

Technical Notice

13 June 2018



London Stock Exchange Derivatives

SOLA 12.3 Customer Dress Rehearsal - Saturday 23 June 2018

1.0 Introduction

The purpose of this Technical Notice is to advise customers of the activities that will take place during the SOLA 12.3 Customer Dress Rehearsal for LSEDM Equity and Interest Rate Derivatives (CurveGlobal) markets scheduled for **Saturday 23 June 2018**.

Although the Customer Dress Rehearsal is not mandatory, customer participation is strongly recommended.

Version 12.3 of the SOLA Trading System will support the following main functional enhancements:

- MiFID 2 pre-trade "Package Order" waiver;
- MiFID 2 pre-trade "Exchange for Physical" (EFP) waiver (for future use only);
- Futures "pack" strategies (interest rate derivatives).

Details of these enhancements can be found in the 'Next Functional Release' section of the technical specifications webpage at

<https://www.lseg.com/derivatives/document-library>

2.0 Dress Rehearsal Schedule

The Customer Dress Rehearsal will follow the schedule below. Please note that times are specified as London time:

Connectivity	09:30
Pre-Opening Phase	09:55 – 10:00
Continuous Trading	10:00 – 12:00
End Of Day	12:00

Please note that all times shown in the schedule above are indicative and are subject to change on the day.

Customers will be informed of the day's progress via the weekend activity monitor (WAM), which can be accessed at the link below:

<http://liveservice.lseg.com/wam>

3.0 Certification

The software certification approach is as follows.

- Self Certification will be mandatory for HSVF software. The Self Certification Declaration form should be filled and sent to market-access@borsaitaliana.it.
- Customers who use FIX or SAIL software will be required to send Market Access an email confirming that testing has been performed in the CDS environment, and that they are confident that their software operates correctly.

Customers must ensure that their application(s) has been tested and signed off prior to participating in the Customer Dress Rehearsal.

Updated Testing and Technical Specifications are available on the LSEDM website at

<http://www.lseg.com/derivatives/document-library>

4.0 Customer Participation

4.1 Customer Activity

The purpose of this Customer Dress Rehearsal is to verify that all customers' applications can correctly access the new platform and that customers are able to perform trading activities and receive market data.

4.2 Registration

Customers are required to register their participation in the Customer Dress Rehearsal by contacting their Technical Account Manager or the Technical Account Management team on +44 (0) 20 7797 3939 or londontam@lseg.com before the close of business on **Thursday 21 June 2018**.

4.3 Test Results Confirmation

At the end of the Customer Dress Rehearsal, customers are required to confirm that the CDR testing was successful, or highlight any issues encountered during their CDR testing by sending a confirmation email to londontam@lseg.com.

4.4 Test Data and System Restoration

At the end of the Customer Dress Rehearsal customers should ensure that all of their systems are rolled back and prepared as appropriate for Monday Live Service. Any test data disseminated during the Customer Dress Rehearsal should be removed.

5.0 Contact Details

Client Support

Email: service-desk@borsaitaliana.it

Tel: 00800 2677 2000

From mobile: +39 02 45411399

Technical Account Management

Email: londontam@lseg.com

Tel: +44 (0) 20 7797 3939

Market Access

Email: market-access@borsaitaliana.it

Tel: +390272426668