

\*\*\*\*\*

AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED;

DELETIONS ARE CROSSED OUT

\*\*\*\*\*

[...]

### **3. GC Pooling® Repo Segment**

[...]

#### **3.2 Baskets for GC Pooling Repo**

[...]

##### **3.2.5 GC Pooling Cheapest to Deliver Basket (“GC Pooling CTD Basket”)**

[...]

##### **3.2.5.5 GC Pooling Cheapest to Deliver EU Basket (“GC Pooling CTD EU Basket”)**

The GC Pooling CTD 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 currency for the GC Pooling CTD EU Basket Repo is EUR.

[...]

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