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**MODIFICATIONS ARE MARKED AS FOLLOWS:**

**INSERTIONS ARE UNDERLINED**

**DELETIONS ARE CROSSED OUT**

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[...]

## **Chapter I General Provisions**

[...]

### **Part 3 Margin and Security Interest Rights**

[...]

#### **3.4 Margin in the form of Securities and Book-Entry Securities (Wertrechte)**

(1) [...]

(2) [...]

(3) The Clearing Member shall provide the collateral required pursuant to Paragraph 1 by granting a lien in favour of Eurex Clearing AG on all securities deposited in its pledged securities account through an appropriate pledge agreement. The Clearing Member shall notify Clearstream Banking AG or SegalIntersettle AG of the execution of such a pledge agreement. To the extent that the Clearing Member provides the collateral in book-entry securities, such book-entry securities shall be assigned to Eurex Clearing AG; the foregoing provisions shall apply mutatis mutandis. In deviation to Paragraph 1, a Clearing Member may also provide securities by pledge or assignment by using the Collateral Management System Xemac® („Xemac”) of Clearstream Banking AG on the basis of the applicable provisions of the Special Conditions for Collateral Management (“SC Xemac”). The requirement of Paragraph 1 Sentence 2 applies as well. In connection with the provision of margin vis-à-vis Eurex Clearing AG via Xemac, a Clearing Member may also use securities or book-entry securities which it has received as collateral – in accordance with Number 3.3.1 of the Terms and Conditions for Participation and Trading on Eurex Repo GmbH – in relation to GC Pooling ECB Basket Repo transactions (Re-use within the meaning of No. 28 Paragraph 1 (b) SC Xemac). In deviation to Paragraph 1 Sentence 1, a Clearing Member participating in the trading of GC Pooling

Repos and using the Re-use related type of contract in Xemac may, upon request, provide margin in Xemac also via the account of a settlement institution within the meaning of Chapter IV Number 1.1.2 Paragraph 2 b), provided that such settlement institution is domiciled in Germany.

- (4) Securities or book-entry securities shall be deposited as follows: The Clearing Member shall instruct Clearstream Banking AG or SegalIntersettle AG in good time to transfer the securities to its pledge account at Clearstream Banking AG or SegalIntersettle AG. Clearstream Banking AG or SegalIntersettle AG shall then inform Eurex Clearing AG of such transfer. Eurex Clearing AG will thereupon credit the value or the Number of securities to the collateral clearing account (Number 4.4) of the Clearing Member and take such deposit into consideration when assessing the margin required to be maintained immediately after notification through Clearstream Banking AG or by SegalIntersettle AG, provided that such notification is issued no later than the point in time determined by Eurex Clearing AG for the respective market. In case the securities or book-entry securities not accepted as margin are transferred to the trust deposit, Eurex Clearing AG shall arrange for a refund. In connection with the provision of margin via Xemac, the procedures specified in SC Xemac shall apply.

(5) [...]

(6) [...]

(7) [...]

[...]

## Chapter II Transactions at Eurex Deutschland and Eurex Zürich (Eurex Exchanges)

[...]

### Part 2 Clearing of Futures Contracts

[...]

#### 2.2 Clearing of Money Market Futures contracts

The following Numbers shall rule the Clearing of transactions of Futures contracts which have been named in Number 1 of the Contract Specifications for Futures contracts and Options contracts at Eurex Deutschland and Eurex Zürich.

##### 2.2.1 Procedures in Payment

[...]

##### 2.2.2 Final Settlement Price

(1) [...]

(2) [...]

(3) The final settlement price will be determined by ~~commercially~~ rounding the EONIA average interest rate as well as the reference interest rate EURIBOR calculated for Three Month cash deposits ~~up~~ to three decimal places the next possible price range (0.005; 0.01 or a multiple) and by subtracting the amount from 100. When rounding to the third decimal place, the following procedure shall be used. If the value of the fourth decimal place lies between 1 and 5, the third decimal place shall be rounded down; if the value of the fourth decimal place lies between 6 and 9, the third decimal place shall be rounded up. (Example: If a EURIBOR interest rate is determined at 1.2235, it shall be rounded down to 1.223 and this amount be subtracted from 100).

[...]