**Appendix 3 – IWT 2 Testing for session state changes including late closing auctions in Post Close** **session state**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **Security** | **State** |  | **Start** | **End** |
| ALD | Pre\_NR |  | 09:47:30 | 09:59:00 |
| DEG | Pre\_NR |  | 09:59:15 | 10:10:45 |
| ABE | Trading Halt |  | 10:02:00 | 12:12:00 |
| CNJ | Trading Halt |  | 10:03:00 | 12:13:00 |
| JMS | Trading Halt |  | 10:04:00 | 12:14:00 |
| PFE | Trading Halt |  | 10:05:00 | 12:15:00 |
| TML | Trading Halt |  | 10:06:00 | 12:16:00 |
| ZZG | Trading Halt |  | 10:07:00 | 12:17:00 |
| WFL | Suspend |  | 10:07:00 | 12:17:00 |
| ANN | Pre\_NR |  | 10:10:00 | 12:12:00 |
| GPT | Pre\_NR |  | 10:11:00 | 12:13:00 |
| LNW | Pre\_NR |  | 10:12:00 | 12:14:00 |
| TWE | Pre\_NR |  | 10:13:00 | 12:15:00 |
| FLT | Pre\_NR |  | 11:45:00 | 11:56:30 |
| HLS | Pre\_NR |  | 11:59:03 | 12:10:33 |
| IPH | Pre\_NR |  | 12:00:00 | 12:11:30 |
| BPM | Pre\_NR |  | 12:05:00 | 12:16:30 |
| ZZK | Pre\_NR |  | 12:10:00 | 12:45:00 |
| JDO | Pre\_NR |  | 12:10:30 | 12:45:30 |
| NHF | Pre\_NR |  | 12:11:30 | 12:23:00 |
| SPK | Trading Halt |  | 12:47:00 | N/A |
| WPR | Pre\_NR |  | 10:XX:XX\* | 10:XX:XX\* |
| BKI | Pre\_NR |  | 10:XX:XX\* | 10:XX:XX\* |
| LKO | Pre\_NR |  | 10:XX:XX\* | 10:XX:XX\* |

*\*Pre\_NR to start and stop during the Matching Engine failover event.*

A standard 11:30 minute Pre\_NR will be applied to securities in Trading Halt and Suspend at the end of the session state.