

Chapter VIII of the Clearing Conditions of Eurex Clearing AG

Clearing of OTC Interest Rate Derivative Transactions, and OTC NDF Transactions

As of 03.04.2023

AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED,

DELETIONS ARE CROSSED OUT

[...]

Part 1 **General Provisions**

[...]

1.7 **Certain Definitions**

In this Chapter VIII:

[...]

(13) "**TARGET Settlement Day**" means any day on which TARGET2 (the Trans-European Automated Real-time Gross Settlement Express Transfer system) (or any successor transfer system) is open for the settlement of payments in EUR. References in the OTC Trade Novation Report to "TARGET" in respect of any day shall be construed as references to a TARGET Settlement Day.

[...]

[...]
