
Market Notice

10 January 2017
MN_01/2017

X-COM: Own-use covered bonds in favour of the Bank of Italy

For the attention of:
Priority:
Re:

DCPs, ICPs, X-COM Participants
MEDIUM
Test plan: Valorisation of own-use covered bonds allocated in favour of the Bank of Italy

Dear Client,

we inform you that the test plan for Own-use Covered Bonds new functionalities in favour of the Bank of Italy is available in the “T2S Change Management & Client Test Plan-Monte Titoli Release-New Functionalities” on MT-X platform in the documents section

This change will enable each participant, when allocating covered bonds to the Bank of Italy, to reflect the lower price applied by the central bank when the security is issued by the same participant or by entities with which it is closely rated.

The document sets out the guidelines for testing of own-use covered bond allocations issued by Participants to the Bank of Italy.

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