

Chapter II of the Clearing Conditions of Eurex Clearing AG

Transactions Concluded at Eurex Deutschland

(Eurex Exchange)

As of 14.10.2019

	Eurex04e
Clearing Conditions of Eurex Clearing AG	As of 14.10.2019
	Page 2

AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

[...]

Part 2 Clearing of Futures Contracts

[...]

2.4 Clearing of Index Futures Contracts

[...]

2.4.2 Final Settlement Price

The final settlement price of the Index Futures contracts will be determined by Eurex Clearing AG (pursuant to Number 1.3.4 of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland) at the final payment day of a contract.

[...]

- (4) With respect to the EURO STOXX® 50 Index (Product ID: FESX and FESQ), EURO STOXX® Select Dividend 30 Index, EURO STOXX 50® Low Carbon Index, EURO STOXX 50® ex. Financials Index, iSTOXX® Europe Low Risk Factor (Net Return, EUR), iSTOXX® Europe Momentum Factor (Net Return, EUR), iSTOXX® Europe Quality Factor (Net Return, EUR), iSTOXX® Europe Size Factor (Net Return, EUR), iSTOXX® Europe Value Factor (Net Return, EUR), iSTOXX® Europe Carry Factor (Net Return, EUR), STOXX® Europe 50 Index, STOXX® Europe 600 Index, STOXX® Europe 600 ESG-X Index, STOXX® Europe Climate Impact Ex Global Compact Controversial Weapons & Tobacco Index, STOXX® Europe Large 200 Index, STOXX® Europe Mid 200 Index, STOXX® Europe Small 200 Index, EURO STOXX® Sector Index and STOXX® Europe 600 Sector Index, EURO STOXX® Index, EURO STOXX® Large Index, EURO STOXX® Mid Index, EURO STOXX® Small Index, and STOXX® Europe Select 50 Index ~~Options and~~ STOXX® Europe ESG Leaders Select 30 Index Futures contracts, the value of the respective index is based on the average of the respective STOXX indices calculations at that day from 11:50 a.m. until 12:00 noon CET.

[...]

	Eurex04e
Clearing Conditions of Eurex Clearing AG	As of 14.10.2019
	Page 3

[...]

Part 3 Clearing of Options Contracts

[...]

3.4 Clearing of Index Options Contracts

[...]

3.4.3 Final Settlement Price

[...]

- (4) With respect to the EURO STOXX® 50 Index, EURO STOXX® Select Dividend 30 Index, EURO STOXX 50® ex. Financials Index, STOXX® Europe 50 Index, STOXX® Europe 600 Index, STOXX® Europe Large 200 Index, STOXX® Europe Mid 200 Index, STOXX® Europe Small 200 Index and EURO STOXX® Sector Index and STOXX® Europe 600 Sector Index, EURO STOXX® Index, EURO STOXX® Large Index, EURO STOXX® Mid Index, EURO STOXX® Small Index, ~~Futures, and~~ STOXX® Europe ESG Leaders Select 30 Index and STOXX® Europe 600 ESG-X Index Options contracts, the value of the respective index is based on the average of the respective STOXX indices calculations at that day from 11:50 a.m. until 12:00 p.m. CET.

[...]

[...]
