
AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED;

DELETIONS ARE CROSSED OUT

[...]

3. GC Pooling® Repo Segment

[...]

3.2 Baskets for GC Pooling Repo

3.2.1 GC Pooling ECB Basket

3.2.1.1 Eligible securities

[...]

Applicable trading currencies for the GC Pooling ECB Basket are EUR, USD, CHF, ~~and~~
GBP, DKK, NOK and SEK.

[...]

[...]

3.2.2 GC Pooling ECB EXTended Basket (“GC Pooling ECB EXT. Basket”)

3.2.2.1 Eligible securities

[...]

The admissible trading currencies for the GC Pooling ECB EXT Basket Repo are EUR,
USD, CHF, ~~and~~ GBP, DKK, NOK and SEK.

[...]

[...]

3.2.3 GC Pooling International Maximum Quality Basket (“GC Pooling INT MXQ Basket”)

[...]

The admissible trading currencies for the GC Pooling INT MXQ Basket Repo are EUR, USD, CHF, ~~and~~ GBP, DKK, NOK and SEK.

[...]

3.2.4 GC Pooling Single Issuer Basket (“GC Pooling Single Issuer Basket”)

The GC Pooling Single Issuer Basket consists of any securities admitted for collateralization which are qualified for “Cheapest to deliver” (CTD) for the deliveries of Fixed Income Futures contracts on four maturity dates of those Futures contracts (March, June, September and December) defined by Eurex Frankfurt AG. The admissible trading currencies for the GC Pooling Single Issuer Basket Repo ~~are~~ EUR, USD, CHF, GBP, DKK, NOK and SEK.

[...]

3.2.4.1 GC Pooling Germany Basket

The GC Pooling Germany Basket consists of German government bonds admitted for collateralization with terms up to 35 years and a minimum issuing volume of 250 million euros. These include securities which are qualified for “Cheapest to deliver” for the deliveries of Fixed Income Futures contracts on four maturity dates of those Futures contracts (March, June, September and December) defined by Eurex Frankfurt AG. ~~The admissible trading currencies for the GC Pooling Germany Basket Repo are EUR, CHF, GBP and USD.~~

3.2.4.2 GC Pooling France Basket

The GC Pooling CTD France Basket consists of French government bonds admitted for collateralization with terms up to 15 years and a minimum issuing volume of 250 million euros. These include securities which are qualified for “Cheapest to deliver” for the deliveries of Fixed Income Futures contracts on four maturity dates of those Futures contracts (March, June, September and December) defined by Eurex Frankfurt AG. ~~The admissible trading currencies for the GC Pooling France Basket Repo are EUR, CHF, GBP and USD.~~

3.2.4.3 GC Pooling Italy Basket

The GC Pooling Italy Basket consists of Italian government bonds admitted for collateralization with terms up to 15 years and a minimum issuing volume of 250 million euros. These include securities which are qualified for “Cheapest to deliver” for the deliveries of Fixed Income Futures contracts on four maturity dates of those Futures contracts (March, June, September and December) defined by Eurex Frankfurt AG. ~~The~~

~~admissible trading currencies for the GC Pooling Italy Basket Repo are EUR, CHF, GBP and USD.~~

3.2.4.4 GC Pooling Spain Basket

The GC Pooling Spain Basket consists of Spanish government bonds admitted for collateralization with terms up to 15 years and a minimum issuing volume of 250 million euros. These include securities which are qualified for "Cheapest to deliver" for the deliveries of Fixed Income Futures contracts on four maturity dates of those Futures contracts (March, June, September and December) defined by Eurex Frankfurt AG. ~~The admissible trading currencies for the GC Pooling Spain Basket Repo are EUR, CHF, GBP and USD.~~

3.2.4.5 GC Pooling EU Basket

The GC Pooling EU Basket consists of bonds issued by the European Union admitted for collateralization with terms up to 15 years and a minimum issuing volume of 250 million euros. These include securities which are qualified for "Cheapest to deliver" for the deliveries of Fixed Income Futures contracts on four maturity dates of those Futures contracts (March, June, September and December) defined by Eurex Frankfurt AG. ~~The admissible trading currencies for the GC Pooling EU Basket Repo are EUR, CHF, GBP and USD.~~

[...]

3.3 Terms in the GC Pooling Repo Segment

[...]

The latest possible end date for a Special and GC Repo of the term group Open Repo transaction is the last trading day within the 1095 calendar days following the day on which the transaction of the GC Pooling Repo was entered into and may, also as Partial Return or Partial Recall, be subject to the following provisions during its term

[...]

~~For USD GC Pooling Open terms are not made available.~~

[...]

3.3.1 Standard Terms

[...]

"**Tom 1W**", "**Tom 2W**", "**Tom 3W**" means the term of a repo transaction, for which the start date for the Front Leg corresponds to the closing day plus one trading day, and for which the end date for the Term Leg is seven (1W), fourteen (2W) or twenty-one (3W)

calendar days after the start date. If the so-determined end date is identical with a calendar date which is no trading day, the next possible trading day is the respective end date.

[...]

[...]

3.4 Trading Times

[...]

Trade Type	Currency	Trading Times				
		Non-SameDay settling trade terms		SameDay settling trade terms (e.g. Overnight)		
		Start	End	Start	End	End for Select Invest
GC Pooling ⁵	EUR	07:30	18:00	07:30	17:00 ² 16:00 ³ 15:30 ⁴	14:30
	USD	07:30	18:00	07:30	15:30	15:30
	CHF	07:30	18:00	07:30	~~13:00~~ 14:30	13:30
	GBP	07:30	18:00	07:30	16:45 ~~16:30~~	15:30
	DKK	<u>07:30</u>	<u>18:00</u>	<u>07:30</u>	<u>13:00</u>	<u>12:15</u>
	NOK	<u>07:30</u>	<u>18:00</u>	<u>07:30</u>	<u>13:30</u>	<u>12:45</u>
	SEK	<u>07:30</u>	<u>18:00</u>	<u>07:30</u>	<u>13:30</u>	<u>12:45</u>
Early Morning ¹	EUR	07:30	18:00	N/A	N/A	N/A

[...]

⁵ For Select Invest segment trading times are 07:30-18:00 Frankfurt am Main time, unless otherwise specified in the table. End of trading for Select Invest transactions with same-day settlement is 14:30 Frankfurt am Main time for the currency EUR, 15:30 Frankfurt am Main time for the currency USD, 13:30 Frankfurt am Main time for the currency CHF and 15:30 Frankfurt am Main time for the currency GBP. Deviating trading times for Select Invest transactions with same-day settlement apply for Select Invest Participants who opted for the Early Cash Sweep procedure according to Number 3.3.3 Paragraph 4 of the Terms and Conditions. These times will be published on the website of Eurex Repo GmbH.

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