

Chapter II of the Clearing Conditions of Eurex Clearing AG

Transactions Concluded at Eurex Deutschland

(Eurex Exchange)

As of 19.12.2022

AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED,

DELETIONS ARE CROSSED OUT.

[...]

Part 2 Clearing of Futures Contracts

[...]

2.3 Clearing of Fixed Income Futures Contracts

[...]

2.3.1 Delivery and Payment Procedures

(1) All physical deliveries shall be made versus payment (*Zug-um-Zug*) within the settlement period determined by Eurex Clearing AG on the second Business Day after the notification day (Number 2.3.4 ~~Paragraph~~ (2)) unless otherwise specified.

[...]

2.4.2 Final Settlement Price

[...]

(1) With respect to the Futures Contracts on DAX[®], Mini-MDAX[®], ~~MDAX[®]~~, Micro-DAX[®], Mini-DAX[®], TecDAX[®], DivDAX[®] and DAX[®]50 ESG, 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.

[...]

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[®], ~~MDAX[®]~~, TecDAX[®], DivDAX[®], ~~and 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.

[...]

[...]
