

Market Notice

27 February 2017

MN_21/2017

X-TRM – Management of countervalue matched by T2S - test plan

For the attention of:

Priority:

Re:

X-TRM USERS

HIGH

X-TRM – Management of countervalue matched by T2S - test plan

Dear Client,

Please note that the test plan for the management in X-TRM of the countervalue matched by T2S has been published in the folder “Documentation\T2S - Change Management & Client Test Plan\T2S Client Test Plans” of the documents section of MT-X.

The document sets out the guidelines for testing of the implementation, performed in X-TRM, to manage the original countervalue of an OTC settlement instruction, entered by the participant, and the matched countervalue, received by T2S.

The purpose of the implementation is to make available to the participant, through the information reporting subscribed by the participant, both the original countervalue and the matched countervalue relating to the same instruction.

The implementation will be subjected to testing by the X-TRM users that use the X-TRM Service to enter settlement instructions and receive information reporting.

The tests will take place between 13 and 24 March 2017 in the Monte Titoli test environment named “T2” (Pre-prod), connected to the T2S test environment named “UTEST”.

The document “Manuale Utente di X-TRM online – T2S v. 9.1.1” has been published in the documents section of MT-X, in the folder “Documentazione\Documentazione tecnica\Manuali Utente



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in Lavorazione”, and reports in the screen showing the details of an OTC transaction, having type ‘CTC’, the fields both of the Original Countervalue and of the Instruction Countervalue.

Please use the following contact address for support requests during the test phase:

mt-test-sett@lseg.com