

Chapter II of the Clearing Conditions of Eurex Clearing AG

# Transactions Concluded at Eurex Deutschland and Eurex Zürich

(Eurex Exchanges)

As of 12.02.2018

|                                          |                  |
|------------------------------------------|------------------|
|                                          | Eurex04e         |
| Clearing Conditions of Eurex Clearing AG | As of 12.02.2018 |
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AMENDMENTS ARE MARKED AS FOLLOWS:  
 INSERTIONS ARE UNDERLINED,  
 DELETIONS ARE CROSSED OUT.

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[...]

## Part 2 Clearing of Futures Contracts

[...]

### 2.4 Clearing of Index Futures Contracts

The following provisions shall apply to the Clearing of Index futures contract transactions specified in Number 1.3 of the Eurex Contract Specifications.

#### 2.4.1 Payment Procedures

All payments shall be made on the Business Day following the final settlement day (Number 1.3.4 of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich). An exception are payments in Japanese Yen (JPY) in MSCI Index Futures contracts, which shall be made two Business Days after the final settlement day. All Clearing Members must ensure their ability to effect payments on the due date thereof by having sufficient credit balances in the RTGS Account or the euroSIC Account; for SMI Futures contracts, SLI<sup>®</sup> Futures contracts and for SMIM<sup>®</sup> Futures contracts, respective credit balances on the SIC Account shall be ensured.

[...]

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