

Chapter I of the Clearing Conditions of Eurex Clearing AG

General Provisions

As of 03.04.2023

AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED,

DELETIONS ARE CROSSED OUT.

[...]

Part 1 General Clearing Provisions

1 General Rules

[...]

1.8 No Clearing of OTC Interest Rate Derivative Transactions for U.S. Persons;

1.8.1 In relation to OTC Interest Rate Derivative Transactions, the Clearing Member (other than any OTC IRS U.S. Clearing Member and subject to Number 1.8.7 below) represents and warrants by way of an independent guarantee and irrespective of fault (*selbstständiges, verschuldensunabhängiges Garantieverprechen*) to Eurex Clearing AG that, at the time it enters into a Clearing Agreement and each time when entering into an OTC Interest Rate Derivative Transaction, it

[...]

1.8.7 Notwithstanding the provisions under Number 1.8.1 above, an OTC IRS U.S. Clearing Member represents and warrants by way of an independent guarantee and irrespective of fault (*selbstständiges, verschuldensunabhängiges Garantieverprechen*) to Eurex Clearing AG that it will not submit any a zero coupon inflation swaps as defined under Chapter VIII Part 2 Number 2.1.3 of the Clearing Conditions for Clearing to Eurex Clearing AG.

[...]
