

Chapter II of the Clearing Conditions of Eurex Clearing AG

Transactions Concluded at Eurex Deutschland

(Eurex Exchange)

As of 30.03.2026

AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED;

DELETIONS ARE CROSSED OUT

[...]

Part 2 Clearing of Futures Contracts

[...]

2.1 General Provisions

[...]

2.1.2 Daily Settlement Price

[...]

(4) Reference times

[...]

Contract	Reference Time (CE(S)T)
[...]	
FX Rolling Spot Futures Contracts	17:00
[...]	

[...]

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, 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.

[...]

2.12 ~~[Deleted] Clearing of FX Rolling Spot Futures Contracts~~

~~The following provisions shall apply to the Clearing of FX Rolling Spot Futures Contracts specified in Number 1.24 of the Eurex Contract Specifications.~~

2.12.1 ~~Subject Matter of the Contract~~

- (1) ~~An FX Rolling Spot Futures Contract is a perpetual Futures Contract without final maturity date on the purchase of units of a specific base currency against payment of units of a specific quote currency (Number 1.24.1 (1) of the Eurex Contract Specifications). Due to the perpetual nature of the FX Rolling Spot Futures Contracts, these contracts do not expire unless they are terminated by Eurex Clearing AG either (i) according to Number 2.12.6, as a result of a market integrity process ("MIP"), (ii) according to Number 2.12.7, as a result of a Termination of the Clearing Member by Eurex Clearing AG pursuant to Chapter I Part 1 Number 7, or (iii) according to Number 2.12.5, if such FX Rolling Spot Futures shall for any reason no longer be admitted for trading at the Eurex Exchange.~~
- (2) ~~In order to reflect the perpetual nature of FX Rolling Spot Futures, Eurex Clearing AG performs a daily swap point adjustment ("**Swap Point Adjustment**"). Such Swap Point Adjustment comprises a rebooking of all FX Rolling Spot Futures Contracts by using daily settlement prices according to Number 2.12.2 and re-opening prices according to Number 2.12.3. The Swap Point Adjustment results from the automatic close out of all existing FX Rolling Spot Futures Contracts at the settlement price and the re-opening thereof from the associated re-opening price. The trades required for such Swap Point Adjustment are processed at 17:00 CE(S)T of the next Business Day. The daily Swap point adjustment will not be performed for currency pairs where the next working day is a settlement holiday for either currency in the pair, or for OTC pairs that cross through USD if it is a settlement holiday for either currency in the pair or a USD settlement holiday on the next working day.~~
- (3) ~~Due to the perpetual nature of the FX Rolling Spot Futures there will be no final settlement price.~~

2.12.2 ~~Daily Settlement Price~~

~~The daily settlement price for the FX Rolling Spot Futures shall be determined by the STOXX FX Rolling Spot Mid Rate calculated by Stoxx Ltd. and determined at the reference time (as defined in Number 2.1.2) on a daily basis.~~

~~In case the determination of the daily settlement price according to aforementioned regulations is not possible or if the price so determined does not reflect the true market conditions, Eurex Clearing AG may determine the settlement price at its reasonable discretion (*billiges Ermessen*).~~

2.12.3 Re-Opening Price

~~The re-opening price of a FX Rolling Spot Future shall be determined by the STOXX FX Rolling Spot Tomorrow Next Open Rate calculated by Stoxx Ltd. and determined at the Reference Time (as defined in Number 2.1.2) on a daily basis.~~

~~In case the determination of the re-opening price according to aforementioned regulations is not possible or if the price so determined does not reflect the true market conditions, Eurex Clearing AG may determine the re-opening price at its reasonable discretion (*billiges Ermessen*).~~

2.12.4 Margin Requirements

(1) ~~The applicable Margin Type shall be the Initial Margin in accordance with the Eurex Clearing Prisma methodology.~~

(2) ~~The STM Variation Margin for FX Rolling Spot Futures shall reflect the Swap Point Adjustment. Its calculation therefore reflects the position opening conducted at the re-opening price at 17:00 CE(S)T of each Business Day.~~

2.12.5 Termination of FX Rolling Spot Futures by Eurex Clearing AG in case FX Rolling Spot Futures will no longer be admitted for trading at the Eurex Exchange

~~Eurex Clearing AG may terminate FX Rolling Spot Futures Contracts entered into between itself and a Clearing Member by giving notice to such Clearing Member specifying the day and time on which the termination shall be effective, if the relevant FX Rolling Spot Futures Contract shall for any reason no longer be admitted for trading at the Eurex Exchange. Upon such termination, all FX Rolling Spot Futures Contract entered into between Eurex Clearing AG and the respective Clearing Member shall be settled in cash. The Executive Board of Eurex Clearing AG may in this case determine the daily settlement price within its reasonable discretion.~~

2.12.6 Termination of FX Rolling Spot Futures by Eurex Clearing AG upon Request of a FX Rolling Spot Participant

- (1) ~~A Clearing Member may request from Eurex Clearing AG that Eurex Clearing AG terminates its FX Rolling Spot Futures Contracts according to the MIP as described in this Number 2.12.6, and a DC Market Participant, a DC With System Access and an Indirect Client Market Participant (such Clearing Members, DC Market Participant, DC With System Access and Indirect Client Market Participant which are parties to FX Rolling Spot Futures are hereinafter referred to as "FX Rolling Spot Participants") may request from Eurex Clearing AG that Eurex Clearing AG terminates its FX Rolling Spot Futures Contracts entered into with its Clearing Member and the FX Rolling Spot Futures Contracts with identical terms entered into between such Clearing Member and Eurex Clearing AG (such requests hereinafter each referred to as a "FX MIP Request"), provided that the market for FX Rolling Spot Futures on the orderbook of the Eurex Exchange ("Eurex Orderbook") do not provide for any or sufficient liquidity to close their FX Rolling Spot Futures positions in whole or in part.~~
- (2) ~~An FX MIP Request is only considered by Eurex Clearing AG if the average daily trading volume of the last 30 Business Days in the FX Rolling Spot Future for which the MIP is requested is below 50 contracts and in case of the FX Rolling Spot Future for the currency pair EUR/USD, if the average daily trading volume is below 100 contracts.~~
- (3) ~~A termination of FX Rolling Spot Futures Contracts for which such termination was requested for according to this Number 2.12.6 will always also result in the termination of FX Rolling Spot Futures Contracts between other FX Rolling Spot Participants and possibly Eurex Clearing AG regarding the FX Rolling Spot Futures Contracts with reciprocal terms to the contracts the termination was requested for. A MIP may affect every FX Rolling Spot Participant (not only Clearing Members).~~
- (4) ~~Adequate Attempts to Close of FX Rolling Spot Futures~~
- ~~An FX MIP Request will only be considered if the requesting FX Rolling Spot Participant has undertaken adequate attempts to close the respective FX Rolling Spot Futures before filing a FX MIP Request:~~
- a) ~~The FX Rolling Spot Participants must place orders for FX Rolling Spot Futures with reciprocal terms to those it wishes to close in the Eurex Orderbook. Such orders must be~~
- (i) ~~unmatched for three consecutive Business Days prior to the Business Day the FX MIP Request is filed;~~
- (ii) ~~unmatched for at least eight hours on each Business Day referred to in Number 2.12.6 (4) (a) (i);~~
- (iii) ~~at a rate 10 % better than the daily spot closing price (bid price at least 10 % higher or ask price at least 10 % lower than the daily spot close price). In case the daily spot closing price is not yet available then the previous day's spot close price shall be used as reference.~~

- ~~(iv) eligible to close all of the FX Rolling Spot Futures of the FX Rolling Spot Participant if the total number of such FX Rolling Spot Futures is below 1,000 or 1,000, or, if it is above 1,000 FX Rolling Spot Futures, at least 1,000 FX Rolling Spot Futures; and~~
- ~~b) the FX Rolling Spot Participant must request for quotes at the Eurex Exchange in order to close the FX Rolling Spot Futures they wish to close. Such request for quotes must~~
- ~~(i) take place at least once per day for at least three consecutive Business Days;~~
- ~~(ii) be eligible to close all of the FX Rolling Spot Futures of the respective tenor of the FX Rolling Spot Participant if the total number of such FX Rolling Spot Futures is below 1,000 or 1,000, or, if it is above 1,000 FX Rolling Spot Futures, at least 1,000 FX Rolling Spot Futures.~~

~~As the FX spot price may be subject to changes over the course of a Business Day, FX Rolling Spot Participants are permitted to cancel open FX Rolling Spot Future orders and re-submit new FX Rolling Spot Future orders without undue delay, and, when doing so, are deemed to fulfil the requirements of Number 2.12.6 (4) (a) regarding time, provided that the total time such orders are open meets such requirements.~~

~~**(5) FX MIP Request**~~

~~If adequate attempts to close FX Rolling Spot Futures as specified in Number 2.12.6 (4) did not result in the close of more than 5 per cent of the FX Rolling Spot Futures the orders and quotes specified in Number 2.12.6 (5) (a) and b) were related to, the FX Rolling Spot Participant may file a FX MIP Request via e-mail using the FX MIP Request form available on the Eurex Clearing Website. Such FX MIP Request will only be considered if the requesting FX Rolling Spot Participant provides Eurex Clearing AG with the following information in such form:~~

- ~~a) identity of the FX Rolling Spot Participant filing the FX MIP Request;~~
- ~~b) identity of its Clearing Member, if any;~~
- ~~c) the number and details of FX Rolling Spot Futures Contracts that the FX Rolling Spot Participant filing the FX MIP Request wishes to terminate.~~

~~**(6) First FX MIP Assessment**~~

Eurex Clearing AG will assess whether all requirements of Number 2.12.6 (4) and (5) are fulfilled ("**First FX MIP Assessment**"). If Eurex Clearing AG receives a FX MIP Request prior to 2:00 p.m. CE(S)T on a Business Day, such assessment will be completed on or before 6:00 p.m. CE(S)T that Business Day. If Eurex Clearing AG receives the FX MIP Request after 2:00 p.m. CE(S)T on a Business Day, such assessment will be completed by 12:00 p.m. CE(S)T on the following Business Day. Upon completion of the First FX MIP Assessment, Eurex Clearing AG will notify the applicant FX Rolling Spot Participant and, if applicable, his Clearing Member, by e-mail of the result of such assessment. If Eurex Clearing AG comes to the conclusion that one of the requirements of Number 2.12.6 (4) and/or (5) has not been fulfilled, it will provide reasons for its decision.

(7) First FX MIP Announcement

If Eurex Clearing AG finds that all requirements of Number 2.12.6 (4) and (5) are fulfilled, it will publicly announce on the Eurex Clearing Website that a FX MIP Request has been filed and determine the point in time the MIP is scheduled to take place ("**First FX MIP Announcement**") on the Business Day following the day of the First FX MIP Assessment at the latest. The MIP shall take place on the fifth Business Day after the Business Day of the First FX MIP Announcement. However, Eurex Clearing AG may at its sole discretion schedule a later point in time, if it deems it necessary to do so. In such First FX MIP Announcement, Eurex Clearing AG will disclose the FX Rolling Spot Futures Contracts which are subject to the MIP but neither the affected buy side or sell side nor the identity of the FX Rolling Spot Participant which has filed the FX MIP Request.

(8) Obligations of FX Rolling Spot Participants filing a FX MIP Request

a) Beginning with the earlier of

(i) two hours following the First FX MIP Announcement or

(ii) the end of the Business Day on which the First FX MIP Announcement took place

and until the end of the Business Day prior to the Business Day on which the MIP is scheduled to take place, the FX Rolling Spot Participant which has filed the FX MIP Request is obliged to fulfil the requirements of Number 2.12.6 (4) which applies *mutatis mutandis*.

b) Such FX Rolling Spot Participant further has to confirm vis-à-vis Eurex Clearing AG via e-mail using the FX MIP Request form available on the Eurex Clearing Website that it wishes to proceed with the MIP and the number of FX Rolling Spot Futures Contracts that it wishes to terminate by the MIP (limited by the number stated in the FX MIP Request and taking into account the FX Rolling Spot Futures Contracts which have been closed by means of previous inverse transactions by the latest on 07:00 p.m. CE(S)T on the Business Day prior to the Business Day on which the MIP is scheduled. Failure to make such confirmation in time will result in the rejection of the FX MIP Request. A rejected FX MIP Request may not be resumed by a FX Rolling Spot Participant.

~~(9) **Second FX MIP Assessment**~~

~~As soon as and only if the FX Rolling Spot Participant which has filed the FX MIP Request has made the confirmation referred to in Number 2.12.6 (8) (b), Eurex Clearing AG will assess whether such FX Rolling Spot Participant has fulfilled all requirements of Number 2.12.6 (8) (a) ("**Second FX MIP Assessment**"). Eurex Clearing AG will notify the FX Rolling Spot Participant and, if applicable, its Clearing Member, by e-mail of the result thereof.~~

~~(10) **Second FX MIP Announcement**~~

~~a) If the requirements of Number 2.12.6 (8) have not been fulfilled, Eurex Clearing will announce this on the Eurex Clearing Website. Upon such announcement, the FX MIP Request will be rejected.~~

~~b) If the requirements of Number 2.12.6 (8) have been fulfilled, Eurex Clearing will announce on the Eurex Clearing Website the number of FX Rolling Spot Futures Contracts and the respective side of such FX Rolling Spot Future (buy side/sell side) that will be subject to termination due to the MIP.~~

~~Such announcements will normally be made no later than 09:00 p.m. CE(S)T on the Business Day prior to the Business Day on which the MIP is scheduled. Eurex Clearing AG reserves the right to choose a later point in time for such announcements if it deems it necessary to do so due to technical reasons.~~

~~(11) **Notification to the FX Rolling Spot Participants affected by the MIP**~~

~~Eurex Clearing AG will notify the FX Rolling Spot Participants (and their Clearing Members, if any) whose FX Rolling Spot Futures Contracts are subject to terminations due to the MIP of the amount of FX Rolling Spot Futures Contracts that will be terminated by means of the MIP via e-mail within 30 minutes after the commencement of trading at the Eurex Exchange on the Business Day on which the MIP is scheduled. The MIP will subsequently be executed on this Business Day based on the FX Rolling Spot Futures positions as of the end of trading at the Eurex Exchange on the previous Business Day.~~

~~(12) **Attribution rules**~~

~~FX Rolling Spot Futures Contracts that will be terminated as a result of the MIP ("Open FX Rolling Spot Futures Contracts") will be identified according to the following order:~~

~~(a) FX Liquidity Provider Attribution~~

~~Eurex Clearing AG will attribute Open FX Rolling Spot Futures Contracts to FX Rolling Spot Participants which qualify as Market Makers at Eurex Deutschland ("**FX Liquidity Providers**"), if any, as long as Open FX Rolling Spot Futures Contracts are available.~~

~~Upon such attribution and notification thereof to the respective FX Liquidity Provider by Eurex Clearing AG, the Open FX Rolling Spot Futures Contracts entered into between such FX Liquidity Providers and Eurex Clearing AG, which have reciprocal terms to those FX Rolling Spot Futures Contracts the termination was requested for, are terminated. A pro rata method applies and calculates the weighted attribution ratio as: Available FX Rolling Spot Futures Contracts per account/total available FX Rolling Spot Futures Contracts of all accounts of the different FX Liquidity Providers. According to this weighted ratio the amounts to be attributed per account are calculated (round down). If after this calculation due to rounding errors there is still a residual amount left, such residual amount will be attributed randomly amongst the FX Liquidity Providers.~~

- ~~(b) Attribution to FX Rolling Spot Participants holding FX Rolling Spot Futures on their own account (excluding ported positions)~~

~~The Open FX Rolling Spot Futures Contracts, which could not be attributed according to Paragraph (a) above, will be attributed to FX Rolling Spot Participants which hold FX Rolling Spot Futures on their own account, provided that such FX Rolling Spot Futures are not subject to porting. The procedure set out in Paragraph (a) applies *mutatis mutandis*.~~

- ~~(c) Attribution to FX Rolling Spot Participants holding FX Rolling Spot Futures related to third parties (excluding ported positions)~~

~~The Open FX Rolling Spot Futures Contracts, which could not be attributed according to Paragraphs (a) and (b) above, will be attributed to FX Rolling Spot Participants which hold FX Rolling Spot Futures on the account of third parties, provided that such FX Rolling Spot Futures are not subject to porting. The procedure set out in Paragraph (a) applies *mutatis mutandis*.~~

- ~~(d) Attribution to FX Rolling Spot Participants whose FX Rolling Spot Futures are subject to porting~~

~~The Open FX Rolling Spot Futures Contracts, which could not be attributed according to Paragraphs (a) to (c) above, will be attributed to FX Rolling Spot Participants whose FX Rolling Spot Futures are subject to porting. The procedure set out in Paragraph (a) applies *mutatis mutandis*.~~

~~(13) **Withdrawal of a FX MIP Request**~~

~~A FX Rolling Spot Participant which has filed the FX MIP Request may withdraw such request for any reason at any time, provided that it has not provided the confirmation referred to in Number 2.12.6 (8) (b). Following the submission of such confirmation, a withdrawal of the FX MIP Request is not possible.~~

2.12.7 Termination with respect to a Clearing Member

In case of a Termination with respect to a Clearing Member by Eurex Clearing AG pursuant to Chapter I Part 1 Number 7 and if, with respect to client-related FX Rolling Spot Futures no porting occurs, Eurex Clearing AG will with respect to Terminated Transactions qualifying as FX Rolling Spot Futures initiate the general Default Management Process in accordance with Chapter I Part 1 Number 7.5.

2.12.8 Transaction Transfers and Position Transfers

If a transfer of a FX Rolling Spot Future fulfils the requirements outlined in Part 1 Number 1.3.3 and is carried out on any Business Day following the Business Day on which the respective FX Rolling Spot Future was entered into, the STM Variation Margin for such FX Rolling Spot Future shall not reflect the Daily Swap Point Adjustment (as defined in Part 2 Number 2.12.1 (2)) which took place for the respective Business Day(s) following the Business Day on which the respective FX Rolling Spot Future was entered into. The Clearing Members involved in such transfer on any Business Day following the Business Day on which the respective FX Rolling Spot Future was entered shall settle any differences in STM Variation Margin bilaterally.

[...]

2.26 [Deleted] Clearing of Stock Tracking Futures

The following provisions shall apply to the Clearing of Stock Tracking Futures Contracts in shares specified in Number 1.27 of the Eurex Contract Specifications. Certificates representing shares (depository receipts) shall be handled as shares.

2.26.1 Payment Procedures

To the extent not provided otherwise, all payments shall be made on the Business Day following the final settlement day (Number 1.27.4 of the Eurex Contract Specifications). All Clearing Members must ensure their ability to effect payments on the due date thereof by having sufficient credit balances in the respective currency of the contract in the account with a payment institution recognized by Eurex Clearing AG (available on the Eurex Clearing Website).

2.26.2 Final Settlement Price

(1) The final settlement price of the Stock Tracking Futures Contracts will be determined by Eurex Clearing AG (pursuant to Number 1.27.4 of the Eurex Contract Specifications) at the final settlement day of a contract. The official final settlement price of the share on the cash market determined in the following is relevant for determination of the final settlement price. If the official final settlement price of the share on the cash market is determined in a currency other than the currency in which the Stock Tracking Futures Contract is denominated (product currency), Eurex Clearing AG may convert such price into the product currency based on the reference price indicated in the following table (if any) or such other reference price Eurex Clearing AG deems appropriate (if any).

- (2) ~~The reference for determination of the final settlement price is the closing price of the respective underlying security in the respective electronic trading system (Number 2.26.2 (1)). If no closing price in the underlying security is effected, the volume-weighted average of the last three 'paid' prices (*Bezahlte Preise*) of the respective underlying security effected in the electronic trading system of the respective Stock Exchange shall be authoritative.~~
- (3) ~~Extraordinary circumstances that entitle Eurex Clearing AG to determine the final settlement price at its reasonable discretion (*billiges Ermessen*) pursuant to Number 2.1.4 paragraph (1) shall include, without limitation, circumstances where three prices in the underlying security are not effected in the electronic trading system of the respective reference market~~

Group ID of the Futures contract according to Annex H of the Eurex Contract Specifications	Relevant Cash Market	ID of the Cash Market
AT31	Electronic Trading System of the Wiener Börse	XVIE
BE31	Electronic Trading System of the Euronext Brussels	XBRU
DE31	Electronic Trading System of the Frankfurter Wertpapierbörse	XETR
ES31, ES32	Electronic Trading System of the Bolsa de Madrid	XMAD
FI31	Electronic Trading System of the Nasdaq OMX Helsinki	XHEL
FR31	Electronic Trading System of the Euronext Paris	XPAR
IE31	Electronic Trading System of the Euronext Dublin	XMSM
IT31	Electronic Trading System of the Borsa Italiana	XMIL

Group ID of the Futures contract according to Annex H of the Eurex Contract Specifications	Relevant Cash Market	ID of the Cash Market
NL31	Electronic Trading System of the Euronext Amsterdam	XAMS

2.26.3 Price Adjustment

- (1) Prices in Stock Tracking Futures Contracts are adjusted for regular cash dividends paid or the cash equivalent of regular dividends paid in kind. Special dividends are treated according to 1.27.8 of the Eurex Contract Specifications.
- (2) The adjustment is made on the day as of when the underlying share to the respective Stock Tracking Futures Contract trades ex dividend entitlement for the current dividend.
- (3) The adjustment takes place by rebooking the start of day position of all Exchange participants by account using the previous day settlement price (closing price) and the previous day settlement price adjusted by the regular cash dividend or cash equivalent regular dividend as defined in 1.27.9 of the Contract Specification of Eurex Deutschland (re-opening price). The start of day positions are booked out at the closing price and are re-opened at the re-opening price.

2.26.4 Daily Settlement Price

The daily settlement price for Futures Contracts on Stock Tracking Futures Contracts on shares shall be determined by Eurex Clearing AG according to the closing price of the respective future determined in the closing auction of the underlying plus the respective costs of carry. For shares, the closing price according to the regulation in Number 2.26.2 shall be relevant.

2.26.5 Fulfilment

Open positions from the last trading day of a Stock Tracking Futures Contract shall be balanced on the Business Day following the final settlement day by means of a net payment credited to or debited from the internal cash account of the Clearing Member pursuant to Chapter I Part 1 Number 4.3. Such payment shall equal the difference between the final settlement price of such contract and such contract's daily settlement price on the Business Day preceding the last trading. For positions opened on the last trading day, the booking amount shall equal the difference between the final settlement price and the trading price.

2.26.6 Transaction Transfers and Position Transfers

~~In case a transaction of a Stock Tracking Futures Contract was entered on any Business Day preceding the day referred to in Part 2 Number 2.26.3 (2) and the concerned transfer, as outlined in Part 1 Number 1.3.3, was entered on a Business Day (Part 2 Number 2.26.3 (2)) preceding, but completed on a Business Day subsequent to the day referred to in Part 2 Number 2.26.3 (2), the STM Variation Margin for such Stock Tracking Future shall not reflect the Dividend Price Adjustment according to Part 2 Number 2.26.3 (3) and the Clearing Members involved in such transfer shall settle any differences in STM Variation Margin bilaterally.~~

[...]

Part 3 Clearing of Options Contracts

[...]

3.4 Clearing of Index Options Contracts

[...]

3.4.3 Final Settlement Price

- (1) With respect to the DAX[®], Mini-MDAX[®], TecDAX[®], DivDAX[®], DAX[®]50 ESG and Micro-DAX[®] Options Contracts, the value of the respective index is based on the auction prices calculated by the electronic trading system of the Frankfurter Wertpapierbörse for those securities included in the respective index of an intraday auction determined by the management board (*Geschäftsführung*) of the Eurex Exchange.

[...]

- (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, STOXX[®] Europe Select 50 Index, STOXX[®] Europe ESG Leaders Select 30 Index, STOXX[®] Europe 600 ESG-X Index and EURO STOXX[®] 50 ESG 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. CE(S)T. For Options Contracts on the Euro STOXX[®] index (Eurex ID: OESX), in case of any trading interruption in at least one index constituent, which must have had at least one uninterrupted minute overlap with the time period the calculation of the average of the EURO STOXX[®] 50 index takes place, the respective index calculations used for the calculation of the average will be corrected in a way that only the respective first

tradable price after the interruption will be used for the affected components and time period. Such a correction will not take place if no tradable price has been determined until 17:45 CET. Such a correction will also apply in all STOXX® equity index options which comprise the respective Euro STOXX® 50 index constituent.

[...]

[...]

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