
Market Notice

22 June 2016
MN_40/2016



London
Stock Exchange Group

Changing of the Classic Repo operating model

Attention: All Intermediaries

Priority: Medium

Argomento: changing of the Classic Repo operating model

Dear Client,

we have the pleasure to inform you that the Classic Repo operating model has been revised, in agreement with the Central Counterparties CC&G and LCH.

The change is related to the calculation of the bilateral net balance with the central counterparty that has been split in two separate balances: one aggregating the amounts for cash distribution and another one with all on-exchange trades.

The new model has been published today in the documentary section of the MT-X platform, "Download Area" and on [Monte Titoli website](#).

For further information, please contact:

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