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## Chapter II

### Transactions at Eurex Deutschland and Eurex Zürich (Eurex Exchanges)

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#### Part 2

#### Clearing of Futures Contracts

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#### 2.4 Clearing of Index Futures Contracts

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##### 2.4.2 Final Settlement Price

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

- (1) With respect to the DAX®, MDAX® and TecDAX® Futures contracts, the value of the respective index is based on the auction prices calculated by the electronic trading system of the Frankfurt Stock Exchange for those securities included in the respective index of an intraday auction determined by the management boards of the Eurex stock exchanges.
- (2) With respect to the OMXH25 Futures contracts, the value of the respective index is based on the average prices of the shares included in OMXH25, provided that those prices are based on a transaction with a minimum Number of the respective share included in the OMXH25, weighted after the volume of the transactions which are executed at the Helsinki Stock Exchange since the transaction beginning of the ongoing trade of the electronic trading system up to the final settlement day.
- (3) With respect to the SMI® Futures contracts, the value of the respective index is based on the prices calculated by means of the electronic trading system of virt-x during the opening auction for the securities and book-entry securities included in the SMI®. With respect to the SMIM® Futures contracts, the value of the respective index is based on the opening prices calculated by means of the electronic trading system of SWX Swiss Exchange respectively of virt-x for the securities and book-entry securities included in the SMIM®.
- (4) With respect to the DOW Jones EURO STOXX® 50 Index, [Dow Jones EURO STOXX® Select Dividend 30 Index](#), Dow Jones STOXX® 50 Index, Dow Jones STOXX® 600 Index, [Dow Jones STOXX® Large 200 Index](#), Dow Jones STOXX® Mid 200 Index, [Dow Jones STOXX® Small 200 Index](#) and Dow Jones EURO STOXX® Sector Index and Dow Jones STOXX® 600 Sector Index Futures contracts, the value of the respective index is based on the average of the respective Dow Jones STOXX indices calculations at that day from 11:50 a.m. until 12:00 noon. CET.

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## Part 3

### Clearing of Options Contracts

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#### 3.4 Clearing of Index Options Contracts

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##### 3.4.3 Final Settlement Price

- (1) With respect to the DAX<sup>®</sup>, MDAX<sup>®</sup> and TecDAX<sup>®</sup> Options contracts, the value of the respective index is based on the auction prices calculated by the electronic trading system of the Frankfurt Stock Exchange for those securities included in the respective index of an intraday auction determined by the management boards of the Eurex stock exchanges.
- (2) With respect to the OMXH25 Options contracts, the value of the respective index is based on the volume weighted average prices of the shares included in OMXH25, provided that those prices are based on a minimum Number of transactions in the respective shares executed in the electronic trading system of the Helsinki Stock Exchange during continuous trading on the final settlement day.
- (3) With respect to the SMI Futures contracts, the value of the respective index is based on the prices calculated by means of the electronic trading system of virt-x during the opening auction for the securities and book-entry securities included in the SMI. With respect to the SMIM<sup>®</sup> Options contracts, the value of the respective index is based on the opening prices calculated by means of the electronic trading system of the SWX Swiss Exchange respectively the of virt-x for the securities and book-entry securities included in the SMIM<sup>®</sup>.
- (4) With respect to the DOW Jones EURO STOXX<sup>®</sup> 50 Index, [Dow Jones EURO STOXX<sup>®</sup> Select Dividend 30 Index](#), [Dow Jones STOXX<sup>®</sup> 50 Index](#), [Dow Jones STOXX<sup>®</sup> 600 Index](#), [Dow Jones STOXX<sup>®</sup> Large 200 Index](#), [Dow Jones STOXX<sup>®</sup> Mid 200 Index](#), [Dow Jones STOXX<sup>®</sup> Small 200 Index](#) and Dow Jones EURO STOXX<sup>®</sup> Sector Index and Dow Jones STOXX<sup>®</sup> 600 Sector Index Futures contracts, the value of the respective index is based on the average of the respective Dow Jones STOXX indices calculations at that day from 11:50 a.m. until 12:00 p.m. CET.

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