
Market Notice

3rd August 2016
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Repo Trades (PCT) Buy Sell Back – reinvestment of coupon: test plan

Attention:	ICPs, DCPs
Priority:	Medium
Topic:	Test plan of Repo (PCT) Trades Buy Sell Back - reinvestment of coupon

Dear Client,

Please be informed that the test plan of “Repo Trades (PCT) Buy Sell Back - reinvestment of Coupon” is available at the following link: [PCT Buy Sell Back: reinvestment of coupon - test plan](#)

The document defines the guidelines of a test for computation of the forward leg countervalue of Buy Sell Back Repos (PCT) traded with a negative Repo rate and with the settlement date of the forward leg after the ex-date of coupon of the securities in subject of trade.

Each Client is invited to send a feedback of the outcomes of executed test to this e-mail address: mt-test-sett@lseg.com by the 26th August 2016.

FOR TEST SUPPORT PLEASE CONTACT:

E-mail: mt-test-sett@lseg.com



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