

Chapter II of the Clearing Conditions of Eurex Clearing AG

Transactions Concluded at Eurex Deutschland

(Eurex Exchange)

As of 18.03.2024

AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED;

DELETIONS ARE CROSED OUT

Part 2 Clearing of Futures Contracts

[...]

2.4 Clearing of Index Futures Contracts

[...]

2.4.2 Final Settlement Price

[...]

- (5) With respect to Futures Contracts on the STOXX® Global Select Dividend 100 Index, the STOXX® USA 500 Indices, ~~and~~ the STOXX® Global Thematic Indices ~~and~~, the STOXX® Semiconductor 30 Index, the closing value of the respective index on the last trading day shall be decisive, subject to a correction in accordance with the last sentence of the paragraph (4) above.

[...]

- (12) With respect to the Futures Contracts on FTSE® EPRA Indices, the closing value of the respective index as calculated by FTSE International limited on the last trading day shall be decisive.

[...]
