

\*\*\*\*\*

AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED;

DELETIONS ARE CROSSED OUT

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[...]

## 2. Special and GC Repo Segment

### 2.1 GC Repo

[...]

#### 2.1.31 Green Bond High Quality 10 Years GC Basket (“Green Bond HQ 10 Years GC Basket”)

[...]

In addition, the Green Bond HQ 10 Years GC Basket consists of any securities admitted for collateralisation of open market operations (eligible assets database / (E.A.D. List) by the European Central Bank (ECB). The E.A.D. list is available on:

<https://www.ecb.europa.eu/mopo/coll/assets/html/list-MID.en.html> ~~List of eligible marketable assets (europa.eu).~~

#### 2.1.32 Green Bond High Quality GC Basket (“Green Bond HQ GC Basket”)

[...]

In addition, the Green Bond HQ GC Basket consists of any securities admitted for collateralisation of open market operations (eligible assets database / (E.A.D. List) by the European Central Bank (ECB). The E.A.D. list is available on:

<https://www.ecb.europa.eu/mopo/coll/assets/html/list-MID.en.html> ~~List of eligible marketable assets (europa.eu).~~

[...]

## 2.2 Special Repo

### 2.2.1 Securities for Special Repo

The securities available for Special Repo include all those securities which are ~~contained in this Basket Specifications in section 2.1 for GC Repo, which are not excluded from being defined as eligible as collateral by the definition in pursuant to the Basic Principles in Number section 1~~ and which are shown as tradable instrument within the system of Eurex Repo GmbH. Additional securities with a minimal issue size of 10 million Euros or British Pound can be made available for Special Repo on an individual basis.

### 2.2.2 Technical setup of Special Repo

[...]

#### 2.2.2.1 ~~Special Basket~~

~~The Special Basket encompasses all Euro denominated debt securities of Eurex Repo GC Baskets as well as of additional securities except of securities with the ISIN prefix AT, BE, DE, ES, FI, FR, GB, IE, IT, NL and PT.~~

#### 2.2.2.21 Special AT Basket

The Special AT Basket encompasses all Euro denominated Austrian debt securities of ~~Eurex Repo~~ GC Baskets pursuant to Number 2.1 as well as ~~additional of the securities with the ISIN prefix AT~~ available for Special Repo pursuant to Number 2.2.1.

#### 2.2.2.32 Special BE Basket

The Special BE Basket encompasses all Euro denominated Belgian debt securities of ~~Eurex Repo~~ GC Baskets pursuant to Number 2.1 as well as ~~additional of the securities with the ISIN prefix BE~~ available for Special Repo pursuant to Number 2.2.1.

#### 2.2.2.43 Special DE Basket

The Special DE Basket encompasses all Euro denominated German debt securities of ~~Eurex Repo~~ GC Baskets pursuant to Number 2.1 as well as ~~additional of the securities with the ISIN prefix DE~~ available for Special Repo pursuant to Number 2.2.1.

#### **2.2.2.4**    **Special DK Basket**

The Special DK Basket encompasses all Euro denominated Danish debt securities of GC Baskets pursuant to Number 2.1 as well as of the securities with the ISIN prefix DK available for Special Repo pursuant to Number 2.2.1.

#### **2.2.2.5**    **Special ES Basket**

The Special ES Basket encompasses all Euro denominated Spanish debt securities of ~~Eurex Repo~~ GC Baskets pursuant to Number 2.1 as well as ~~additional of the~~ securities with the ISIN prefix ES available for Special Repo pursuant to Number 2.2.1.

#### **2.2.2.6**    **Special EU Basket**

The Special EU Basket encompasses all Euro denominated debt securities of GC Baskets pursuant to Number 2.1 as well as of the securities with the ISIN prefix EU available for Special Repo pursuant to Number 2.2.1.

#### **2.2.2.67**    **Special FI Basket**

The Special FI Basket encompasses all Euro denominated Finnish debt securities of ~~Eurex Repo~~ GC Baskets pursuant to Number 2.1 as well as ~~additional of the~~ securities with the ISIN prefix FI available for Special Repo pursuant to Number 2.2.1.

#### **2.2.2.78**    **Special FR Basket**

The Special FR Basket encompasses all Euro denominated French debt securities of ~~Eurex Repo~~ GC Baskets pursuant to Number 2.1 as well as ~~additional of the~~ securities with the ISIN prefix FR available for Special Repo pursuant to Number 2.2.1.

#### **2.2.2.89**    **Special GB Basket**

The Special GB Basket encompasses all British Pound denominated British debt securities of ~~Eurex Repo~~ GC Baskets pursuant to Number 2.1 as well as ~~additional of the~~ securities with the ISIN prefixes GB and XS available for Special Repo pursuant to Number 2.2.1.

### **2.2.2.910 Special IE Basket**

The Special IE Basket encompasses all Euro denominated Irish debt securities of ~~Eurex Repo~~ GC Baskets pursuant to Number 2.1 as well as ~~additional of the~~ securities with the ISIN prefix IE available for Special Repo pursuant to Number 2.2.1.

### **2.2.2.1011 Special IT Basket**

The Special IT Basket encompasses all Euro denominated Italian debt securities of ~~Eurex Repo~~ GC Baskets pursuant to Number 2.1 as well as ~~additional of the~~ securities with the ISIN prefixes IT and XS available for Special Repo pursuant to Number 2.2.1.

### **2.2.2.12 Special LU Basket**

The Special LU Basket encompasses all Euro denominated Luxembourg debt securities of GC Baskets pursuant to Number 2.1 as well as of the securities with the ISIN prefix LU available for Special Repo pursuant to Number 2.2.1.

### **2.2.2.113 Special NL Basket**

The Special NL Basket encompasses all Euro denominated Dutch debt securities of ~~Eurex Repo~~ GC Baskets pursuant to Number 2.1 as well as ~~additional of the~~ securities with the ISIN prefix NL available for Special Repo pursuant to Number 2.2.1.

### **2.2.2.14 Special NO Basket**

The Special NO Basket encompasses all Euro denominated Norwegian debt securities of GC Baskets pursuant to Number 2.1 as well as of the securities with the ISIN prefix NO available for Special Repo pursuant to Number 2.2.1.

### **2.2.2.152 Special PT Basket**

The Special PT Basket encompasses all Euro denominated Portuguese debt securities of ~~Eurex Repo~~ GC Baskets pursuant to Number 2.1 as well as ~~additional of the~~ securities with the ISIN prefix PT available for Special Repo pursuant to Number 2.2.1.

### **2.2.2.16 Special SE Basket**

The Special SE Basket encompasses all Euro denominated Swedish debt securities of GC Baskets pursuant to Number 2.1 as well as of the securities with the ISIN prefix SE available for Special Repo pursuant to Number 2.2.1.

### **2.2.2.17 Special XS Basket**

The Special XS Basket encompasses all Euro denominated debt securities of GC Baskets pursuant to Number 2.1 as well as of the securities with the ISIN prefix XS available for Special Repo pursuant to Number 2.2.1. The Italian and British debt securities are excluded from the Special XS Basket.

[...]

## **3. GC Pooling® Repo Segment**

[...]

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

#### **3.2.1 GC Pooling ECB Basket**

[...]

Such list is available at: <https://www.ecb.europa.eu/mopo/coll/assets/html/list-MID.en.html>  
<http://www.ecb.int/mopo/assets/assets/html/index.en.html>.

[...]

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

[...]

Such list is available at: <https://www.ecb.europa.eu/mopo/coll/assets/html/list-MID.en.html>  
<http://www.ecb.int/mopo/assets/assets/html/index.en.html>.

[...]

[...]

### 3.2.4 GC Pooling Equity Basket (“GC Pooling Equity Basket”)

[...]

Additional requirements for the admission of securities in the GC Pooling Equity Basket or their exclusion from the GC Pooling Equity Basket shall be defined by the agreements of CmaX. In particular, all securities which are direct own issues of a specific participant shall be excluded from the basket for such participant. Issues of companies affiliated with the respective participant within the meaning of § 15 German Stock Corporation Act or comparable principles, shall insofar not be regarded as own issues. As a general rule, equities are temporarily excluded from the eligibility list and substituted prior to corporate actions ~~which do not represent payment events~~. The timely return of equities transferred within the Front Leg or due to substitution for the purpose of exercising rights remains in the sole responsibility of the participant.

[...]

[...]

### 3.2.6 GC Pooling Green Bond Basket

In respect of the GC Pooling Green Bond Basket, Number 3.2.1 applies accordingly. In addition to the prerequisites pursuant to Number 3.2.1, solely debt securities that have been classified by data provider WM Datenservice as sustainable bonds taking into account renewable energies or sustainable waste management or preservation of biodiversity or sustainable land utilization etc. will be included in the GC Pooling Green Bond Basket.

[...]

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