combination order. For example, an order in the near month futures roll

### 4.2 High Volume Activity

Customers are requested to enter high volumes of trading messages between 11:30 and 12:00 in the FTSE Sweden 30 Index, DEC09 Future. The symbol for this index future is S309L with an ISIN of GB00Z5CJ9H53.

### 4.3 Test Results Confirmation

At the end of each dress rehearsal, customers are required to confirm the success of their day's testing. The preferred approach is to send an email to their Technical Account Manager in order to confirm readiness or any potential issues during each dress rehearsal.

### 4.4 Clearing Operations

Members may perform clearing activities any time between 10:00 and 14:00. Clients should perform testing where applicable in the following activities:

- Give ups on trade date
- Take in trades that's have been given up to them
- Rectify trades -move between sub-accounts
- Rectify trades - split quantity
- View all external reports
- Close out of trades
- open/close positions
- Send exercise requests for American style
- View trade history
- View account position



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## 5 Network Details

### 5.1 Pre-Dress Rehearsal Connectivity

In the week leading up to the first dress rehearsal (week beginning 2<sup>nd</sup> Nov), Extranex clients will have production network routes enabled. Customers will be able to check connectivity and login to SOLA (no further activity will be permitted) every afternoon between **14:00 and 18:00**.

Extranex clients must present applications to access production from the following host IP address range: **10.x.x.64 to 10.x.x.79**

### 5.2 SOLA, BTS and BCS Destination Addresses

The dress rehearsals will be run within the production environment. The destination IP addresses for clients to target are listed below:

SOLA Production Services	IP Address	TCP Port
PROD EDX SAIL	194.169.14.130	61300
PROD EDX FIX	194.169.14.132	61350
PROD EDX BTS01	194.169.14.134	34900 ; UDP 13
PROD EDX BTS02	194.169.14.135	34900 ; UDP 13
PROD EDX BCS01	194.169.14.136	34900 ; 443
PROD EDX BCS02	194.169.14.137	34900 ; 443
PROD EDX HSVF	194.169.14.146	62300

## 6 Contact Details

Please find below contact details for each dress rehearsal:

<b>IT Operations (Technical Support)</b>	+44 (0)20 7797 4333	<a href="mailto:memberservices@edxlondon.com">memberservices@edxlondon.com</a>
<b>Marketplace Service (Trading Desk)</b>	+44 (0)20 7797 4600	<a href="mailto:mpsdesk@edxlondon.com">mpsdesk@edxlondon.com</a>
<b>Market Operations (Clearing Desk)</b>	+44 (0)20 7797 3617	<a href="mailto:clearing.edx@edxlondon.com">clearing.edx@edxlondon.com</a>

Clients may also monitor activity on the each Saturday through the following website:

<http://wam.londonstockexchange.com/weekendactivitymonitor/>

Should clients require any further information please contact your Business or Technical Account Manager.



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