

**Eurex Clearing AG**  
**ECAG Rule Certification 013-26**  
**March 11, 2026**

1. The text of the proposed amendments to the Clearing Conditions (“Clearing Conditions”) of Eurex Clearing AG (“Eurex Clearing”) and Price List (“Price List”) of Eurex Clearing AG (“Eurex Clearing”) is appended as Attachment A. Any additions are underlined and any deletions are struck through.
2. The date of intended implementation is March 30, 2026.
3. Attached please find a certification that: (1) these amendments comply with the Commodity Exchange Act (the “Act”), and the Commission’s regulations thereunder; and (2) concurrent with the filing of this submission, Eurex Clearing is posting a copy of this filing to its website at: <https://www.eurex.com/ec-en/rules-regs/regulations/cftc-dco-filings>.
4. A concise explanation and analysis of the operation, purpose, and effect of the amended rule appears below.
5. There were no opposing views expressed regarding these amended rules.
6. Confidential treatment is not requested.

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CONCISE EXPLANATION AND ANALYSIS OF THE OPERATION, PURPOSE, AND EFFECT OF THE PROPOSED RULE AND ITS COMPLIANCE WITH APPLICABLE PROVISIONS OF THE ACT, INCLUDING CORE PRINCIPLES AND THE COMMISSION’S REGULATIONS THEREUNDER

Eurex Clearing is proposing to amend the Clearing Conditions and Price List to reflect the termination of 11 Equity Index Derivatives, 4 Single Stock Options, 8 Single Stock Futures, 3 Equity Total Return Futures, 58 Stock Tracking Futures and 12 FX Rolling Spot Futures, as outlined in Attachments 2 and 3 to Eurex Clearing Circular 013/26, which is appended as Attachment A. For avoidance of doubt, these amendments relate only to Eurex Exchange listed transactions, which Eurex Clearing clears outside the scope of its DCO license, which applies only to swaps.

Further information regarding the operation, purpose, and effect of the proposed amendments is discussed in Attachment A.

Eurex Clearing has identified the following derivatives clearing organization (“DCO”) Core Principle as potentially being relevant to the above amendments:

1. DCO Core Principle C (Participant and Product Eligibility): The proposed amendments will comply with DCO Core Principle C because the amendments reflect the delisting certain Eurex Exchange listed contracts, which Eurex Clearing clears outside the scope of its DCO license, and all products cleared by Eurex Clearing under its DCO license will continue to be subject to appropriate standards in compliance with this Core Principle.

CERTIFICATIONS PURSUANT TO SECTION 5c OF THE COMMODITY EXCHANGE ACT, 7  
U.S.C. §7a-2 AND COMMODITY FUTURES TRADING COMMISSION RULE 40.6, 17 C.F.R. §40.6

I hereby certify that:

- (1) the amendments comply with the Commodity Exchange Act, and the Commission's regulations thereunder; and
- (2) concurrent with the filing of this submission, Eurex Clearing is posting a copy of this filing to its website at: <https://www.eurex.com/ec-en/rules-regs/regulations/cftc-dco-filings>.

/s/ Eric Seinsheimer

By: Eric Seinsheimer

Title: US CCO, Eurex Clearing AG

Dated: March 11, 2026



## Rolling Spot Futures (pursuant to Attachment 1).

The amendments will become effective as of **30 March 2026**.

Please refer to Eurex Circular **016/26** for detailed trading-related information and the related amendments to the Rules and Regulations of Eurex Deutschland.

### 2. Required action

#### **A. In case the products might be relevant for U.S. Tax withholding obligations and reporting requirements out of sec.871(m) IRC Derivatives transactions:**

Clearing Members have to ensure their reporting obligations towards Eurex Clearing AG (Eurex Clearing) for section 871(m) IRC derivatives transactions and need to be documented with a valid W8-IMY U.S. form confirming the status as “Qualified Intermediary (QI)” and assuming primary withholding responsibilities and/or “Qualified Derivatives Dealer (QDD)” assuming primary withholding responsibilities in front of Eurex Clearing. Clearing Members not providing such documentation are unable to clear potentially in-scope products for sec.871(m) IRC derivatives transactions.

Further, the Clearing Members clearing derivatives transactions in products potentially in-scope for sec.871(m) IRC need to provide Eurex Clearing with the reportable data in-scope for sec.871(m) IRC derivatives transactions covering the respective tax reporting period. Please refer to Eurex Clearing Circular 046/24 published on 11 July 2024 and the information in the Clearing Conditions, Chapter II, Part 1 Number 1.7 para.(1) to (6).

Moreover, we would like to emphasize that Clearing Members remain responsible, pursuant to the Clearing Conditions, for ensuring that all U.S. tax withholding requirements and reporting obligations related to their trading client/s under sec.871(m) IRC are duly fulfilled, when applicable.

For further information, please refer to the Eurex Clearing Circulars **046/24** and **009/26**.

#### **B. In case the products might not be relevant for U.S. Tax withholding obligations and reporting requirements out of sec.871(m) IRC Derivatives transactions:**

No action on Clearing Member side is required.

### 3. Details of the initiative

#### **A. Product overview**

Please refer to Attachment 1 for the overview of the new products.

#### **B. Contract specifications**

For the detailed contract specifications, please refer to Eurex Circular 016/26.

#### **C. Product group**

Please refer to Attachment 1 for the product group of the new products.

## D. Transaction fees

The transaction fees for the new products can be retrieved from the updated section of the Price List, as outlined in Attachment 3.

## E. Risk parameters

Margins for the new products are calculated in Prisma. For the risk parameters of the new product, please refer to the Eurex Clearing website [www.eurex.com/ec-en/](http://www.eurex.com/ec-en/) under the following link: **Services > Risk parameters**

## F. Amendments to the legal framework of Eurex Clearing

To reflect this decision in the legal framework of Eurex Clearing, the following provisions will be amended as outlined in Attachments 2 and 3:

- ◆ Chapter II Part 2 Numbers 2.12, 2.26, Chapter II Part 3 Number 3.4.3 of the Clearing Conditions of Eurex Clearing AG (Attachment 2)
- ◆ Numbers 3, 3.1, 3.3, 3.4, 3.7, 3.12, 3.14 of the Price List of Eurex Clearing AG (Attachment 3)

As of the effective date, the full versions of the amended Clearing Conditions and Price List will be available for download on the Eurex Clearing website under the following link:

### **Rules & Regs > Eurex Clearing Rules & Regulations**

The amendments to the legal framework of Eurex Clearing AG published by this circular are deemed accepted by each affected contractual party of Eurex Clearing AG, unless the respective contractual party objects by written notice to Eurex Clearing AG prior to the relevant effective date(s) as stipulated in this circular. In case of an objection by the respective contractual party pursuant the preceding sentence, Eurex Clearing AG is entitled to terminate the respective contract (including a Clearing Agreement, if applicable). Instead of submitting an objection, the respective contractual party may submit in writing to Eurex Clearing AG comments to any amendments of the legal framework of Eurex Clearing AG within the first 10 Business Days after the publication of the amendments. Eurex Clearing AG shall assess whether these comments prevent the published amendments from becoming effective taking into account the interests of Eurex Clearing AG and all contractual parties.

Unless the context requires otherwise, terms used and not otherwise defined in this circular shall have the meaning ascribed to them in the Clearing Conditions or FCM Clearing Conditions of Eurex Clearing AG, as applicable.

### **Attachments:**

- ◆ 1 – Product overview and Product Group
- ◆ 2 – Amended sections of the Clearing Conditions of Eurex Clearing AG
- ◆ 3 – Amended sections of the Price List of Eurex Clearing AG

## Further information

Recipients: All Clearing Members, ISA Direct Clearing Members, Disclosed Direct Clients of Eurex Clearing AG, vendors, all FCM Clearing Members and other affected contractual parties

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Target groups: Front Office/Trading, Middle + Backoffice, IT/System Administration, Auditing/Security Coordination

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Related circulars: Eurex Circular **016/26**, Eurex Clearing Circular **009/26**

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Contact: [client.services@eurex.com](mailto:client.services@eurex.com)

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Web: [www.eurex.com/ec-en/](http://www.eurex.com/ec-en/)

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Authorized by: Jens Janka

## Further information

[↓ Attachment 1 to Eurex Clearing Circular 013/26](#)

[↓ Attachment 2 to Eurex Clearing Circular 013/26](#)

[↓ Attachment 3 to Eurex Clearing Circular 013/26](#)

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## 3.

## A. &amp; C. Product overview and Product Group

Eurex product code	Product Group	Underlying	Underlying ISIN	Product ISIN	Product currency	Eurex Group ID	Product Capacity Group	Settlement Type	Product Type	Regulatory Status
TKM	EO [American]	Tkms AG&Co KGaA	DE000TKMS001	DE000TKMS001	EUR	DE12	Cash/Physical EUR	Physical	OSTK	Not admitted for U.S. Trading
CSG	EO [American]	CSG NV	NL0015073TS8	NL0015073TS8	EUR	NL12	Cash/Physical EUR	Physical	OSTK	Not admitted for U.S. Trading
INO	EO [American]	Innoscripta SE	DE000A40QVM8	DE000A40QVM8	EUR	DE12	Cash/Physical EUR	Physical	OSTK	Not admitted for U.S. Trading
POS	EO [American]	Porr Ag	AT0000609607	AT0000609607	EUR	AT12	Cash/Physical EUR	Physical	OSTK	Not admitted for U.S. Trading
IMP	EO [American]	Implenia AG	CH0023868554	CH0023868554	CHF	CH12	Cash/Physical CHF	Physical	OSTK	Not admitted for U.S. Trading
SMG	EO [American]	SMG Swiss Marketplace Group Holding AG	CH1484953687	CH1484953687	CHF	CH12	Cash/Physical CHF	Physical	OSTK	Not admitted for U.S. Trading
VZN	EO [American]	VZ Holding AG	CH0528751586	CH0528751586	CHF	CH12	Cash/Physical CHF	Physical	OSTK	Not admitted for U.S. Trading
IDA	EO [American]	Indra Sistemas SA	ES0118594417	ES0118594417	EUR	ES12	Physical EUR	Physical	OSTK	Not admitted for U.S. Trading
BAK	EO [American]	Bankinter SA	ES0113679137	ES0113679137	EUR	ES12	Physical EUR	Physical	OSTK	Not admitted for U.S. Trading
ANA	EO [American]	Acciona SA	ES0125220311	ES0125220311	EUR	ES12	Physical EUR	Physical	OSTK	Not admitted for U.S. Trading
RED	EO [American]	Redeia Corp SA	ES0173093024	ES0173093024	EUR	ES12	Physical EUR	Physical	OSTK	Not admitted for U.S. Trading
ENG	EO [American]	Enagas SA	ES0130960018	ES0130960018	EUR	ES12	Physical EUR	Physical	OSTK	Not admitted for U.S. Trading
MAP	EO [American]	Mapfre SA	ES0124244E34	ES0124244E34	EUR	ES12	Physical EUR	Physical	OSTK	Not admitted for U.S. Trading
MRL	EO [American]	Merlin Properties Sociimi SA	ES0105025003	ES0105025003	EUR	ES12	Physical EUR	Physical	OSTK	Not admitted for U.S. Trading
GRF	EO [American]	Grifols SA	ES0171996087	ES0171996087	EUR	ES12	Physical EUR	Physical	OSTK	Not admitted for U.S. Trading
SCY	EO [American]	Sacyr SA	ES0182870214	ES0182870214	EUR	ES12	Physical EUR	Physical	OSTK	Not admitted for U.S. Trading
ROV	EO [American]	Laboratorios Farmaceuticos Rov	ES0157261019	ES0157261019	EUR	ES12	Physical EUR	Physical	OSTK	Not admitted for U.S. Trading
COL	EO [American]	Colonial SFL Sociimi SA	ES0139140174	ES0139140174	EUR	ES12	Physical EUR	Physical	OSTK	Not admitted for U.S. Trading
SLR	EO [American]	Solaria Energia y Medio Ambient	ES0165386014	ES0165386014	EUR	ES12	Physical EUR	Physical	OSTK	Not admitted for U.S. Trading
BDS	EO [American]	Banco de Sabadell SA	ES0113860A34	ES0113860A34	EUR	ES12	Physical EUR	Physical	OSTK	Not admitted for U.S. Trading
INR	EO [American]	International Consolidated Air	ES0177542018	ES0177542018	EUR	ES12	Physical EUR	Physical	OSTK	Not admitted for U.S. Trading
IAG	EO [American]	Pharming Group NV	NL0010391025	NL0010391025	EUR	NL12	Cash/Physical EUR	Physical	OSTK	Not admitted for U.S. Trading
TWE	EO [American]	TKH Group NV	NL0000852523	NL0000852523	EUR	NL12	Cash/Physical EUR	Physical	OSTK	Not admitted for U.S. Trading
HEJ	EO [American]	Koninklijke Heijmans N.V	NL0009269109	NL0009269109	EUR	NL12	Cash/Physical EUR	Physical	OSTK	Not admitted for U.S. Trading
ASC	EO [American]	ASOS PLC	GB0030927254	GB0030927254	GBX	GB12	Physical GBX	Physical	OSTK	Not admitted for U.S. Trading
JDS	EO [American]	JD Sports Fashion PLC	GB00BM8Q5M07	GB00BM8Q5M07	GBX	GB12	Physical GBX	Physical	OSTK	Not admitted for U.S. Trading
ABV	EO [American]	Abivax SA	FR0012333284	FR0012333284	EUR	FR12	Cash/Physical EUR	Physical	OSTK	Not admitted for U.S. Trading
BOP	EO [American]	Bollere SE	FR0000039299	FR0000039299	EUR	FR12	Cash/Physical EUR	Physical	OSTK	Not admitted for U.S. Trading

Eurex product code	Product Group	Underlying	Underlying ISIN	Product ISIN	Product currency	Eurex Group ID	Product Capacity Group	Settlement Type	Product Type	Regulatory Status
XCAE	EO [European]	Credit Agricole SA	FR0000045072	DE000A4ARY68	EUR	FR14	Cash/Physical EUR	Physical	OSTK	Not admitted for U.S. Trading
IVGF	SSF	Iveco Group NV	NL0015000LU4	DE000A4ARZJ2	EUR	IT01	Cash/Physical EUR	Physical	FSTK	Not admitted for U.S. Trading
POSF	SSF	Porr Ag	AT0000609607	DE000A4ARZK0	EUR	AT01	Cash/Physical EUR	Physical	FSTK	Not admitted for U.S. Trading
TKMF	SSF	TKMS AG& Co KGaA	DE000TKMS001	DE000A4ARZL8	EUR	DE01	Cash/Physical EUR	Physical	FSTK	Not admitted for U.S. Trading
CSGF	SSF	CSG NV	NL0015073TS8	DE000A4ARZG8	EUR	NL01	Cash/Physical EUR	Physical	FSTK	Not admitted for U.S. Trading
A2VG	SSDF	Broadcom Inc	DE000A4ARY50	XC000A4ARY09	USD	US21	Cash USD	Cash	FSTK	Not admitted for U.S. Trading
G2IL	SSDF	Gilead Sciences Inc	DE000A4ARY84	XC000A4ARY33	USD	US21	Cash USD	Cash	FSTK	Not admitted for U.S. Trading
H2AL	SSDF	Halliburton Co	DE000A4ARY92	XC000A4ARY41	USD	US21	Cash USD	Cash	FSTK	Not admitted for U.S. Trading
F2PL	SSDF	NextEra Energy Inc	DE000A4ARZB9	XC000A4ARYQ2	USD	US21	Cash USD	Cash	FSTK	Not admitted for U.S. Trading
N2KE	SSDF	NIKE Inc	DE000A4ARZC7	XC000A4ARYR0	USD	US21	Cash USD	Cash	FSTK	Not admitted for U.S. Trading
H2DF	SSDF	Home Depot Inc/The	DE000A4ARZA1	XC000A4ARYP4	USD	US21	Cash USD	Cash	FSTK	Not admitted for U.S. Trading
U2NP	SSDF	Union Pacific Corp	DE000A4ARZD5	XC000A4ARYS8	USD	US21	Cash USD	Cash	FSTK	Not admitted for U.S. Trading
U2PS	SSDF	United Parcel Service Inc	DE000A4ARZE3	XC000A4ARYT6	USD	US21	Cash USD	Cash	FSTK	Not admitted for U.S. Trading
U2NH	SSDF	UnitedHealth Group Inc	DE000A4ARZF0	XC000A4ARYU4	USD	US21	Cash USD	Cash	FSTK	Not admitted for U.S. Trading
F2DJ	SSDF	FDJ UNITED	DE000A4ARY76	XC000A4ARY25	EUR	FR21	Cash/Physical EUR	Cash	FSTK	Not admitted for U.S. Trading
KWEB	ETF Option	KraneShares CSI China Internet UCITS ETF	IE00BFXR7892	IE00BFXR7892	USD		Physical ETFs USD	Physical	OSTK	Not admitted for U.S. Trading
IPOL	ETF Option	iShares MSCI Poland UCITS ETF	IE00B4M7GH52	IE00B4M7GH52	USD		Physical ETFs USD	Physical	OSTK	Not admitted for U.S. Trading
NDIA	ETF Option	iShares MSCI India UCITS ETF	IE00BZCQB185	IE00BZCQB185	USD		Physical ETFs USD	Physical	OSTK	Not admitted for U.S. Trading
SRSA	ETF Option	iShares MSCI South Africa UCITS ETF	IE00B52XQP83	IE00B52XQP83	USD		Physical ETFs USD	Physical	OSTK	Not admitted for U.S. Trading
ISOE	ETF Option	iShares Gold Producers UCITS ETF	IE00B6R52036	IE00B6R52036	EUR		Physical EUR	Physical	OSTK	Not admitted for U.S. Trading
XDEW	ETF Option	Xtrackers S&P 500 Equal Weight UCITS ETF	IE00BLNMYC90	IE00BLNMYC90	USD		Physical ETFs USD	Physical	OSTK	Not admitted for U.S. Trading
IS0F	ETF Future	iShares Gold Producers UCITS ETF	IE00B6R52036	DE000A4ARZH6	EUR		Physical EUR	Physical	FSTK	Not admitted for U.S. Trading

## Products to be delisted

Eurex products to be delisted	Product type	Underlying	Underlying ISIN	Product ISIN	Product currency
FBGH	INDEX FUTURES	STOXX® Global Breakthrough Healthcare Index Futures	CH0325904446	DE000A3X0014	USD
FGDI	INDEX FUTURES	STOXX® Global Digitalisation Index Futures	CH0325904503	DE000A3X0022	USD
FGDS	INDEX FUTURES	STOXX® Global Digital Security Index Futures	CH03993657553	DE000A3X0030	USD
FUAA	INDEX FUTURES	STOXX® USA 500 Industry Neutral Ax Multi-Factor Futures	CH0462360204	DE000A3CLS95	USD
FUAL	INDEX FUTURES	STOXX® USA 500 Industry Neutral Ax Low Risk Futures	CH0462360329	DE000A3CLS87	USD
FUAM	INDEX FUTURES	STOXX® USA 500 Industry Neutral Ax Momentum Futures	CH0462360261	DE000A3CLTA5	USD
FUAQ	INDEX FUTURES	STOXX® USA 500 Industry Neutral Ax Quality Futures	CH0462360147	DE000A3CLTB3	USD
FUAS	INDEX FUTURES	STOXX® USA 500 Industry Neutral Ax Size Futures	CH0462360089	DE000A3CLTC1	USD
FUAV	INDEX FUTURES	STOXX® USA 500 Industry Neutral Ax Value Futures	CH0462360022	DE000A3CLTD9	USD
ODIV	INDEX OPTIONS	DivDAX® Options	DE000A0C33C3	DE000A0SNKX4	EUR
OEXF	INDEX OPTIONS	EURO STOXX 50® ex Financials Index Options	CH0138312084	DE000A1PHPN0	EUR
DMG	SINGLE STOCK OPTIONS	DMG Mori	DE0005878003	DE000A2DBL29	EUR
CPG	SINGLE STOCK OPTIONS	Compass	GB00BD6K4575	GB00BD6K4575	GBX
CPGE	SINGLE STOCK OPTIONS	Compass	GB00BD6K4575	DE000A4ANXA5	GBX
MLH	SINGLE STOCK OPTIONS	H&K	DE000A11Q133	DE000A11Q133	EUR
HARF	SINGLE STOCK FUTURES	Harvia	FI4000306873	DE000A30A1C7	EUR
MDTF	SINGLE STOCK FUTURES	Medtronic	IE00BTN1Y115	DE000A0SYEQ8	USD
T5RP	SINGLE STOCK FUTURES	Técnicas Reunidas [physical]	ES0178165017	DE000A2G9UD9	EUR
TPKG	SINGLE STOCK FUTURES	Travis Perkins	GB00BK9RKT01	DE000A0ZW4N3	GBX
DMGF	SINGLE STOCK FUTURES	DMG Mori	DE0005878003	DE000A2DBLV9	EUR
IHGG	SINGLE STOCK FUTURES	InterContinental Hotels Group	GB00BHJYC057	DE000A2GF6E9	GBX
CPGH	SINGLE STOCK FUTURES	Compass	GB00BD6K4575	DE000A2GF9H6	GBX
AHTF	SINGLE STOCK FUTURES	Ashtead	GB0000536739	DE000A3D5Z45	GBX
TIHG	TOTAL RETURN FUTURES	InterContinental Hotels Group	GB00BHJYC057	DE000A30BMF4	GBX
TCPG	TOTAL RETURN FUTURES	Compass	GB00BD6K4575	DE000A30BLU5	GBX
TAHT	TOTAL RETURN FUTURES	Ashtead	GB0000536739	DE000A30BLZ4	GBX
1ADS	STOCK TRACKING FUTURES	Adidas	DE000A1EWWW0	DE000A2L0K83	EUR
1AHO	STOCK TRACKING FUTURES	Ahold Delhaize	NL0011794037	DE000A2L0K91	EUR

Eurex products to be delisted	Product type	Underlying	Underlying ISIN	Product ISIN	Product currency
1AI3	STOCK TRACKING FUTURES	Amadeus IT Group	ES0109067019	DE000A2RPPN7	EUR
1AIR	STOCK TRACKING FUTURES	Air Liquide	FR0000120073	DE000A2L0LA6	EUR
1ALV	STOCK TRACKING FUTURES	Allianz	DE0008404005	DE000A2L0LC2	EUR
1ASM	STOCK TRACKING FUTURES	ASML Holding	NL0010273215	DE000A2L0LE8	EUR
1AXA	STOCK TRACKING FUTURES	AXA	FR0000120628	DE000A2L0LF5	EUR
1BAS	STOCK TRACKING FUTURES	BASF	DE000BASF111	DE000A2L0LG3	EUR
1BAY	STOCK TRACKING FUTURES	Bayer	DE000BAY0017	DE000A2L0LH1	EUR
1BBV	STOCK TRACKING FUTURES	Banco Bilbao Vizcaya Argentaria	ES0113211835	DE000A2L0LJ7	EUR
1BMW	STOCK TRACKING FUTURES	BMW	DE0005190003	DE000A2L0LL3	EUR
1BNP	STOCK TRACKING FUTURES	BNP Paribas	FR0000131104	DE000A2L0LM1	EUR
1BSN	STOCK TRACKING FUTURES	Danone	FR0000120644	DE000A2L0LQ2	EUR
1DAI	STOCK TRACKING FUTURES	Mercedes-Benz Group	DE0007100000	DE000A2L0LP4	EUR
1DPW	STOCK TRACKING FUTURES	Deutsche Post	DE0005552004	DE000A2L0LS8	EUR
1DTE	STOCK TRACKING FUTURES	Deutsche Telekom	DE0005557508	DE000A2L0LT6	EUR
1E3B	STOCK TRACKING FUTURES	Eutelsat Group	FR0010221234	DE000A2P46Z4	EUR
1EAD	STOCK TRACKING FUTURES	Airbus	NL0000235190	DE000A2L0LB4	EUR
1EDS	STOCK TRACKING FUTURES	Endesa	ES0130670112	DE000A2P48B1	EUR
1EFC	STOCK TRACKING FUTURES	Colruyt	BE0974256852	DE000A2P46R1	EUR
1EFX	STOCK TRACKING FUTURES	EssilorLuxottica	FR0000121667	DE000A2L0LY6	EUR
1ENM	STOCK TRACKING FUTURES	Enel	IT0003128367	DE000A30A194	EUR
1ENO	STOCK TRACKING FUTURES	Eni	IT0003132476	DE000A30A1B9	EUR
1FRE	STOCK TRACKING FUTURES	Fresenius	DE0005785604	DE000A2L0LZ3	EUR
1FTE	STOCK TRACKING FUTURES	Orange	FR0000133308	DE000A2L0L90	EUR
1GZF	STOCK TRACKING FUTURES	Engie	FR0010208488	DE000A2L0LW0	EUR
1IBE	STOCK TRACKING FUTURES	Iberdrola	ES0144580Y14	DE000A2L0L17	EUR
1IES	STOCK TRACKING FUTURES	Intesa Sanpaolo	IT0000072618	DE000A2L0L41	EUR
1INN	STOCK TRACKING FUTURES	ING	NL0011821202	DE000A2L0L33	EUR
1ITK	STOCK TRACKING FUTURES	Anheuser-Busch InBev	BE0974293251	DE000A2L0LD0	EUR
1IXD	STOCK TRACKING FUTURES	Inditex	ES0148396007	DE000A2L0L25	EUR
1KDB	STOCK TRACKING FUTURES	KBC Groep	BE0003565737	DE000A2P46G3	EUR

Eurex products to be delisted	Product type	Underlying	Underlying ISIN	Product ISIN	Product currency
1LIF	STOCK TRACKING FUTURES	Klépierre	FR0000121964	DE000A2P46Y7	EUR
1LOR	STOCK TRACKING FUTURES	L'Oréal	FR0000120321	DE000A2L0L58	EUR
1MOH	STOCK TRACKING FUTURES	LVMH	FR0000121014	DE000A2L0L66	EUR
1MTA	STOCK TRACKING FUTURES	Wärtsilä	FI00090003727	DE000A2P46V3	EUR
1MU2	STOCK TRACKING FUTURES	Münchener Rück	DE0008430026	DE000A2L0L74	EUR
1NDB	STOCK TRACKING FUTURES	Nordea Bank ABP	FI4000297767	DE000A2P46T7	EUR
1NEF	STOCK TRACKING FUTURES	Neste	FI0009013296	DE000A2P46S9	EUR
1NO3	STOCK TRACKING FUTURES	Nokia	FI0009000681	DE000A2L0L82	EUR
1PH1	STOCK TRACKING FUTURES	Philips	NL0000009538	DE000A2L0MA4	EUR
1PPX	STOCK TRACKING FUTURES	Kering	FR0000121485	DE000A2RPP2	EUR
1R6C	STOCK TRACKING FUTURES	Shell	GB00BP6MXD84	DE000A2P48A3	EUR
1SAN	STOCK TRACKING FUTURES	Banco Santander	ES0113900J37	DE000A2L0LK5	EUR
1SAP	STOCK TRACKING FUTURES	SAP	DE0007164600	DE000A2L0ME6	EUR
1SEJ	STOCK TRACKING FUTURES	Safran	FR0000073272	DE000A2L0MB2	EUR
1SGE	STOCK TRACKING FUTURES	Société Générale	FR0000130809	DE000A2L0L09	EUR
1SIE	STOCK TRACKING FUTURES	Siemens	DE0007236101	DE000A2L0MG1	EUR
1SMP	STOCK TRACKING FUTURES	Sampo	FI4000552500	DE000A2P46U5	EUR
1SND	STOCK TRACKING FUTURES	Schneider Electric	FR0000121972	DE000A2L0MF3	EUR
1SNW	STOCK TRACKING FUTURES	Sanofi	FR0000120578	DE000A2L0MD8	EUR
1SQU	STOCK TRACKING FUTURES	Vinci	FR0000125486	DE000A2L0MM9	EUR
1TEF	STOCK TRACKING FUTURES	Telefónica	ES0178430E18	DE000A2L0MH9	EUR
1TOT	STOCK TRACKING FUTURES	TotalEnergies	FR0000120271	DE000A2L0MJ5	EUR
1UBL	STOCK TRACKING FUTURES	Unibail-Rodamco-Westfield	FR0013326246	DE000A2L0MK3	EUR
1UNI	STOCK TRACKING FUTURES	Unilever	GB00B10RZP78	DE000A2L0ML1	EUR
1VO3	STOCK TRACKING FUTURES	VW pref.	DE0007664039	DE000A2L0MP2	EUR
1VVU	STOCK TRACKING FUTURES	Vivendi	FR0000127771	DE000A2L0MN7	EUR
RSAU	CURRENCY FUTURES	AUD/USD Rolling Spot Futures	XC000A0E4TC6	DE000A2BMSW3	USD
RSAY	CURRENCY FUTURES	AUD/JPY Rolling Spot Futures	XC0006169574	DE000A2BMSX1	JPY
RSEA	CURRENCY FUTURES	EUR/AUD Rolling Spot Futures	EU0009654748	DE000A2BMSY9	AUD
RSEF	CURRENCY FUTURES	EUR/CHF Rolling Spot Futures	EU0009654078	DE000A2BMSR3	CHF

Eurex products to be delisted	Product type	Underlying	Underlying ISIN	Product ISIN	Product currency
RSEP	CURRENCY FUTURES	EUR/GBP Rolling Spot Futures	EU0009653088	DE000A2BMSS1	GBP
RSEU	CURRENCY FUTURES	EUR/USD Rolling Spot Futures	EU0009652759	DE000A2BMSQ5	USD
RSEY	CURRENCY FUTURES	EUR/JPY Rolling Spot Futures	EU0009652627	DE000A2BMSZ6	JPY
RSNU	CURRENCY FUTURES	NZD/USD Rolling Spot Futures	XC000A0G85A0	DE000A2BMSI3	USD
RSPF	CURRENCY FUTURES	GBP/CHF Rolling Spot Futures	GB0009534727	DE000A2BMSU7	CHF
RSPU	CURRENCY FUTURES	GBP/USD Rolling Spot Futures	GB0031973075	DE000A2BMST9	USD
RSUF	CURRENCY FUTURES	USD/CHF Rolling Spot Futures	XC0009652816	DE000A2BMSV5	CHF
RSUY	CURRENCY FUTURES	USD/JPY Rolling Spot Futures	XC0009659910	DE000A2BMSO5	JPY

Chapter II of the Clearing Conditions of Eurex Clearing AG

# Transactions Concluded at Eurex Deutschland

(Eurex Exchange)

As of 30.03.2026

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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

[...]

### 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

<b>Group ID of the Futures contract according to Annex H of the Eurex Contract Specifications</b>	<b>Relevant Cash Market</b>	<b>ID of the Cash Market</b>
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<sup>®</sup>, Mini-MDAX<sup>®</sup>, TecDAX<sup>®</sup>, DivDAX<sup>®</sup>, DAX<sup>®</sup>50 ESG and Micro-DAX<sup>®</sup> 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<sup>®</sup> 50 Index, EURO STOXX<sup>®</sup> Select Dividend 30 Index, ~~EURO STOXX 50<sup>®</sup> ex. Financials Index,~~ STOXX<sup>®</sup> Europe 50 Index, STOXX<sup>®</sup> Europe 600 Index, STOXX<sup>®</sup> Europe Large 200 Index, STOXX<sup>®</sup> Europe Mid 200 Index, STOXX<sup>®</sup> Europe Small 200 Index and EURO STOXX<sup>®</sup> Sector Index and STOXX<sup>®</sup> Europe 600 Sector Index, EURO STOXX<sup>®</sup> Index, EURO STOXX<sup>®</sup> Large Index, EURO STOXX<sup>®</sup> Mid Index, EURO STOXX<sup>®</sup> Small Index, STOXX<sup>®</sup> Europe Select 50 Index, STOXX<sup>®</sup> Europe ESG Leaders Select 30 Index, STOXX<sup>®</sup> Europe 600 ESG-X Index and EURO STOXX<sup>®</sup> 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<sup>®</sup> 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<sup>®</sup> 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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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED;

DELETIONS ARE CROSSED OUT

\*\*\*\*\*

[...]

### 3 Transaction Fees for Derivatives Transactions (Order Book Transactions and Off-Book Transactions on the Eurex Exchange)

[...]

In general, transaction fees for FX derivatives (FX Futures Contracts, FX Options Contracts) and ~~FX Rolling Spot Futures Contracts~~ are charged in USD. Alternatively, Eurex Clearing offers Clearing Members to set for itself, DC Market Participants, Indirect Client Market Participants, DCs With System Access and Basic DCs to which a member identifier is assigned in Eurex Clearing AG's systems (such Basic DCs hereinafter referred to as "**Basic DC wID**") the possibility to choose the alternative fee currency for FX Derivatives with quote currency AUD, NZD,CAD, EUR, CHF, JPY, NOK, SEK, DKK and GBP. With explicit registration for the alternative fee currency, which equals the quote currency of the respective FX derivative, this currency applies to all fees defined in this section with regard to the FX derivatives.

[...]

#### 3.1 Matching / Registration of Derivatives Transactions

[...]

Product / Product Group	Currency	Execution Type	Accounts	Standard Fee per Contract (contract volume ≤ threshold)	Reduced Fee per Contract (contract volume > threshold)	Threshold (number of contracts)
<b>Equity Derivatives</b>						
<b>Equity Futures with Group ID assigned in Annex A of the Eurex Contract Specifications</b>						
[...]						
<b>Stock Tracking Futures with Group ID assigned in Annex H of the Eurex Contract Specifications</b>						
BE31, DE31, ES31, FI31, FR31, IE31, IT31, NL31	EUR	Order book	A	0.12	0.06	4,000
			P	0.10	0.05	4,000
			M	0.10	0.05	4,000
		Eurex EnLight	A	0.18	0.09	4,000
			P	0.15	0.08	4,000
			M	0.15	0.08	4,000

Product / Product Group	Currency	Execution Type	Accounts	Standard Fee per Contract (contract volume ≤ threshold)	Reduced Fee per Contract (contract volume > threshold)	Threshold (number of contracts)
		TES	A	0.18	0.09	4,000
			P	0.15	0.08	4,000
			M	0.15	0.08	4,000
<b>Equity Options/LEPOs with Group ID assigned in Annex B of the Eurex Contract Specifications</b>						
[...]						
<b>Equity Index Derivatives</b>						
<b>Equity Index Futures</b>						
[...]						
Futures on STOXX® USA 500 Factor-Indices and STOXX® Global Thematic Indices and STOXX® Semiconductor 30 Index (denominated in USD)	USD	Order book	A	0.40	n. a.	n. a.
			P	0.35	n. a.	n. a.
			M	0.35	n. a.	n. a.
		Eurex EnLight	A	0.60	n. a.	n. a.
			P	0.55	n. a.	n. a.
			M	0.55	n. a.	n. a.
		TES	A	0.60	n. a.	n. a.
			P	0.55	n. a.	n. a.
			M	0.55	n. a.	n. a.
[...]						
<b>Equity Index Options</b>						
[...]						
DivDAX® Options	EUR	Order book	A	0.90	0.45	3,000
			P	0.75	0.38	2,000
			M	0.75	n. a.	n. a.
		Eurex EnLight	A	0.90	0.45	3,000
			P	0.75	0.38	2,000
			M	0.75	n. a.	n. a.
		TES	A	0.90	0.45	3,000
			P	0.75	0.38	2,000
			M	0.75	n. a.	n. a.
[...]						
<b>FX Derivatives</b>						
<b>FX Futures</b>						
FX Futures and FX Rolling Spot Futures	USD	Order book	A	0.30	n. a.	n. a.
			P	0.30	n. a.	n. a.
			M	0.30	n. a.	n. a.
		Eurex EnLight	A	0.45	n. a.	n. a.
			P	0.45	n. a.	n. a.
			M	0.45	n. a.	n. a.
		TES	A	0.45	n. a.	n. a.
			P	0.45	n. a.	n. a.
			M	0.45	n. a.	n. a.
FX Futures and FX Rolling Spot Futures (alternative fee currency CHF):	CHF	Order book	A	0.32	n. a.	n. a.
			P	0.32	n. a.	n. a.
			M	0.32	n. a.	n. a.

Product / Product Group	Currency	Execution Type	Accounts	Standard Fee per Contract (contract volume ≤ threshold)	Reduced Fee per Contract (contract volume > threshold)	Threshold (number of contracts)
Sterling __ -Swiss Franc Futures, Euro __ -Swiss Franc Futures, US- Dollar __ -Swiss Franc Futures, Sterling-Swiss Franc Rolling-Spot-Futures, Euro-Swiss-Franc-Rolling Spot-Futures, US-Dollar-Swiss-Franc-Rolling-Spot-Futures		Eurex EnLight	A	0.48	n. a.	n. a.
			P	0.48	n. a.	n. a.
			M	0.48	n. a.	n. a.
		TES	A	0.48	n. a.	n. a.
			P	0.48	n. a.	n. a.
			M	0.48	n. a.	n. a.
FX Futures and-FX-Rolling Spot-Futures (alternative fee currency GBP): Euro __ -Sterling Futures, Euro-Sterling-Rolling-Spot-Futures	GBP	Order book	A	0.24	n. a.	n. a.
			P	0.24	n. a.	n. a.
			M	0.24	n. a.	n. a.
		Eurex EnLight	A	0.36	n. a.	n. a.
			P	0.36	n. a.	n. a.
			M	0.36	n. a.	n. a.
		TES	A	0.36	n. a.	n. a.
			P	0.36	n. a.	n. a.
			M	0.36	n. a.	n. a.
FX Futures and-FX-Rolling Spot-Futures (alternative fee currency JPY): US- Dollar __ -Japanese Yen Futures, Euro __ -Japanese Yen Futures, Australian Dollar __ -Japanese Yen Futures, US-Dollar-Japanese-Yen Rolling-Spot-Futures, Euro-Japanese-Yen Rolling-Spot-Futures, Australian-Dollar-Japanese-Yen-Rolling-Spot-Futures	JPY	Orderbook	A	40.00	n. a.	n. a.
			P	40.00	n. a.	n. a.
			M	40.00	n. a.	n. a.
		Eurex EnLight	A	60.00	n. a.	n. a.
			P	60.00	n. a.	n. a.
			M	60.00	n. a.	n. a.
		TES	A	60.00	n. a.	n. a.
			P	60.00	n. a.	n. a.
			M	60.00	n. a.	n. a.
			M	60.00	n. a.	n. a.
FX Futures (alternative fee currency NOK): Euro – Norwegian Krone Futures, US Dollar – Norwegian Krone Futures,	NOK	Orderbook	A	3.00	n. a.	n. a.
			P	3.00	n. a.	n. a.
			M	3.00	n. a.	n. a.
		Eurex EnLight	A	5.00	n. a.	n. a.
			P	5.00	n. a.	n. a.
			M	5.00	n. a.	n. a.
		TES	A	5.00	n. a.	n. a.
			P	5.00	n. a.	n. a.
			M	5.00	n. a.	n. a.
[...]						
FX Futures (alternative fee currency AUD):	AUD	Orderbook	A	0.40	n. a.	n. a.
			P	0.40	n. a.	n. a.

Product / Product Group	Currency	Execution Type	Accounts	Standard Fee per Contract (contract volume ≤ threshold)	Reduced Fee per Contract (contract volume > threshold)	Threshold (number of contracts)
Euro – Australian Dollar Futures, Euro – Australian Dollar Rolling Spot Futures		Eurex EnLight	M	0.40	n. a.	n. a.
			A	0.60	n. a.	n. a.
			P	0.60	n. a.	n. a.
		TES	M	0.60	n. a.	n. a.
			A	0.60	n. a.	n. a.
			P	0.60	n. a.	n. a.
[...]						
<b>FX-Options</b>						
[...]						
Options on FX Futures (alternative fee currency CHF): Options on Sterling__-Swiss Franc Futures, Options on Euro__-Swiss Franc Futures, Options on US Dollar__-Swiss Franc Futures	CHF	Order book	A	0.32	n. a.	n. a.
			P	0.32	n. a.	n. a.
			M	0.32	n. a.	n. a.
		Eurex EnLight	A	0.48	n. a.	n. a.
			P	0.48	n. a.	n. a.
			M	0.48	n. a.	n. a.
		TES	A	0.48	n. a.	n. a.
			P	0.48	n. a.	n. a.
			M	0.48	n. a.	n. a.
Options on FX Futures (alternative fee currency GBP): Options on Euro__-Sterling Futures	GBP	Order book	A	0.24	n. a.	n. a.
			P	0.24	n. a.	n. a.
			M	0.24	n. a.	n. a.
		Eurex EnLight	A	0.36	n. a.	n. a.
			P	0.36	n. a.	n. a.
			M	0.36	n. a.	n. a.
		TES	A	0.36	n. a.	n. a.
			P	0.36	n. a.	n. a.
			M	0.36	n. a.	n. a.
Options on FX Futures (alternative fee currency JPY): Options on US-Dollar__-Japanese Yen Futures, Options on Euro__-Japanese Yen Futures, Options on Australian Dollar__-Japanese Yen Futures	JPY	Order book	A	40.00	n. a.	n. a.
			P	40.00	n. a.	n. a.
			M	40.00	n. a.	n. a.
		Eurex EnLight	A	60.00	n. a.	n. a.
			P	60.00	n. a.	n. a.
			M	60.00	n. a.	n. a.
		TES	A	60.00	n. a.	n. a.
			P	60.00	n. a.	n. a.
			M	60.00	n. a.	n. a.
[...]						

[...]

### 3.3 Position Closing Adjustments

For Position Closing Adjustments, if these do not take place until 13:30 CET on the trading day following the day of the transaction, the following fees shall be charged:

Product / Product Group	Account	Fee per Contract
<b>Equity Futures with Group ID assigned in Annex A of the Eurex Contract Specifications</b>		
[...]		
<b>Stock Tracking Futures with Group ID assigned in Annex H of the Eurex Contract Specifications</b>		
BE31, DE31, ES31, FI31, FR31, IE31, IT31, NL31	A	EUR 0.24
	P	EUR 0.20
	M	EUR 0.20
<b>Equity Index Derivatives</b>		
[...]		
Futures on STOXX® USA 500 Factor Indices and STOXX® Global Thematic Indices and STOXX® Semiconductor 30 Index (denominated in USD)	A	USD 0.80
	P	USD 0.70
	M	USD 0.70
[...]		

[...]

### 3.4 Cash Settlement

The following fees are charged for cash settlement of the products listed below:

Product / Product Group	Account	Fee per Contract	Maximum Fee for Contracts on the same underlying
[...]			
<b>FX Derivatives</b>			
[...]			
<b>Stock Tracking Futures with Group ID assigned in Annex H of the Eurex Contract Specifications</b>			
BE31, DE31, ES31, FI31, FR31, IE31, IT31, NL31	A	EUR 0.12	n. a.
	P	EUR 0.10	n. a.
	M	EUR 0.10	n. a.
<b>Equity Total Return Futures with Group ID assigned in Annex G of the Eurex Contract Specifications</b>			
[...]			
<b>Equity Index Derivatives</b>			
[...]			
Futures on STOXX® USA 500 Factor Indices and STOXX® Global Thematic Indices and STOXX® Semiconductor 30 Index (denominated in USD)	A	USD 0.40	n. a.
	P	USD 0.35	n. a.
	M	USD 0.35	n. a.

Product / Product Group	Account	Fee per Contract	Maximum Fee for Contracts on the same underlying
[...]			

[...]

### 3.7 Exercise of Options

[...]

Product / Product Group	Accounts	Fee per Contract
<b>Equity Options with Group ID assigned in Annex B of the Eurex Contract Specifications</b>		
[...]		
<b>Equity Index Derivatives</b>		
[...]		
DivDAX®-Options	A	EUR 0.90
	P	EUR 0.75
	M	EUR 0.75
[...]		

[...]

### 3.12 Fees for the Market Integrity Process

For each Market Integrity Process (MIP) requested by a Participant in FX Rolling Spot Futures (FX Rolling Spot Participant as defined in Chapter II Part 2 Number 2.12.6 of the Clearing Conditions), Eurex Clearing shall charge the following fees:

- (1) If an FX Rolling Spot Participant requests an MIP for an FX Rolling Spot Future pursuant to Chapter II Part 2 Number 2.12.6 Paragraph (5) of the Clearing Conditions, Eurex Clearing shall charge a fee of EUR 5,000 independent of the amount of contracts and the result of the First MIP Assessment (as defined in Chapter II Part 2 Number 2.12.6 Paragraph (6) of the Clearing Conditions).

- (2) If an FX Rolling Spot Participant confirms that it wishes to proceed with the Second FX MIP Assessment according to Chapter II Part 2 Number 2.12.6 Paragraph (8) lit. b) and Paragraph (9) of the Clearing Conditions, Eurex Clearing shall charge a fee of EUR 50,00 per contract independent of the result of the respective Second MIP Assessment. In case the total amount of the fee is below EUR 1,000.00, Eurex Clearing shall charge a minimum fee of EUR 1,000.00.~~[Deleted]~~

[...]

### 3.14 Maintenance Fees

[...]

[...]			
<b>Total Return Equity Index Derivatives</b>			
<b>Total Return Equity Index Futures</b>			
[...]			
<b>FX Derivatives</b>			
<b>FX-Futures</b>			
FX Rolling Spot Futures	USD	A/P/M	0.001644
FX Rolling Spot Futures (alternative fee currency CHF): Sterling-Swiss Franc Rolling Spot Futures, Euro-Swiss Franc Rolling Spot Futures, US-Dollar-Swiss Franc Rolling Spot Futures	CHF	A/P/M	0.001753
FX Rolling Spot Futures (alternative fee currency GBP): Euro-Sterling Rolling Spot Futures	GBP	A/P/M	0.001315
FX Rolling Spot Futures (alternative fee currency JPY): US-Dollar-Japanese Yen Rolling Spot Futures, Euro-Japanese Yen Rolling Spot Futures, Australian Dollar-Japanese Yen Rolling Spot Futures	JPY	A/P/M	0.219200
FX Rolling Spot Futures (alternative fee currency AUD): Euro-Australian Dollar Rolling Spot Futures	AUD	A/P/M	0.002192

[...]

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