

\*\*\*\*\*

AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED;

DELETIONS ARE CROSSED OUT

\*\*\*\*\*

[...]

### **3. Part: Genuine Sale and Repurchase Agreements Admitted to Trading**

[...]

#### **3.2 GC Pooling Repo Segment**

[...]

##### **3.2.1 Specifications for a GC Pooling Repo on a GC Pooling ECB Basket Repo (“GC Pooling ECB Basket Repo”)**

[...]

###### **3.2.1.4 Re-use**

Further use of the securities assigned and claims transferred to the buyer under a GC Pooling ECB Basket Repo transaction is only permissible if the terms of CBL or any relevant TPCM regarding further use of the securities assigned and claims transferred are fulfilled. In such case, the securities assigned or claims transferred to such buyer may be

- [...]
- pledged or transferred under other bilateral collateral transactions, or
- pledged to the German Central Bank (*Deutsche Bundesbank*) or the Central Bank of Luxembourg (*Banque centrale du Luxembourg*).

by such buyer during the term of the underlying GC Pooling ECB Basket Repo.

[...]

### **3.2.2 Specifications for a GC Pooling Repo on a GC Pooling ECB EXTended Basket Repo (“GC Pooling ECB EXT. Basket Repo“)**

[...]

#### **3.2.2.4 Re-use**

Further use of the securities assigned and claims transferred to the buyer under a GC Pooling ECB EXT. Basket Repo transaction is only permissible if the terms of CBL or any relevant TPCM regarding further use of the securities assigned and claims transferred are fulfilled. In such case, the securities assigned or claims transferred to such buyer may be

- assigned or transferred as collateral in the same or another Trading Currency under further GC Pooling ECB EXT. Basket Repo transactions,
- pledged to Eurex Clearing AG to collateralize margin obligations, or
- pledged or transferred under other bilateral collateral transactions, or
- pledged to the German Central Bank (*Deutsche Bundesbank*) or the Central Bank of Luxembourg (*Banque centrale du Luxembourg*)

[...]

### **3.2.3 Specifications for a GC Pooling Repo on a GC Pooling International Maximum Quality Basket Repo (“GC Pooling INT MXQ Basket Repo“)**

[...]

#### **3.2.3.4 Re-use**

Further use of the securities assigned and claims transferred to the buyer under a GC Pooling INT MXQ Basket Repo transaction is only permissible if the terms of CBL or any relevant TPCM regarding further use of the securities assigned and claims transferred are fulfilled. In such case, the securities assigned or claims transferred to such buyer may be

- [...]
- pledged or transferred under other bilateral collateral transactions

by such buyer during the term of the underlying GC Pooling INT MXQ Basket Repo.

[...]

### **3.2.4 Specifications for a GC Pooling Repo on a GC Pooling Single Issuer Basket Repo (“GC Pooling Single Issuer Basket Repo“)**

[...]

#### **3.2.4.4 Re-use**

Further use of the securities assigned and claims transferred to the buyer under a GC Pooling Single Issuer Basket Repo transaction is only permissible if the terms of CBL or any relevant TPCM regarding further use of the securities assigned and claims transferred are fulfilled. In such case, the securities assigned or claims transferred to such buyer may be assigned or transferred as collateral in the same Trading Currency under further GC Pooling Single Issuer Basket Repos transactions by such buyer during the term of the underlying GC Pooling Single Issuer ~~Equity~~ Basket Repo.

### **3.2.5 Specifications for a GC Pooling Repo on a GC Pooling Green Bond Basket Repo (“GC Pooling Green Bond Basket Repo“)**

For a GC Pooling Green Bond Basket Repo, the provisions for a GC Pooling ECB Basket Repo under Number 3.2.1 shall apply accordingly. ~~However, the possibility of pledging assigned securities or transferred claims to the German Central Bank (Deutsche Bundesbank) or the Central Bank of Luxembourg (Banque central du Luxembourg) as stipulated in Number 3.2.1.4 Sentence 2 is excluded.~~

### **3.3 Select Invest**

[...]

#### **3.3.3 Obligation to Ensure Inclusion in Clearing by Eurex Clearing AG**

- (1) Participants between which a Select Invest Repo has been concluded shall be mutually obligated to take all necessary steps required of them in order to ensure the inclusion of the respective Select Invest Repo in the clearing by Eurex Clearing AG on the contractually agreed ~~Starting D~~date of the Front Leg.
- (2) The respective Select Invest Participant, in particular, is obligated to ensure that the funds available in the cash account used for trading Select Invest Repos at CBL pursuant to Number 2.2 Paragraph (7) lit. b) are sufficient to comply with its obligation to pay the buy price arising from the Select Invest Repo until a pre-defined time on the contractually agreed ~~Starting D~~date of the Front Leg (“**Pre-Funding Cut-off Time**”). If the Select Invest Participant did not comply with its obligation to make sufficient funds available in the CBL account until the Pre-Funding Cut-off Time on the agreed ~~Starting D~~date of the Front Leg, or

if Eurex Clearing AG for other valid reasons did not accept a Select Invest Repo for novation until the Pre-Funding Cut-off Time, no further attempts for novating the Select Invest Repo will be conducted by Eurex Clearing AG. Such Select Invest Repos are deemed to be cancelled automatically by Eurex Repo with no further mutual obligations of the Participants. The Pre-Funding Cut-off Time will be published on the website of Eurex Repo and can be changed from time to time with prior notification to the Participants of Eurex Repo.

[...]

- (4) A Select Invest Participant may request Eurex Repo to process the Select Invest Repos according to an “**Early Cash Sweep**” time schedule with shortened trading times for Select Invest Transactions with same-day settlement and a shortened Pre-Funding Cut-off Time for all Select Invest Transactions. The request can be made per GC Pooling currency. The Early Cash Sweep times are standardized for all Select Invest Participants who opted-in and will be published on the website of Eurex Repo.

[...]

### **3.3.5 Cancellation by Mutual Agreement**

- (1) If the Participants intend to cancel a Select Invest Repo, such Participants must request such cancellation by concurrent non-revocable declaration vis-à-vis Eurex Repo. The declarations must be directed to the following address via e-mail:  
~~funcelp@eurexrepo.com~~.Repo.Trading@eurex.com.

[...]

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