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# Market Notice

21 September 2017  
MN\_72/2017

## Release into production on 09/25/2017

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For the attention of:

Priority:

Re:

DCPs, ICPs

HIGH

Release into production on 09/25/2017

Dear Client,

We are pleased to inform you that, as part of the 4 releases scheduled annually by Monte Titoli, following successful testing, the following functionalities will be released into the production environment on 25 September 2017:

- CLIMP Enhancement - 3<sup>rd</sup> Release
- CRs X-TRM Pack 3

The details of the planned releases are as follows:



**London**  
Stock Exchange Group

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## 1.0 • CLIMP Enhancement

In order to ensure compliance with the obligations arising from Article 55 of the Central Securities Depositories Regulation, according to which the CSD is required to track the identification of each Participant to which the CSD provides its services, a CLIMP functionality has been implemented that manages the Legal Entity Identifier (hereinafter the **LEI Code**) that each new participant will have to enter when requesting admission to the system, and which existing clients will have to enter from the date of its release.

The new code will be provided in the “Business Codes” section of CLIMP. The LEI Code consists of 20 alphanumeric characters, is valid for one year, and its maintenance is the responsibility of the holder. Monte Titoli has established a system check of the validity of codes entered, and will send a reminder to the CLIMP contact person as the expiry date of their code approaches. A reminder will also be sent when the code has expired.

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## 2.0 • CRs X-TRM Pack 3

Further to the Market Notice No. 58 dated 2 August 2017, and the subsequent update regarding the test plan for Pack 3 of the CRs that affect the X-TRM Service, we confirm the release of the following new functionalities:

- **Entry of the contract number of the classic repo on the payment coupon (CPA) (for DCPs and ICPs).**

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This functionality sets the value of the “common trade reference” to the contract number for the trade as received from the market, for trades not guaranteed by CPA that are presentable to settlement.

The X-TRM Operating Model for the trading of fixed rate and floating rate classic repos was therefore modified to accommodate the new functionality. The new version is available on the Monte Titoli website, at the following [link](#)

- **Possibility of modifying transactions pending bilateral cancellation with the status "waiting for cancellation" – (for ICP use)**
- **Proper management of the sequence of settlement statuses following the "release" of a transaction on "hold" that remains in pending status. Settlement status “2” (FUTU) can only be assumed after status 30 (HOLD) – (for ICP use).**

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## 3.0 CONTACTS

For further information please contact the following offices:

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