
CDR Guide

19 May 2018

Customer Dress Rehearsal Guide SOLA 12

v1.0

User Guide

19 May 2018

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1.0 Introduction

1.1 Scope

The purpose of this document is to describe the activities that will take place on Saturday 19 May 2018 during the Customer Dress Rehearsal scheduled for the technological upgrade of SOLA platform for derivatives markets (SOLA 12).

The purpose of the Dress Rehearsal is to verify that all participants' applications can correctly access the IDEM, IDEX and AGREX markets and that all participants are able to perform trading activities and receive market data after the upgrade to SOLA 12.

In particular, participants who will attend are required to:

- verify their logon procedures for all their:
 - SOLA production users
 - HSVF connections
 - all GTP Lite users
- verify they correctly receive GTP multicast flow for IDEM, IDEX and AGREX
- execute Trading activities validating the correct functioning their Trading applications
- execute Market Making activities validating the correct functioning their Quoting applications
- carry out standard clearing activity.

Customers should be aware that this is the only CDR scheduled within the SOLA 12 upgrade project, customers are strongly suggested to participate to this session.

1.2 Readership

This document outlines the Dress Rehearsal activities that will take place on Saturday May 19th 2018.

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1.3 Enquiries

Please contact either Client Technology Services or your Technical Account Manager if you have any functional questions about the SOLA derivatives Market services outlined in this document.

Client Technology Services Italy can be contacted at:

- Technical Account Management
 - Telephone: +39 02 72 42 6512
 - Email: clients-services@borsaitaliana.it
- Service Desk
 - Free Toll Number: 00800 26772000
 - From mobile: +39 02 45411399
 - Email: service-desk@borsaitaliana.it

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2.0 Test Overview

2.1 Introduction

SOLA 12 is the new release of the SOLA platform. With SOLA 12 a set of new functionalities will be introduced, in particular

- the Deferred Publication,
- the new Throttling mechanism
- the Package Transaction Waiver.

2.2 Available Systems

The test is performed in the production environment of all the services involved:

- SOLA production systems (for both SAIL, FIX and HSVF services)
- GTP Lite production systems
- GTP production systems - Milan Instance only
- BCS production
- BTS production; customer are informed that the BTS client version to be used during the test can be retrieved on Borsa Italiana website, at the following link:
<http://www.borsaitaliana.it/borsaitaliana/gestione-mercati/bts-bittradingstation/bts.en.htm>

Please note that:

- Clients using the BTS on the **New Infrastructure**, have to refer to the GUI (version 8.2.17.143), under “*NEW INFRASTRUCTURE*” section. This client is already available.
- Clients using the BTS on the **Old Infrastructure**, have to refer to the GUI, under “*Production Software*” section. This client will be uploaded on the website starting from May 14, 2018.

Customers should also be informed that IDEX Trayport Service will not be activated during the dress rehearsal.

All trades executed during the test session **will be cancelled at the end of the test** (trades executed on the derivatives markets will be visible on BCS during the test and cancelled right after).

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3.0 Before the test

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

- implemented the changes introduced to the SOLA SAIL, FIX and HSVF protocols by SOLA 12 and tested the new version of their applications
- passed the conformance test on SAIL and/or FIX and/or HSVF services (only for ISVs and Member Firms that develop their own software to trade on SOLA markets)
- received the appropriate software and instructions from their ISVs
- for customer that use BTS: downloaded and installed the correct version of the BTS client from Borsa Italiana website (see above)

To enable customers to satisfy these requirements, the documentation of the SOLA 12 version of the SOLA platform (for SAIL, FIX and HSVF) is available on the Borsa Italiana website at the following link

<http://www.borsaitaliana.it/borsaitaliana/gestione-mercati/migrazioneidem/migrazioneidem.htm>

Together with SOLA 12 the **new version of GTP service** will be released and activated in production environment. Technical specifications for GTP service are available at the following link

<https://www.lseg.com/areas-expertise/technology/group-technology/group-ticker-plant>

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4.0 Trading Date

The trading date will be set to Saturday **19th May 2018**.

Instruments tradable during the session will be the ones configured in production environment for the trading session of Thursday, **17th May 2018**.

5.0 Dress Rehearsal Activities

Customers are reminded that:

- the production IP addresses and ports of the SOLA 12 platform will not differ from the ones currently in production;
- during the test customers will have to connect to the same IP addresses and ports they use to connect to production every day;
- the list of available IP and ports for the SOLA platform is available in the document “SOLA Connectivity Guide” available at the following link:

http://www.borsaitaliana.it/borsaitaliana/gestionemercati/migrazioneidem/solaconnectivityguideissue12.en_pdf.htm

- also the production IP addresses and ports of the GTP and GTP Lite services will not differ from the ones currently in production, the recap of IP and ports for the GTP and GTP Lite services can be found in document GTP004 available at the following link:

<http://www.londonstockexchange.com/products-and-services/millennium-exchange/documentation/documentation.htm>

Customers are required to logon from all users for both Trading and Market Data Feed services. During the test customers shall perform the following activities:

- verify the connectivity to the new version of SOLA Platform (SOLA 12) for both Trading (SAIL and/or FIX interfaces) and Market Data services (HSVF and/or GTP and/or GTP Lite)
- validate the trading functions of their in-house and/or third party software applications including quoting systems
- verify the correct message handling of the market data feeds through HSVF and/or GTP and/or GTP Lite services

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Customers are also warmly invited to perform the following activities:

- Login Procedures:
 - Connect to SOLA Platform through all configured users
 - Connect to HSVF and/or GTP Lite through all configured users
- Trading and Quoting activities:
 - Enter / Modify / Cancel Orders
 - Trades management
 - Enter Quotes
 - Modify Quotes
 - Delete Quotes
- Market Data Feed reception: check correct reception of real time feed (orders and prices)
- Clearing activities: standard clearing activity will be available during the test. Customers should note that reports and end of day files via BCS API application will not be generated for this test.

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

At the end of the Customer Dress Rehearsal internal tests will be performed on SOLA and MIT platforms. Customers are invited to disconnect all the application and disregard any data that may be disseminated.

Customer should be informed that the **Millennium IT Platform** will be also active and available during the CDR for both login and standard trading activity. All the trades done on MIT platform will not be sent to the settlement system.

Reference data files for MIT platform will be also generated and made available to customers via the standard production ftp servers.

Customers can verify the receipt of reference data file via **GTP** service too, with particular focus on the new **Security Sub-Types** disseminated for Borsa Italiana Cash Equity and Fixed Income Markets and EuroTLX)

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6.0 Session Timetable

The Customer Dress Rehearsal will be performed following the standard trading schedule reported below:

Start Time	End Time	Phase
8:00		Login available
8:30	9:00	Opening Auction (FIB and MINI)
09:00	11:45	Continuous Trading
11:45	12:00	Extended Hour session

No closing prices will be calculated and disseminated to customers. Customers can consider the test finished at 12 pm CEST.

7.0 After the test

At the end of the test session, Customers are required to confirm the success of their day's testing with regard to:

- Logon procedures
- Trading and Market Making standard activity
- Clearing activities

The preferred approach is for customers to send an email to service-desk@borsaitaliana.it and clients-services@borsaitaliana.it.

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7.1 Customer Support

During the test session participants can contact the Borsa Italiana Service Desk for assistance:

Toll Free: 0080026772000

From mobile: +39 02 45411399

email: service-desk@borsaitaliana.it

Technical Account Management will also be on hand for any query.