

Chapter II of the Clearing Conditions of Eurex Clearing AG

# Transactions Concluded at Eurex Deutschland

(Eurex Exchange)

As of 17.10.2022

\*\*\*\*\*

AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED,

DELETIONS ARE CROSSED OUT.

\*\*\*\*\*

[...]

## Part 2 Clearing of Futures Contracts

[...]

### 2.23 Clearing of Bond Index Futures Contracts

[...]

#### 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 1.23.4 of the Eurex Contract Specifications) at the final settlement day of a contract.

- (1) ~~With respect to the Bloomberg Barclays-MSCI Index Futures Contracts on total return indices, the closing value of the underlying total return index on the last trading day shall be decisive.~~
- (2) With respect to the Bloomberg Index Futures Contracts on total return indices, the closing value of the underlying total return index on the last trading day shall be decisive.
- (32) In case of extraordinary circumstances, especially (i) if the trading is interrupted due to technical problems, (ii) if the determined final settlement price does not reflect the true market conditions or (iii) if a price determination is not possible for other reasons, Eurex Clearing AG may determine the final settlement price at its reasonable discretion (*billiges Ermessen*).

[...]

\*\*\*\*\*