

Chapter II of the Clearing Conditions of Eurex Clearing AG

Transactions Concluded at Eurex Deutschland

(Eurex Exchange)

As of 09.09.2024

AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED;

DELETIONS ARE CROSSED OUT

[...]

Part 2 Clearing of Futures Contracts

[...]

2.4 Clearing of Index Futures Contracts

[...]

[...]

2.4.2 Final Settlement Price

The final settlement price of the Index Futures Contracts will be determined by Eurex Clearing AG (pursuant to Number 1.3.4 of the Eurex Contract Specifications) at the final settlement day of a contract.

[...]

(13) With respect to the Futures Contracts on STOXX® USA 500, STOXX® USA Titans 30, STOXX® US Nexus 100 and STOXX® US 2000 indices, the opening value of the respective index as calculated by STOXX Limited on the last trading day shall be decisive.

[...]

Part 4 Clearing of Eurex Off-Book Trades

[...]

4.2 Clearing of Alternative Contract Specifications

[...]

4.2.3 Final Settlement Price, Reference Price

[...]

(2) In case of Alternative Contract Specifications, where the final settlement day is determined by way of derogation from the final settlement day of the respective standard contract, Eurex Clearing AG shall determine the final settlement price or the reference price as follows:

a. Alternative Contract Specifications for Futures Contracts

[...]

bb) In case of Alternative Contract Specifications for Index Futures Contracts on MSCI Indices, the STOXX® Global Select Dividend 100 Index, ~~and the STOXX® USA 500 Indices, the STOXX® USA Titans 30, the STOXX® US Nexus 100 and STOXX® US 2000 indices~~ to be fulfilled by means of Cash Settlement, the final settlement price shall be determined in accordance with the closing value of the underlying index on the trading day preceding the final settlement day.

[...]

[...]
