Chapter II of the Clearing Conditions of Eurex Clearing AG

Transactions Concluded at Eurex Deutschland

(Eurex Exchange)

As of 30.09.2024

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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

[…]

2.22 Clearing of Index Total Return Futures Contracts

[…]

2.22.2 Daily Settlement Price

[…]

(3) The following shall apply to Index Total Return Futures Contracts on ~~EURO~~ STOXX® indices (as listed in Number 1.22.1 (2) of the Eurex Contract Specifications) in conjunction with the Eurex Contract Specifications and provisions specified above under Sub-paragraph (1) for the daily settlement price:

Parameter	Format	Description
Index Close	Index points	Daily closing level of the respective ~~EURO~~ STOXX® Index as calculated by Stoxx Ltd.
Annualisation Factor	Integer	360

~~(4) The following shall apply to Index Total Return Futures Contracts on iStoxx Europe Collateral Indices (as listed in Number 1.22.1 (2) of the Eurex Contract Specifications) in conjunction with the Eurex Contract Specifications and provisions specified above under Sub-paragraph (1) for the daily settlement price:~~

~~Parameter~~	~~Format~~	~~Description~~
~~Index Close~~	~~Index points~~	~~Daily closing level of the respective iStoxx® Europe Collateral Index as calculated by Stoxx Ltd.~~
~~Annualisation Factor~~	~~Integer~~	~~360~~

(~~5~~4) […]

(~~6~~5) […]

2.22.3 Final Settlement Price

[…]

(2) The following shall apply to Index Total Return Futures Contracts on ~~EURO~~ STOXX® indices (as listed in Number 1.22.1 (2) of the Eurex Contract Specifications), in conjunction with the Eurex Contract Specifications and formulas used for the calculation of the final settlement price in index points:

Parameter	Format	Description
Final Settlement Index	Index points	Final settlement price of the Index Futures on the respective ~~EURO~~ STOXX® Index as calculated in accordance with Chapter II Part 2 Number 2.4.2 of the Clearing Conditions.

~~(3) The following shall apply to Index Total Return Futures on iStoxx Europe Collateral Indices (as listed in Number 1.22.1 (2) of the Eurex Contract Specifications) in conjunction with the Eurex Contract Specifications and formulas used for the calculation of the final settlement price in index points:~~

~~Parameter~~	~~Format~~	~~Description~~
~~Final Settlement Index~~	~~Index points~~	~~Closing level of the respective iStoxx® Europe Collateral Index as calculated by Stoxx Ltd.~~

(~~4~~3) […]

(~~5~~4) […]

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