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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED;

DELETIONS ARE CROSSED OUT

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[…]

2. Special and GC Repo Segment

[…]

2.3 Terms in the Special and GC Repo Segment

The date specified by the participants for the Front Leg ("start date") and the Term Leg ("end date") determine the term of the Special and GC Repo.

The start date and the end date of a Special and GC Repo must always be a trading day. The start date of a Special and GC Repo may be the day on which the transaction was entered into or any other day during the subsequent 1094 days. The latest possible end date for a Special and GC Repo is the last trading day within the 1095~~741~~ calendar days following the day upon which the Special and GC Repo is entered into.

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~~start date~~ of the Special and GC Repo was entered into and may, also as Partial Return or Partial Recall, be subject to the following provisions during its term

[…]

[…]

3. GC Pooling® Repo Segment

[…]

3.3 Terms in the GC Pooling Repo Segment

[…]

The start date and the end date of a GC Pooling Repo has to be a trading day. The start date of the GC Pooling Repo may be the day on which the transaction of the GC Pooling Repo was entered into or any other day during the subsequent 1094 days365 days or 366 days in case of a leap year. The latest possible end date for a GC Pooling Repo is the last trading day within the 741 1095 calendar days following the day upon which the GC Pooling Repo is entered into.

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 transactionstart date 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

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