Chapter II of the Clearing Conditions of Eurex Clearing AG

Transactions Concluded at Eurex Deutschland

(Eurex Exchange)

As of 16.06.2025

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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED;

DELETIONS ARE CROSSED OUT

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Part 2 Clearing of Futures Contracts

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2.5 Clearing of Futures Contracts on Exchange Traded Fund Shares

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2.5.4 Failure to Deliver

In the event that a Clearing Member fails to deliver the underlying security on the Contractual Settlement Date (as per Number 2.5.1) until the settlement cut-off time of the respective Settlement Location according to the instructions of Eurex Clearing AG, Chapter V Part 2 Number 2.2; shall apply accordingly. For the avoidance of doubt, Chapter V Part 2 Number 2.2.1 Paragraph (7) shall also apply accordingly for SIX SIS Late Settled Deliveries (as defined therein).

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2.7 Clearing of Single Stock Futures Contracts

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2.7.4 Failure to Deliver

In the event that a Clearing Member fails to deliver any securities to be delivered on the Contractual Settlement Date (as per Number 2.7.1) until the applicable settlement cut-off time of the relevant Settlement Location according to the instructions of Eurex Clearing AG, the provisions according to Chapter V Part 2 Number 2.2 shall apply accordingly. For the avoidance of doubt, Chapter V Part 2 Number 2.2.1 Paragraph (7) shall also apply accordingly for SIX SIS Late Settled Deliveries (as defined therein). In case of securities owed under Single Stock Futures Contracts with group ID IE02 the provisions of this Chapter II Part 3 Number 3.6.7 shall apply accordingly.

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Part 3 Clearing of Options Contracts

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3.5 Clearing of Options Contracts on Shares of Exchange-Traded Funds

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3.5.6 Failure to Deliver

In the event that a Clearing Member fails to deliver the underlying security (funds) on the Contractual Settlement Date (as per Number 3.5.1) until the respective settlement cut-off time of the Settlement Location according to the instructions of Eurex Clearing AG, the provisions of Chapter V Part 2 Number 2.2; shall apply accordingly. For the avoidance of doubt, Chapter V Part 2 Number 2.2.1 Paragraph (7) shall also apply accordingly for SIX SIS Late Settled Deliveries (as defined therein).

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3.6 Clearing of Options Contracts and Low Exercise Price Options on Shares

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3.6.6 Failure to Deliver

In the event that a Clearing Member fails to deliver the underlying security on the Contractual Settlement Date (as per Number 3.6.1) until the respective settlement cut-off time for the Settlement Location according to the instructions of Eurex Clearing AG, the provisions of Chapter V Part 2 Number 2.2 shall apply accordingly. For the avoidance of doubt, Chapter V Part 2 Number 2.2.1 Paragraph (7) shall also apply accordingly for SIX SIS Late Settled Deliveries (as defined therein). This Number 3.6.6 does not apply in case of securities resulting from Options Contracts or LEPOs with the assigned group ID GB11, GB14, IE11 and IE14.

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