
Technical Notice

001/21052020



London
Stock Exchange

CurveGlobal Markets – SOLA 14B Release Production Go- Live

The purpose of this notice is to inform customers of the CurveGlobal Markets SOLA 14B Release and key dates.

No protocol changes, FIX, SAIL or HSVF, are being introduced as part of this release. There is no mandatory software certification required for this release. Certification will only be required if customers make changes to their software.

CurveGlobal Markets SOLA 14B Release will support **implied-in prices for butterfly spreads**.

Implied-in prices are implicit orders calculated based on the explicit orders available in the book of the legs composing the butterfly spread. Implied-out orders will remain disabled on butterfly spreads.

There will be no impact on implied-in and implied-out prices for calendar spreads, condor spreads and packs.

The following table highlights the key dates for the release.

Date	Description
25 May 2020	Customer Development Service (CDS) go-live
20 July 2020	Production go-live

If you have any questions regarding this notice, please contact your Technical Customer Relationship Manager or the Technical Customer Relationship Management team on +44 (0)20 7797 3939, or via londontam@lseg.com.



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