
Market Notice

1 September 2016
MN_65/2016

Repo contracts: go Live change to the calculation of the forward price

Attention to:

Priority:

Topic:

DCPs, ICPs

HIGH

Change of the calculation of the forward price
of repo contracts: Go Live

Dear Client

Following our Market Notice - "Instructions of the Settlement Service, calculation of the forward price of repo contracts" dated 4th August and published on our website ([link](#)), Monte Titoli is pleased to inform you that, the change of the calculation methodology of the forward price of repo trades (PCT) will be released in production with effective date 5th September ([link](#)). This change will enable to take into account also negative repo rates.

Please be aware that the Instructions of the Settlement Service will be effective from m 5th September and are published on Monte Titoli website at the following [link](#).

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