

Chapter II of the Clearing Conditions of Eurex Clearing AG

Transactions Concluded at Eurex Deutschland

(Eurex Exchange)

As of 01.04.2019

AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

[...]

Part 2 Clearing of Futures Contracts

[...]

2.3 Clearing of Fixed Income Futures contracts

[...]

2.3.1 Delivery and Payment Procedures

[...]

If the second Business Day after the notification day is a Business Day following ~~Good Friday, Easter Monday or~~ Labour Day and if, with respect to the security to be delivered, a corporate action pursuant to Chapter V Part 2 Number 2.3 Paragraph (2) (c) or (e) is to be carried out on one of these holidays, all physical deliveries and payments shall be performed on the third Business Day after the notification day.

[...]

2.3.5 Failure to Deliver

[...]

(7) Eurex Clearing AG will not assert the contractual penalty if securities are not delivered on the first Business Day following ~~Good Friday, Easter Monday or~~ Labour Day and if, with respect to these securities, a corporate action pursuant to Chapter V Part 2 Number 2.3 Paragraph (2) (c) or (e) is to be carried out on one of these holidays.

[...]

2.5 Clearing of Futures Contracts of Exchange Traded Fund Shares

[...]

2.5.1 Delivery and Payment Procedures

(1) [...]

If the second Business Day after the last trading day of the contract is a Business Day following ~~Good Friday, Easter Monday or~~ Labour Day and if, with respect to the security to be delivered, a corporate action pursuant to Chapter V Part 2 Number 2.3 Paragraph (2) (c) or (e) is to be carried out on one of these holidays, all physical deliveries and payments shall be performed on the third Business Day after the last trading day of the contract.

[...]

2.7 Clearing of Futures Contracts on Shares

[...]

2.7.1 Delivery and Payment Procedures

[...]

(3) If the second Business Day as referenced in Paragraph 2 is a Business Day following ~~Good Friday, Easter Monday or~~ Labour Day and if, with respect to the security to be delivered, a corporate action pursuant to Chapter V Part 2 Number 2.3 Paragraph (2) (c) or (e) is to be carried out on one of these holidays, all physical deliveries and payments as well as all assignments and payments respectively shall be performed on the day following such Business Day.

[...]
