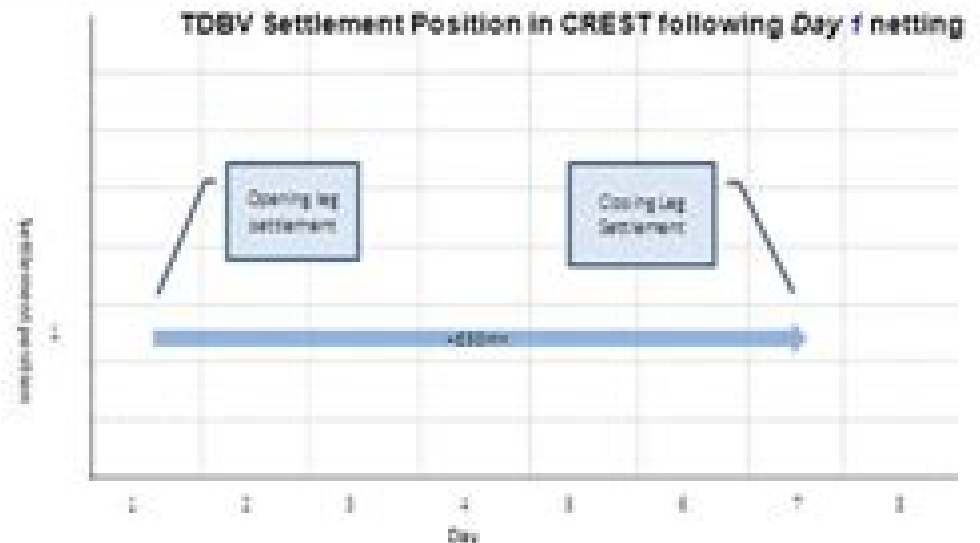


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- As a result of the netting and settlement instruction which took place on Day 1, there is now a settlement position in place in CREST for +£30mn which has an end date of day 7.



- On day 2, there is only a single trade for the counterparty so no Term Date netting can take place.
- However the trade for -£20mn with an end leg settlement date of the day 7 must be considered for End Date netting.
- Thus, the new trade and the existing position are End Date netted and the existing TDBV position in CREST is reduced from £30mn to £10mn.



Netting For Repo

Brendan G. Carr

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