

Chapter IV of the Clearing Conditions of Eurex Clearing AG

Clearing of Repo Transactions

As of 01.10.2025

AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED;

DELETIONS ARE CROSSED OUT

[...]

Part 2 Clearing of Repo Transactions

[...]

2.10 GC Pooling Repo Transactions relating to the GC Pooling CTD Basket

- (1) Eurex Clearing may offer the Clearing of GC Pooling Repo Transactions based on a GC Pooling CTD Basket (as defined in the Basket Specifications for Repo Transactions of Eurex Repo GmbH (*Basketspezifikationen für Repo-Geschäfte der Eurex Repo GmbH*)) (each such transaction a “**GC Pooling CTD Basket Transaction**”).
- (2) A GC Pooling CTD Basket Transaction will be settled as a GC Pooling FLTL Early Settlement Transaction.
- (3) By way of derogation from Chapter I Part 2 Subpart A Number 4.3.2.2, a re-use of Securities which a Clearing Member or ISA Direct Clearing Member has received as collateral in relation to GC Pooling CTD Basket Transactions is not possible. For the avoidance of doubt, this does not restrict ISA Direct Light License Holders pursuant to Part 3 Number 3.1 (2) from pledging securities delivered to them to Eurex Clearing AG pursuant to Part 3 Number 3.4.

[...]
