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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

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[...]

## **Chapter IV Clearing of Transactions at Eurex Repo GmbH (Eurex Repo)**

[...]

### **Part 2 Clearing of Transactions at Eurex Repo GmbH**

[...]

#### **2.2 General Provisions**

[...]

- (2) The procedure for delivery and payment resulting from Eurex Repo Transactions, the following provisions shall apply in addition to Chapter I, Part 1, Numbers 1.2.5 and 1.4:

[...]

- (d) Delivery and payment with regard to GC Pooling Repo transactions:

[...]

With regard to GC Pooling transactions settled in Euro on a Business Day other than the trade date, any delivery or payment incumbent on the Clearing Member must be made available for settlement in such a way that the Clearing Member is able to fulfil its obligations vis-à-vis Eurex Clearing AG for the relevant day of performance during the first Same Day Settlement run of the day ("**SDS1**") of Clearstream Banking AG. With regard to GC Pooling transactions settled in ~~currencies other than Euro~~U.S. Dollar on a Business Day other than the trade date, any delivery or payment incumbent on the Clearing Member must be made available for settlement in such a way that the Clearing Member is able to fulfil its obligations vis-à-vis Eurex Clearing AG until 3:00 p.m. CET on the relevant day of performance. With regard to GC Pooling transactions settled in currencies other than Euro or U.S. Dollar on a Business Day other than the trade date, any delivery or payment incumbent on the Clearing Member must be made available for settlement in such a way that the Clearing Member is able to fulfil its obligations vis-à-vis Eurex Clearing AG until 11:30 a.m. CET on the relevant day of performance.

[...]

**2.6**

**Failure to Deliver**

(1) Any failure to make a payment or delivery when due shall be governed by the following procedure:

(a) Failure to Deliver by the delivery day of the Front Leg:

[...]

If, as opposed to the provisions in Chapter IV Number 2.2 Paragraph (2) (d), a Clearing Member does not comply with its obligation to perform during SDS1 with regard to GC Pooling transactions in Euro or until 3:00 p.m. CET with regard to GC Pooling transactions in U.S. Dollar or until 11:30 a.m. CET with regard to GC Pooling transactions in currencies other than Euro and U.S. Dollar respectively, it may – irrespective of the above provision – be in intraday default. To the extent a Clearing Member is in intraday default, Eurex Clearing AG may charge an expense allowance of EUR 2,000 for each defaulting GC Pooling Repo Transaction to cover its operative additional expenditure. Furthermore, Eurex Clearing AG shall be entitled to invoice the Clearing Member – until such point in time on which the obligation to perform is fulfilled – for any interim financing costs incurred, up to the value of the STOXX GC Pooling EUR ON Index (“**SGCPON**”) published by Bloomberg or Reuters plus 50 basis points p.a., in relation to the value of the underlying GC Pooling Transaction or the due cash amount respectively.

(b) Failure to Deliver by the delivery day of the Term Leg

[...]