

Chapter II of the Clearing Conditions of Eurex Clearing AG

Transactions Concluded at Eurex Deutschland

(Eurex Exchange)

As of 29.03.2021

AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED,

DELETIONS ARE CROSSED OUT.

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~~50~~⁵⁰ indices (as listed in Number 1.22.1 (2) of the Eurex Contract Specifications) (Product ID: TESX) 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 <u>the respective</u> EURO STOXX 50 ⁵⁰ <u>Index (SX5E)</u> 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

2.22.3 Final Settlement Price

[...]

- (2) The following shall apply to Index Total Return Futures Contracts on EURO STOXX50® 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 <u>respective</u> EURO STOXX® Index50® (Product ID: FESX) as calculated in accordance with Chapter II Part 2 Number 2.4.2 <u>of the Clearing Conditions</u> .

- (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 <u>respective relevant</u> iStoxx® Europe Collateral Index as calculated by Stoxx Ltd.

[...]
