

Amendments to Guide from March 2022 version

Paragraph	Amendments
2.34	Keeping interest claims separate from CSDR penalties
2.47, 3.45	Add the matters of MTAs in a default and confirmation deadlines
2.90, 2.96	Compounding of floating repo rates
2.100	Definition of re-rate
2.101	Re-rates in gilt repo when Base Rate changes
2.103, b, c	Ways of cleaning up accrued interest
3.38	Definition of business day and margining
3.45	Suspension of agreed exposure thresholds/MTA in event of defaults
3.75b	Stale prices
4.6b, Annex III	Contractual right to terminate an open repo
4.7, b	Re-sizing repos
4.15 to 4.21c	Late manufactured payment
Annex III	Open, evergreen, extendible repos
Annex VII	Include repo electronic trading terminology as an annex into the Guide