

Chapter II of the Clearing Conditions of Eurex Clearing AG

Transactions Concluded at Eurex Deutschland

(Eurex Exchange)

As of 27.09.2021

AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

[...]

Part 2 Clearing of Futures Contracts

The following provisions shall apply to the clearing of Eurex Transactions that are futures contract transactions specified in Number 1 of the Eurex Contract Specifications (“**Futures Contracts**”).

[...]

2.23 Clearing of Bond Index Futures Contracts

The following provisions shall apply to the Clearing of Bond Index Futures Contracts specified in Number 1.234 of the Eurex Contract Specifications.

2.23.1 Payment Procedures

To the extent not provided otherwise, all payments shall be made on the Business Day following the final settlement day (Number 1.234.4 of the Eurex Contract Specifications). 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.

2.23.2 Final Settlement Price

The final settlement price of the Index Futures Contracts will be determined by Eurex Clearing AG (pursuant to Number 1.234.4 of the Eurex Contract Specifications) at the final settlement day of a contract.

- (1) With respect to the ~~Bloomberg Barclays MSCI-EURO-STOXX 50® Corporate Bond~~ Index Futures Contracts on ~~total return indices~~Price Indices, the closing value of the ~~underlying total return price~~ index on the last trading day shall be decisive.

[...]

[...]
