
Market Notice

21 September 2016
MN_72/2016

T2S: Reuse of securities returned from auto-collateral

For the attention of:

Priority:

Re:

DCPs, ICPs

HIGH

T2S: Reuse of securities returned from auto-collateral

Dear Client,

Please be advised that on 26 September a hot fix will be released into the test environment (UTEST) with the aim of resolving the problem caused by the release into production of version 1.1.5 of T2S of 29 August 2016 involving the auto-collateral function, which in particular does not allow the immediate reuse of the financial instruments returned following the closure of an auto-collateral transaction.

The problem, recorded in T2S with identification number PBI000000160716, may currently be circumvented, as a workaround, through the massive recycling feature.

Since this is a hot fix, the time available for testing is very limited and will end on 5 October. Monte Titoli will conduct its own testing in parallel with participants and remains at your disposal for any support or information you may require.

The scheduled date of release into production, once it has been confirmed that the problem has been solved, is 10 October 2016.

For any further information, please contact:

Settlement

Email: MT-test-sett@lseg.com

phone: +39 02 33 63 53 87



London
Stock Exchange Group