

Changes in CoLibri risk manager terminal module 4.21.1

Issues resolved

1. When rolling over positions in the REPO with CCP mode, the **Discount, %** parameter value (which was not equal to default discounts in the Moscow exchange trading system) was used instead of the **REPO discount %** parameter value if the **Calculate discount automatically when rolling over long positions (REPO with CCP only)** setting was disabled.
2. The quantity was calculated incorrectly for the specified cash volume when rolling over long positions in various REPO modes.
3. An error accounting ACI when rolling over positions in instruments with the settlement code that did not match the current trading date.

