

\*\*\*\*\*

AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

\*\*\*\*\*

[...]

## Chapter II Transactions Concluded at Eurex Deutschland and Eurex Zürich (Eurex Exchange)

[...]

### Part 2 Clearing of Future Contracts

#### 2.8 ~~Deleted~~

##### ~~Clearing of Inflation Futures Contracts~~

~~The following provisions shall apply to the Clearing of futures contract transactions in the Euro Inflation Futures as specified in Number 1.8 of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich~~

##### ~~2.8.1 Payment Procedures~~

~~All payments are effected on the Business Day following the final settlement day (Number 1.8.4 of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich). All Clearing Members have to ensure their capacity to pay on the due date by a respective credit on the RTGS Accounts or on the euroSIC Account~~

##### ~~2.8.2 Final Settlement Price~~

~~(1) For the Euro Inflation Futures Contracts, the final settlement price shall be determined by Eurex Clearing AG on the final settlement day (Number 1.8.4 Paragraph 1 of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich) of a contract on the basis of the unrevised harmonised index of consumer prices of the Euro zone excluding tobacco (HICP) published by Eurostat on this day. The publication of the HICP shall be carried out on a regular basis during the calendar month following the calculation period.~~

~~(2) The final settlement price of a Euro Inflation Futures Contract shall be calculated in percent with four decimal places on the basis 100 minus the yearly inflation rate of~~

the 12-month period preceding the contract month (calculation period) of the unrevised harmonised index of consumer prices of the Eurozone excluding tobacco (also rounded to four decimal places). The formula to calculate the Final Settlement Price of the maturing contract month is as follows:

$$FSP_t = 100 - (100 * (HICP_{t-1}/HICP_{t-13} - 1))$$

$FSP_t$  — Final Settlement Price for the current contract month t

$HICP_{t-1}$  — unrevised harmonised index of consumer prices of the Eurozone excluding tobacco for the calendar month t-1

$HICP_{t-13}$  — unrevised harmonised index of consumer prices of the Eurozone excluding tobacco for the calendar month t-13

(3) In case a publication of the unrevised harmonised index of consumer prices of the Eurozone excluding tobacco by Eurostat does not take place on the provided final settlement day or later than one calendar month after the relevant reporting period, the final settlement price (rounded to two decimal places) shall be calculated by means of the flash estimate of the inflation rate of the Eurozone including tobacco published by Eurostat (Monetary Union Index of Consumer Prices — MUICPY/Y) as follows:

$$FSP_t = 100 - [HICP_{Y/Y,t-2} + (MUICP_{Y/Yet-1} - MUICP_{Y/Y,t-2})]$$

$FSP_t$  — Final Settlement Price for the current contract month t

$HICPY/Y_{t-2}$  — Inflation rate of the harmonised consumer price index of the Eurozone excluding tobacco for the calendar month t-2

$MUICP_{Y/Yet-1}$  — Estimated inflation rate of the Eurozone for the calendar month t-1

$MUICP_{Y/Y,t-2}$  — Inflation rate of the Eurozone for the calendar month t-2

The flash estimate shall be published by Eurostat as of the end of the relevant calendar month respectively at the beginning of the following calendar month. In this case, there shall be no adjustment of the final settlement price when publishing the value of the unrevised harmonised index of consumer prices of the Eurozone excluding tobacco even in case of a deviation

### 2.8.3 — Fulfilment, Delivery

Open Positions of the last trading day shall be settled by a remaining amount which is credited to or debited from the internal cash account of the Clearing Member pursuant to Chapter I Part 1 Number 4.3. The amount to be entered shall be calculated on the final settlement day (Number 1.8.4 of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich) by means of the difference between the final settlement price of a contract and its daily settlement price of the previous Business Day, provided that the positions have already existed on the previous day. For positions opened on the last trading day, the amount to be entered shall be calculated by the difference between the final settlement price and the trading price. The

cash settlement pursuant to Sentence 1 shall then be carried out on the fulfilment day; this is the Business Day following the final settlement day.

[...]

### 2.1.2 Daily Settlement Price

[...]

Contract	Reference Time (CET)
[...]	[...]
HURRICANE FUTURES	22:00
[...]	[...]

[...]

### 2.13 ~~[Deleted]~~

#### ~~Clearing of Hurricane Future Contracts~~

~~The following provisions shall apply to the Clearing of Hurricane Futures contract transactions specified in Number 1.13 of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich~~

#### ~~2.13.1 Payment Procedures~~

~~All payments shall be made on the Business Day following the final settlement day (Number 1.13.5 of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich). All Clearing Members must ensure their ability to effect payments on the due date thereof by having sufficient credit balances in the account arranged therefore~~

#### ~~2.13.2 Final Settlement Price~~

~~The final settlement price of Hurricane Futures contracts shall be determined by Eurex Clearing AG on the final settlement day (Number 1.13.5 of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich) of a contract.~~

~~(1) For Hurricane Futures contracts, the amount of damage indicated in a PCS report, with reference to a qualified event (Number 1.13.1 of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich) shall be relevant.~~

~~(2) The final settlement price shall be determined as follows:~~

~~The contract shall be settled with USD 10,000, if~~

- ~~a) a preliminary report of PCS for a qualified event indicates a damage amount which is equal to or higher than 110% of the respective allowance threshold, or~~
- ~~b) within 30 months upon beginning of the contract risk period a final report of PCS indicates a damage amount which is equal to or higher than the respective allowance threshold, or~~
- ~~c) on the last Business Day of the 30<sup>th</sup> month upon beginning of the contract risk period the most recent preliminary PCS report for a qualified event indicates a damage amount which is equal to or higher than the respective allowance threshold.~~

~~In all other cases, the contract shall be calculated on the final settlement day with a final settlement price of USD 0.10~~

### ~~2.13.3 Fulfilment~~

~~Open positions of the last trading day of a contract shall be settled on the Business Day after the final settlement day by a remaining amount which shall be credited to or debited from the internal cash account of the Clearing Member pursuant to Chapter I Part 1 Number 4.3. The booking amount shall be calculated on the basis of the difference between the final settlement price of a contract and its daily settlement price of the preceding Business Day. For positions opened on the last trading day, the booking amount shall be calculated on the basis of the difference between the final settlement price and the trading price~~

[...]